Holdings

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

As of: *September 30, 2026* *View Date:* *October 9, 2026*

Base Currency: 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									
			-42,590.250	Local	1.000000	-42,590.25	1.000000	-42,590.25	0.00	0.00
				Base	1.000000	-42,590.25	1.000000	-42,590.25	0.00	0.00
US DOLLAR Total										
			-42,590.250	Local		-42,590.25		-42,590.25	0.00	0.00
				Base		-42,590.25		-42,590.25	0.00	0.00
CASH Total										
			-42,590.250	Base		-42,590.25		-42,590.25	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.798920	31 Dec 2030		
			24,530,296.640	Local	100.000000	24,530,296.64	100.000000	24,530,296.64	0.00	1.50
				Base	100.000000	24,530,296.64	100.000000	24,530,296.64	0.00	1.50
US DOLLAR Total										
			24,530,296.640	Local		24,530,296.64		24,530,296.64	0.00	1.50
				Base		24,530,296.64		24,530,296.64	0.00	1.50
CASH EQUIVALENT Total										
			24,530,296.640	Base		24,530,296.64		24,530,296.64	0.00	1.50
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004									
			32,010.000	Local	77.956387	2,495,383.96	82.760000	2,649,147.60	153,763.64	0.16
				Base	77.956387	2,495,383.96	82.760000	2,649,147.60	153,763.64	0.16

& 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
001084102	AGCO CORP COMMON STOCK USD.01							
	27,627.000	Local	55.797348	1,541,513.32	114.230000	3,155,832.21	1,614,318.89	0.19
		Base	55.797348	1,541,513.32	114.230000	3,155,832.21	1,614,318.89	0.19
00123Q104	AGNC INVESTMENT CORP REIT USD.01							
	417,078.000	Local	9.412500	3,925,746.68	9.070000	3,782,897.46	-142,849.22	0.23
		Base	9.412500	3,925,746.68	9.070000	3,782,897.46	-142,849.22	0.23
00187Y100	API GROUP CORP COMMON STOCK USD.0001							
	179,563.000	Local	34.046793	6,113,544.30	38.600000	6,931,131.80	817,587.50	0.42
		Base	34.046793	6,113,544.30	38.600000	6,931,131.80	817,587.50	0.42
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01							
	21,047.000	Local	156.098179	3,285,398.38	134.690000	2,834,820.43	-450,577.95	0.17
		Base	156.098179	3,285,398.38	134.690000	2,834,820.43	-450,577.95	0.17
00508Y102	ACUITY INC COMMON STOCK USD.01							
	13,950.000	Local	133.334166	1,860,011.62	309.810000	4,321,849.50	2,461,837.88	0.26
		Base	133.334166	1,860,011.62	309.810000	4,321,849.50	2,461,837.88	0.26
00766T100	AECOM COMMON STOCK USD.01							
	59,980.000	Local	64.528184	3,870,400.48	58.950000	3,535,821.00	-334,579.48	0.22
		Base	64.528184	3,870,400.48	58.950000	3,535,821.00	-334,579.48	0.22
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
	32,902.000	Local	86.290950	2,839,144.84	126.710000	4,169,012.42	1,329,867.58	0.25
		Base	86.290950	2,839,144.84	126.710000	4,169,012.42	1,329,867.58	0.25
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	18,243.000	Local	296.764591	5,413,876.43	281.820000	5,141,242.26	-272,634.17	0.31
		Base	296.764591	5,413,876.43	281.820000	5,141,242.26	-272,634.17	0.31
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	17,201.000	Local	248.823253	4,280,008.77	142.220000	2,446,326.22	-1,833,682.55	0.15
		Base	248.823253	4,280,008.77	142.220000	2,446,326.22	-1,833,682.55	0.15
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	12,171.000	Local	96.112999	1,169,791.31	365.610000	4,449,839.31	3,280,048.00	0.27
		Base	96.112999	1,169,791.31	365.610000	4,449,839.31	3,280,048.00	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
008492100	AGREE REALTY CORP REIT USD.0001							
	57,603.000	Local	64.370952	3,707,959.92	66.810000	3,848,456.43	140,496.51	0.24
		Base	64.370952	3,707,959.92	66.810000	3,848,456.43	140,496.51	0.24
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	52,091.000	Local	43.916481	2,287,653.43	38.700000	2,015,921.70	-271,731.73	0.12
		Base	43.916481	2,287,653.43	38.700000	2,015,921.70	-271,731.73	0.12
013091103	ALBERTSONS COS INC CLASS A COMMON STOCK USD.01							
	154,679.000	Local	21.013542	3,250,353.73	11.610000	1,795,823.19	-1,454,530.54	0.11
		Base	21.013542	3,250,353.73	11.610000	1,795,823.19	-1,454,530.54	0.11
013872106	ALCOA CORP COMMON STOCK USD.01							
	123,745.000	Local	50.678351	6,271,192.56	42.000000	5,197,290.00	-1,073,902.56	0.32
		Base	50.678351	6,271,192.56	42.000000	5,197,290.00	-1,073,902.56	0.32
01741R102	ATI INC COMMON STOCK USD.1							
	62,295.000	Local	54.744775	3,410,325.73	189.400000	11,798,673.00	8,388,347.27	0.72
		Base	54.744775	3,410,325.73	189.400000	11,798,673.00	8,388,347.27	0.72
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	58,901.000	Local	25.979351	1,530,209.77	36.350000	2,141,051.35	610,841.58	0.13
		Base	25.979351	1,530,209.77	36.350000	2,141,051.35	610,841.58	0.13
01973R101	ALLISON TRANSMISSION HOLDING COMMON STOCK USD.01							
	39,009.000	Local	129.033437	5,033,465.36	113.260000	4,418,159.34	-615,306.02	0.27
		Base	129.033437	5,033,465.36	113.260000	4,418,159.34	-615,306.02	0.27
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	128,530.000	Local	28.018652	3,601,237.30	37.620000	4,835,298.60	1,234,061.30	0.30
		Base	28.018652	3,601,237.30	37.620000	4,835,298.60	1,234,061.30	0.30
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
	308,665.000	Local	11.060157	3,413,883.33	13.370000	4,126,851.05	712,967.72	0.25
		Base	11.060157	3,413,883.33	13.370000	4,126,851.05	712,967.72	0.25
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	32,233.000	Local	76.684003	2,471,755.46	136.760000	4,408,185.08	1,936,429.62	0.27
		Base	76.684003	2,471,755.46	136.760000	4,408,185.08	1,936,429.62	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
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	147,695.000	Local	36.001657	5,317,264.71	30.390000	4,488,451.05	-828,813.66	0.27
		Base	36.001657	5,317,264.71	30.390000	4,488,451.05	-828,813.66	0.27
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	56,065.000	Local	27.068740	1,517,608.91	52.380000	2,936,684.70	1,419,075.79	0.18
		Base	27.068740	1,517,608.91	52.380000	2,936,684.70	1,419,075.79	0.18
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	350,746.000	Local	18.929231	6,639,351.91	18.890000	6,625,591.94	-13,759.97	0.40
		Base	18.929231	6,639,351.91	18.890000	6,625,591.94	-13,759.97	0.40
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	143,095.000	Local	33.800309	4,836,655.23	33.390000	4,777,942.05	-58,713.18	0.29
		Base	33.800309	4,836,655.23	33.390000	4,777,942.05	-58,713.18	0.29
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	156,304.000	Local	8.661775	1,353,870.05	20.160000	3,151,088.64	1,797,218.59	0.19
		Base	8.661775	1,353,870.05	20.160000	3,151,088.64	1,797,218.59	0.19
03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
	11,357.000	Local	228.996309	2,600,711.08	200.520000	2,277,305.64	-323,405.44	0.14
		Base	228.996309	2,600,711.08	200.520000	2,277,305.64	-323,405.44	0.14
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	17,226.000	Local	199.600921	3,438,325.47	332.290000	5,724,027.54	2,285,702.07	0.35
		Base	199.600921	3,438,325.47	332.290000	5,724,027.54	2,285,702.07	0.35
038336103	APTARGROUP INC COMMON STOCK USD.01							
	29,971.000	Local	69.279272	2,076,369.06	121.160000	3,631,286.36	1,554,917.30	0.22
		Base	69.279272	2,076,369.06	121.160000	3,631,286.36	1,554,917.30	0.22
03852U106	ARAMARK COMMON STOCK USD.01							
	123,659.000	Local	27.221960	3,366,240.40	53.550000	6,621,939.45	3,255,699.05	0.40
		Base	27.221960	3,366,240.40	53.550000	6,621,939.45	3,255,699.05	0.40
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	23,934.000	Local	53.403007	1,278,147.57	227.000000	5,433,018.00	4,154,870.43	0.33
		Base	53.403007	1,278,147.57	227.000000	5,433,018.00	4,154,870.43	0.33

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04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	66,327.000	Local	63.918792	4,239,541.71	65.450000	4,341,102.15	101,560.44	0.27
		Base	63.918792	4,239,541.71	65.450000	4,341,102.15	101,560.44	0.27
044186104	ASHLAND INC COMMON STOCK							
	21,516.000	Local	44.840826	964,795.22	67.920000	1,461,366.72	496,571.50	0.09
		Base	44.840826	964,795.22	67.920000	1,461,366.72	496,571.50	0.09
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	75,987.000	Local	19.942163	1,515,345.13	28.650000	2,177,027.55	661,682.42	0.13
		Base	19.942163	1,515,345.13	28.650000	2,177,027.55	661,682.42	0.13
052800109	AUTOLIV INC COMMON STOCK USD1.0							
	31,247.000	Local	89.047258	2,782,459.66	111.890000	3,496,226.83	713,767.17	0.21
		Base	89.047258	2,782,459.66	111.890000	3,496,226.83	713,767.17	0.21
05329W102	AUTONATION INC COMMON STOCK USD.01							
	12,013.000	Local	83.718062	1,005,705.08	157.440000	1,891,326.72	885,621.64	0.12
		Base	83.718062	1,005,705.08	157.440000	1,891,326.72	885,621.64	0.12
05352A100	AVANTOR INC COMMON STOCK USD.01							
	319,120.000	Local	21.742009	6,938,310.01	15.050000	4,802,756.00	-2,135,554.01	0.29
		Base	21.742009	6,938,310.01	15.050000	4,802,756.00	-2,135,554.01	0.29
05368V106	AVIENT CORP COMMON STOCK USD.01							
	43,165.000	Local	35.137342	1,516,703.36	40.250000	1,737,391.25	220,687.89	0.11
		Base	35.137342	1,516,703.36	40.250000	1,737,391.25	220,687.89	0.11
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	8,069.000	Local	161.017167	1,299,247.52	106.670000	860,720.23	-438,527.29	0.05
		Base	161.017167	1,299,247.52	106.670000	860,720.23	-438,527.29	0.05
053807103	AVNET INC COMMON STOCK USD1.0							
	38,398.000	Local	33.718430	1,294,720.28	99.950000	3,837,880.10	2,543,159.82	0.23
		Base	33.718430	1,294,720.28	99.950000	3,837,880.10	2,543,159.82	0.23
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	60,838.000	Local	40.977927	2,493,015.13	92.000000	5,597,096.00	3,104,080.87	0.34
		Base	40.977927	2,493,015.13	92.000000	5,597,096.00	3,104,080.87	0.34

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05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	41,064.000	Local	74.181676	3,046,196.36	137.000000	5,625,768.00	2,579,571.64	0.34
		Base	74.181676	3,046,196.36	137.000000	5,625,768.00	2,579,571.64	0.34
06417N103	BANK OZK COMMON STOCK							
	47,600.000	Local	40.378364	1,922,010.11	45.960000	2,187,696.00	265,685.89	0.13
		Base	40.378364	1,922,010.11	45.960000	2,187,696.00	265,685.89	0.13
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	94,518.000	Local	27.066233	2,558,246.18	15.920000	1,504,726.56	-1,053,519.62	0.09
		Base	27.066233	2,558,246.18	15.920000	1,504,726.56	-1,053,519.62	0.09
077454106	BELDEN INC COMMON STOCK USD.01							
	18,195.000	Local	69.326442	1,261,394.62	107.930000	1,963,786.35	702,391.73	0.12
		Base	69.326442	1,261,394.62	107.930000	1,963,786.35	702,391.73	0.12
08265T208	BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01							
	73,273.000	Local	51.003707	3,737,194.60	31.950000	2,341,072.35	-1,396,122.25	0.14
		Base	51.003707	3,737,194.60	31.950000	2,341,072.35	-1,396,122.25	0.14
090043100	BILL HOLDINGS INC COMMON STOCK USD.00001							
	37,926.000	Local	84.702284	3,212,418.81	42.540000	1,613,372.04	-1,599,046.77	0.10
		Base	84.702284	3,212,418.81	42.540000	1,613,372.04	-1,599,046.77	0.10
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001							
	8,528.000	Local	314.546531	2,682,452.82	377.710000	3,221,110.88	538,658.06	0.20
		Base	314.546531	2,682,452.82	377.710000	3,221,110.88	538,658.06	0.20
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001							
	91,128.000	Local	83.346791	7,595,226.34	60.000000	5,467,680.00	-2,127,546.34	0.33
		Base	83.346791	7,595,226.34	60.000000	5,467,680.00	-2,127,546.34	0.33
092113109	BLACK HILLS CORP COMMON STOCK USD1.0							
	35,620.000	Local	51.672497	1,840,574.33	70.080000	2,496,249.60	655,675.27	0.15
		Base	51.672497	1,840,574.33	70.080000	2,496,249.60	655,675.27	0.15
093671105	H+R BLOCK INC COMMON STOCK							
	57,953.000	Local	22.971633	1,331,275.05	40.850000	2,367,380.05	1,036,105.00	0.14
		Base	22.971633	1,331,275.05	40.850000	2,367,380.05	1,036,105.00	0.14

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099502106	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01								
		Local	56,668.000	84.462828	4,786,339.53	69.420000	3,933,892.56	-852,446.97	0.24
		Base		84.462828	4,786,339.53	69.420000	3,933,892.56	-852,446.97	0.24
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	96,246.000	45.855827	4,413,439.88	60.110000	5,785,347.06	1,371,907.18	0.35
		Base		45.855827	4,413,439.88	60.110000	5,785,347.06	1,371,907.18	0.35
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	23,541.000	39.646322	933,314.06	66.570000	1,567,124.37	633,810.31	0.10
		Base		39.646322	933,314.06	66.570000	1,567,124.37	633,810.31	0.10
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	26,891.000	43.262547	1,163,373.15	49.900000	1,341,860.90	178,487.75	0.08
		Base		43.262547	1,163,373.15	49.900000	1,341,860.90	178,487.75	0.08
10950A106	BRIGHTSPRING HEALTH SERVICES COMMON STOCK USD100.0								
		Local	78,418.000	67.350307	5,281,476.36	56.750000	4,450,221.50	-831,254.86	0.27
		Base		67.350307	5,281,476.36	56.750000	4,450,221.50	-831,254.86	0.27
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	15,081.000	200.249800	3,019,967.24	193.530000	2,918,625.93	-101,341.31	0.18
		Base		200.249800	3,019,967.24	193.530000	2,918,625.93	-101,341.31	0.18
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	19,302.000	77.972281	1,505,020.96	100.990000	1,949,308.98	444,288.02	0.12
		Base		77.972281	1,505,020.96	100.990000	1,949,308.98	444,288.02	0.12
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	143,528.000	18.831869	2,702,900.45	27.600000	3,961,372.80	1,258,472.35	0.24
		Base		18.831869	2,702,900.45	27.600000	3,961,372.80	1,258,472.35	0.24
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	52,164.000	77.105858	4,022,150.00	64.750000	3,377,619.00	-644,531.00	0.21
		Base		77.105858	4,022,150.00	64.750000	3,377,619.00	-644,531.00	0.21
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	30,580.000	36.806533	1,125,543.77	64.240000	1,964,459.20	838,915.43	0.12
		Base		36.806533	1,125,543.77	64.240000	1,964,459.20	838,915.43	0.12

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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
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	29,588.000	140.768757	4,165,065.99	267.190000	7,905,617.72	3,740,551.73	0.48
		Base		140.768757	4,165,065.99	267.190000	7,905,617.72	3,740,551.73	0.48
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	43,522.000	19.081323	830,457.33	52.910000	2,302,749.02	1,472,291.69	0.14
		Base		19.081323	830,457.33	52.910000	2,302,749.02	1,472,291.69	0.14
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	68,609.000	14.942467	1,025,187.73	31.170000	2,138,542.53	1,113,354.80	0.13
		Base		14.942467	1,025,187.73	31.170000	2,138,542.53	1,113,354.80	0.13
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	24,323.000	40.214936	978,147.89	76.910000	1,870,681.93	892,534.04	0.11
		Base		40.214936	978,147.89	76.910000	1,870,681.93	892,534.04	0.11
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,405.000	222.418648	2,314,266.03	609.110000	6,337,789.55	4,023,523.52	0.39
		Base		222.418648	2,314,266.03	609.110000	6,337,789.55	4,023,523.52	0.39
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	110,906.000	37.637822	4,174,260.33	36.580000	4,056,941.48	-117,318.85	0.25
		Base		37.637822	4,174,260.33	36.580000	4,056,941.48	-117,318.85	0.25
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	18,632.000	99.193641	1,848,175.92	322.170000	6,002,671.44	4,154,495.52	0.37
		Base		99.193641	1,848,175.92	322.170000	6,002,671.44	4,154,495.52	0.37
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	122,376.000	48.493635	5,934,457.06	39.660000	4,853,432.16	-1,081,024.90	0.30
		Base		48.493635	5,934,457.06	39.660000	4,853,432.16	-1,081,024.90	0.30
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	22,809.000	197.962549	4,515,327.78	388.820000	8,868,595.38	4,353,267.60	0.54
		Base		197.962549	4,515,327.78	388.820000	8,868,595.38	4,353,267.60	0.54
148929102	CAVA GROUP INC COMMON STOCK USD.0001								
		Local	47,491.000	76.922417	3,653,122.51	54.100000	2,569,263.10	-1,083,859.41	0.16
		Base		76.922417	3,653,122.51	54.100000	2,569,263.10	-1,083,859.41	0.16

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15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	81,549.000	34.278701	2,795,393.79	27.350000	2,230,365.15	-565,028.64	0.14
		Base		34.278701	2,795,393.79	27.350000	2,230,365.15	-565,028.64	0.14
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	6,144.000	375.829377	2,309,095.69	505.070000	3,103,150.08	794,054.39	0.19
		Base		375.829377	2,309,095.69	505.070000	3,103,150.08	794,054.39	0.19
16679L109	CHEWY INC CLASS A COMMON STOCK USD.01								
		Local	109,274.000	37.168553	4,061,556.49	18.200000	1,988,786.80	-2,072,769.69	0.12
		Base		37.168553	4,061,556.49	18.200000	1,988,786.80	-2,072,769.69	0.12
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	9,637.000	107.453437	1,035,528.77	102.410000	986,925.17	-48,603.60	0.06
		Base		107.453437	1,035,528.77	102.410000	986,925.17	-48,603.60	0.06
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	30,146.000	50.056763	1,509,011.17	75.680000	2,281,449.28	772,438.11	0.14
		Base		50.056763	1,509,011.17	75.680000	2,281,449.28	772,438.11	0.14
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	23,572.000	64.514922	1,520,745.75	119.970000	2,827,932.84	1,307,187.09	0.17
		Base		64.514922	1,520,745.75	119.970000	2,827,932.84	1,307,187.09	0.17
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	23,495.000	73.657279	1,730,577.78	310.230000	7,288,853.85	5,558,276.07	0.45
		Base		73.657279	1,730,577.78	310.230000	7,288,853.85	5,558,276.07	0.45
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	269,741.000	15.368104	4,145,407.74	11.010000	2,969,848.41	-1,175,559.33	0.18
		Base		15.368104	4,145,407.74	11.010000	2,969,848.41	-1,175,559.33	0.18
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	26,484.000	70.801318	1,875,102.10	189.270000	5,012,626.68	3,137,524.58	0.31
		Base		70.801318	1,875,102.10	189.270000	5,012,626.68	3,137,524.58	0.31
192108504	COEUR MINING INC COMMON STOCK USD.01								
		Local	488,311.000	16.378957	7,998,024.86	17.600000	8,594,273.60	596,248.74	0.53
		Base		16.378957	7,998,024.86	17.600000	8,594,273.60	596,248.74	0.53

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192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	78,268.000	30.633744	2,397,641.89	60.650000	4,746,954.20	2,349,312.31	0.29
		Base		30.633744	2,397,641.89	60.650000	4,746,954.20	2,349,312.31	0.29
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	133,029.000	26.779760	3,562,484.71	28.600000	3,804,629.40	242,144.69	0.23
		Base		26.779760	3,562,484.71	28.600000	3,804,629.40	242,144.69	0.23
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	10,228.000	91.266018	933,468.83	57.410000	587,189.48	-346,279.35	0.04
		Base		91.266018	933,468.83	57.410000	587,189.48	-346,279.35	0.04
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	63,430.000	33.514506	2,125,825.10	54.740000	3,472,158.20	1,346,333.10	0.21
		Base		33.514506	2,125,825.10	54.740000	3,472,158.20	1,346,333.10	0.21
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	52,575.000	21.452173	1,127,848.01	62.100000	3,264,907.50	2,137,059.49	0.20
		Base		21.452173	1,127,848.01	62.100000	3,264,907.50	2,137,059.49	0.20
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	19,601.000	71.343885	1,398,411.49	149.920000	2,938,581.92	1,540,170.43	0.18
		Base		71.343885	1,398,411.49	149.920000	2,938,581.92	1,540,170.43	0.18
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	33,636.000	116.341000	3,913,245.88	115.230000	3,875,876.28	-37,369.60	0.24
		Base		116.341000	3,913,245.88	115.230000	3,875,876.28	-37,369.60	0.24
21871X109	COREBRIDGE FINANCIAL INC COMMON STOCK USD.01								
		Local	120,566.000	30.530211	3,680,905.37	33.120000	3,993,145.92	312,240.55	0.24
		Base		30.530211	3,680,905.37	33.120000	3,993,145.92	312,240.55	0.24
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
		Local	88,301.000	40.779725	3,600,890.53	41.480000	3,662,725.48	61,834.95	0.22
		Base		40.779725	3,600,890.53	41.480000	3,662,725.48	61,834.95	0.22
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
		Local	52,807.000	29.534112	1,559,607.83	33.400000	1,763,753.80	204,145.97	0.11
		Base		29.534112	1,559,607.83	33.400000	1,763,753.80	204,145.97	0.11

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222795502	COUSINS PROPERTIES INC REIT USD1.0								
		Local	76,907.000	34.869496	2,681,708.35	27.640000	2,125,709.48	-555,998.87	0.13
		Base		34.869496	2,681,708.35	27.640000	2,125,709.48	-555,998.87	0.13
224408104	CRANE CO COMMON STOCK USD1.0								
		Local	23,127.000	45.728391	1,057,560.49	204.020000	4,718,370.54	3,660,810.05	0.29
		Base		45.728391	1,057,560.49	204.020000	4,718,370.54	3,660,810.05	0.29
224441105	CRANE NXT CO COMMON STOCK USD1.0								
		Local	23,236.000	21.735313	505,041.73	47.100000	1,094,415.60	589,373.87	0.07
		Base		21.735313	505,041.73	47.100000	1,094,415.60	589,373.87	0.07
227046109	CROCS INC COMMON STOCK USD.001								
		Local	22,757.000	104.554315	2,379,342.54	117.310000	2,669,623.67	290,281.13	0.16
		Base		104.554315	2,379,342.54	117.310000	2,669,623.67	290,281.13	0.16
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0								
		Local	50,498.000	88.299918	4,458,969.25	105.410000	5,322,994.18	864,024.93	0.33
		Base		88.299918	4,458,969.25	105.410000	5,322,994.18	864,024.93	0.33
229663109	CUBESMART REIT USD.01								
		Local	98,836.000	40.125369	3,965,830.98	37.580000	3,714,256.88	-251,574.10	0.23
		Base		40.125369	3,965,830.98	37.580000	3,714,256.88	-251,574.10	0.23
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01								
		Local	29,283.000	83.652856	2,449,606.58	152.670000	4,470,635.61	2,021,029.03	0.27
		Base		83.652856	2,449,606.58	152.670000	4,470,635.61	2,021,029.03	0.27
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0								
		Local	17,162.000	111.057865	1,905,975.08	543.820000	9,333,038.84	7,427,063.76	0.57
		Base		111.057865	1,905,975.08	543.820000	9,333,038.84	7,427,063.76	0.57
23282W605	CYTOKINETICS INC COMMON STOCK USD.001								
		Local	65,026.000	64.494741	4,193,835.02	65.910000	4,285,863.66	92,028.64	0.26
		Base		64.494741	4,193,835.02	65.910000	4,285,863.66	92,028.64	0.26
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01								
		Local	47,911.000	50.296302	2,409,746.12	119.470000	5,723,927.17	3,314,181.05	0.35
		Base		50.296302	2,409,746.12	119.470000	5,723,927.17	3,314,181.05	0.35

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237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	74,639.000	Local	33.953348	2,534,243.95	60.710000	4,531,333.69	1,997,089.74	0.28
		Base	33.953348	2,534,243.95	60.710000	4,531,333.69	1,997,089.74	0.28
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	94,707.000	Local	29.259524	2,771,081.74	8.860000	839,104.02	-1,931,977.72	0.05
		Base	29.259524	2,771,081.74	8.860000	839,104.02	-1,931,977.72	0.05
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,715.000	Local	72.698808	2,232,943.88	134.290000	4,124,717.35	1,891,773.47	0.25
		Base	72.698808	2,232,943.88	134.290000	4,124,717.35	1,891,773.47	0.25
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025							
	43,394.000	Local	82.264349	3,569,779.16	133.390000	5,788,325.66	2,218,546.50	0.35
		Base	82.264349	3,569,779.16	133.390000	5,788,325.66	2,218,546.50	0.35
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
	90,466.000	Local	68.694388	6,214,506.51	67.150000	6,074,791.90	-139,714.61	0.37
		Base	68.694388	6,214,506.51	67.150000	6,074,791.90	-139,714.61	0.37
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001							
	28,137.000	Local	82.056277	2,308,817.46	58.770000	1,653,611.49	-655,205.97	0.10
		Base	82.056277	2,308,817.46	58.770000	1,653,611.49	-655,205.97	0.10
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	54,128.000	Local	36.008193	1,949,051.46	87.040000	4,711,301.12	2,762,249.66	0.29
		Base	36.008193	1,949,051.46	87.040000	4,711,301.12	2,762,249.66	0.29
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001							
	67,320.000	Local	25.960508	1,747,661.37	33.850000	2,278,782.00	531,120.63	0.14
		Base	25.960508	1,747,661.37	33.850000	2,278,782.00	531,120.63	0.14
26603R106	DUOLINGO COMMON STOCK USD.0001							
	18,574.000	Local	208.559704	3,873,787.95	142.400000	2,644,937.60	-1,228,850.35	0.16
		Base	208.559704	3,873,787.95	142.400000	2,644,937.60	-1,228,850.35	0.16
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001							
	59,399.000	Local	33.798406	2,007,591.54	28.340000	1,683,367.66	-324,223.88	0.10
		Base	33.798406	2,007,591.54	28.340000	1,683,367.66	-324,223.88	0.10

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26701L100	DUTCH BROS INC CLASS A COMMON STOCK USD.00001							
	59,970.000	Local	52.955189	3,175,722.70	38.560000	2,312,443.20	-863,279.50	0.14
		Base	52.955189	3,175,722.70	38.560000	2,312,443.20	-863,279.50	0.14
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	13,851.000	Local	343.348352	4,755,718.02	269.080000	3,727,027.08	-1,028,690.94	0.23
		Base	343.348352	4,755,718.02	269.080000	3,727,027.08	-1,028,690.94	0.23
268150109	DYNATRACE INC COMMON STOCK USD.001							
	136,586.000	Local	39.245727	5,360,416.88	57.740000	7,886,475.64	2,526,058.76	0.48
		Base	39.245727	5,360,416.88	57.740000	7,886,475.64	2,526,058.76	0.48
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	27,435.000	Local	149.944958	4,113,739.92	100.970000	2,770,111.95	-1,343,627.97	0.17
		Base	149.944958	4,113,739.92	100.970000	2,770,111.95	-1,343,627.97	0.17
26884U109	EPR PROPERTIES REIT USD.01							
	35,754.000	Local	53.593138	1,916,169.04	56.130000	2,006,872.02	90,702.98	0.12
		Base	53.593138	1,916,169.04	56.130000	2,006,872.02	90,702.98	0.12
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	14,458.000	Local	88.431791	1,278,546.83	171.020000	2,472,607.16	1,194,060.33	0.15
		Base	88.431791	1,278,546.83	171.020000	2,472,607.16	1,194,060.33	0.15
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	64,299.000	Local	38.341314	2,465,308.15	123.930000	7,968,575.07	5,503,266.92	0.49
		Base	38.341314	2,465,308.15	123.930000	7,968,575.07	5,503,266.92	0.49
277276101	EASTGROUP PROPERTIES INC REIT							
	25,135.000	Local	134.467151	3,379,831.85	197.450000	4,962,905.75	1,583,073.90	0.30
		Base	134.467151	3,379,831.85	197.450000	4,962,905.75	1,583,073.90	0.30
28414H103	ELANCO ANIMAL HEALTH INC COMMON STOCK							
	234,956.000	Local	19.374154	4,552,073.61	22.390000	5,260,664.84	708,591.23	0.32
		Base	19.374154	4,552,073.61	22.390000	5,260,664.84	708,591.23	0.32
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	46,625.000	Local	46.387733	2,162,828.07	121.490000	5,664,471.25	3,501,643.18	0.35
		Base	46.387733	2,162,828.07	121.490000	5,664,471.25	3,501,643.18	0.35

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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
29275Y102	ENERSYS COMMON STOCK USD.01							
	16,763.000	Local	70.717993	1,185,445.71	183.530000	3,076,513.39	1,891,067.68	0.19
		Base	70.717993	1,185,445.71	183.530000	3,076,513.39	1,891,067.68	0.19
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	27,255.000	Local	143.354687	3,907,132.00	172.000000	4,687,860.00	780,728.00	0.29
		Base	143.354687	3,907,132.00	172.000000	4,687,860.00	780,728.00	0.29
29362U104	ENTEGRIS INC COMMON STOCK USD.01							
	69,933.000	Local	99.315236	6,945,412.43	154.060000	10,773,877.98	3,828,465.55	0.66
		Base	99.315236	6,945,412.43	154.060000	10,773,877.98	3,828,465.55	0.66
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	75,853.000	Local	40.046145	3,037,620.25	23.470000	1,780,269.91	-1,257,350.34	0.11
		Base	40.046145	3,037,620.25	23.470000	1,780,269.91	-1,257,350.34	0.11
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	119,183.000	Local	35.068782	4,179,602.67	51.270000	6,110,512.41	1,930,909.74	0.37
		Base	35.068782	4,179,602.67	51.270000	6,110,512.41	1,930,909.74	0.37
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	90,583.000	Local	68.883786	6,239,699.99	58.330000	5,283,706.39	-955,993.60	0.32
		Base	68.883786	6,239,699.99	58.330000	5,283,706.39	-955,993.60	0.32
29605J106	ESAB CORP COMMON STOCK USD.001							
	27,023.000	Local	52.893858	1,429,350.73	65.880000	1,780,275.24	350,924.51	0.11
		Base	52.893858	1,429,350.73	65.880000	1,780,275.24	350,924.51	0.11
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	132,927.000	Local	31.571553	4,196,711.87	39.190000	5,209,409.13	1,012,697.26	0.32
		Base	31.571553	4,196,711.87	39.190000	5,209,409.13	1,012,697.26	0.32
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	16,582.000	Local	123.772397	2,052,393.89	62.870000	1,042,510.34	-1,009,883.55	0.06
		Base	123.772397	2,052,393.89	62.870000	1,042,510.34	-1,009,883.55	0.06
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	17,992.000	Local	115.638095	2,080,560.61	257.500000	4,632,940.00	2,552,379.39	0.28
		Base	115.638095	2,080,560.61	257.500000	4,632,940.00	2,552,379.39	0.28

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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
30161Q104	EXELIXIS INC COMMON STOCK USD.001								
		Local	117,029.000	21.512827	2,517,624.65	58.410000	6,835,663.89	4,318,039.24	0.42
		Base		21.512827	2,517,624.65	58.410000	6,835,663.89	4,318,039.24	0.42
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001								
		Local	71,500.000	30.723267	2,196,713.60	34.380000	2,458,170.00	261,456.40	0.15
		Base		30.723267	2,196,713.60	34.380000	2,458,170.00	261,456.40	0.15
30214U102	EXPONENT INC COMMON STOCK USD.001								
		Local	22,454.000	96.341140	2,163,243.95	65.420000	1,468,940.68	-694,303.27	0.09
		Base		96.341140	2,163,243.95	65.420000	1,468,940.68	-694,303.27	0.09
302520101	FNB CORP COMMON STOCK USD.01								
		Local	165,741.000	12.265704	2,032,929.99	17.210000	2,852,402.61	819,472.62	0.17
		Base		12.265704	2,032,929.99	17.210000	2,852,402.61	819,472.62	0.17
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	12,701.000	126.846340	1,611,075.37	134.510000	1,708,411.51	97,336.14	0.10
		Base		126.846340	1,611,075.37	134.510000	1,708,411.51	97,336.14	0.10
314211103	FEDERATED HERMES INC COMMON STOCK								
		Local	33,631.000	25.830296	868,698.68	56.370000	1,895,779.47	1,027,080.79	0.12
		Base		25.830296	868,698.68	56.370000	1,895,779.47	1,027,080.79	0.12
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	119,781.000	42.925661	5,141,678.65	38.650000	4,629,535.65	-512,143.00	0.28
		Base		42.925661	5,141,678.65	38.650000	4,629,535.65	-512,143.00	0.28
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	48,347.000	31.491286	1,522,509.19	60.740000	2,936,596.78	1,414,087.59	0.18
		Base		31.491286	1,522,509.19	60.740000	2,936,596.78	1,414,087.59	0.18
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	61,157.000	29.400661	1,798,056.23	31.740000	1,941,123.18	143,066.95	0.12
		Base		29.400661	1,798,056.23	31.740000	1,941,123.18	143,066.95	0.12
320517105	FIRST HORIZON CORP COMMON STOCK USD.625								
		Local	222,135.000	12.959990	2,878,867.28	23.020000	5,113,547.70	2,234,680.42	0.31
		Base		12.959990	2,878,867.28	23.020000	5,113,547.70	2,234,680.42	0.31

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Base Currency: USD - US DOLLAR

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32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	61,932.000	Local	32.302547	2,000,561.31	59.540000	3,687,431.28	1,686,869.97	0.23
		Base	32.302547	2,000,561.31	59.540000	3,687,431.28	1,686,869.97	0.23
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	18,509.000	Local	90.991581	1,684,163.18	211.230000	3,909,656.07	2,225,492.89	0.24
		Base	90.991581	1,684,163.18	211.230000	3,909,656.07	2,225,492.89	0.24
33829M101	FIVE BELOW COMMON STOCK USD.01							
	26,309.000	Local	94.759706	2,493,033.11	219.570000	5,776,667.13	3,283,634.02	0.35
		Base	94.759706	2,493,033.11	219.570000	5,776,667.13	3,283,634.02	0.35
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001							
	49,591.000	Local	80.772487	4,005,588.39	45.810000	2,271,763.71	-1,733,824.68	0.14
		Base	80.772487	4,005,588.39	45.810000	2,271,763.71	-1,733,824.68	0.14
343412102	FLUOR CORP COMMON STOCK USD.01							
	61,562.000	Local	30.389775	1,870,855.33	47.880000	2,947,588.56	1,076,733.23	0.18
		Base	30.389775	1,870,855.33	47.880000	2,947,588.56	1,076,733.23	0.18
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	59,766.000	Local	40.520988	2,421,777.39	73.120000	4,370,089.92	1,948,312.53	0.27
		Base	40.520988	2,421,777.39	73.120000	4,370,089.92	1,948,312.53	0.27
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
	55,450.000	Local	46.221499	2,562,982.14	38.050000	2,109,872.50	-453,109.64	0.13
		Base	46.221499	2,562,982.14	38.050000	2,109,872.50	-453,109.64	0.13
361448103	GATX CORP COMMON STOCK USD.625							
	16,707.000	Local	61.574688	1,028,728.31	170.020000	2,840,524.14	1,811,795.83	0.17
		Base	61.574688	1,028,728.31	170.020000	2,840,524.14	1,811,795.83	0.17
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	52,982.000	Local	33.186122	1,758,267.13	44.450000	2,355,049.90	596,782.77	0.14
		Base	33.186122	1,758,267.13	44.450000	2,355,049.90	596,782.77	0.14
36467J108	GAMING AND LEISURE PROPERTIE REIT							
	135,524.000	Local	47.074866	6,379,774.13	37.970000	5,145,846.28	-1,233,927.85	0.31
		Base	47.074866	6,379,774.13	37.970000	5,145,846.28	-1,233,927.85	0.31

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36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	191,377.000	Local	40.325339	7,717,342.37	24.650000	4,717,443.05	-2,999,899.32	0.29
		Base	40.325339	7,717,342.37	24.650000	4,717,443.05	-2,999,899.32	0.29
364760108	GAP INC/THE COMMON STOCK USD.05							
	103,527.000	Local	16.030544	1,659,594.12	22.840000	2,364,556.68	704,962.56	0.14
		Base	16.030544	1,659,594.12	22.840000	2,364,556.68	704,962.56	0.14
371901109	GENTEX CORP COMMON STOCK USD.06							
	99,061.000	Local	15.635926	1,548,910.49	21.740000	2,153,586.14	604,675.65	0.13
		Base	15.635926	1,548,910.49	21.740000	2,153,586.14	604,675.65	0.13
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	60,886.000	Local	38.940427	2,370,926.83	43.200000	2,630,275.20	259,348.37	0.16
		Base	38.940427	2,370,926.83	43.200000	2,630,275.20	259,348.37	0.16
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	52,818.000	Local	43.440911	2,294,462.04	74.900000	3,956,068.20	1,661,606.16	0.24
		Base	43.440911	2,294,462.04	74.900000	3,956,068.20	1,661,606.16	0.24
384109104	GRACO INC COMMON STOCK USD1.0							
	76,255.000	Local	29.461591	2,246,593.60	76.840000	5,859,434.20	3,612,840.60	0.36
		Base	29.461591	2,246,593.60	76.840000	5,859,434.20	3,612,840.60	0.36
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,539.000	Local	506.700240	779,811.67	1,134.670000	1,746,257.13	966,445.46	0.11
		Base	506.700240	779,811.67	1,134.670000	1,746,257.13	966,445.46	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	12,125.000	Local	99.797631	1,210,046.28	151.590000	1,838,028.75	627,982.47	0.11
		Base	99.797631	1,210,046.28	151.590000	1,838,028.75	627,982.47	0.11
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
	139,006.000	Local	24.465356	3,400,831.32	9.050000	1,258,004.30	-2,142,827.02	0.08
		Base	24.465356	3,400,831.32	9.050000	1,258,004.30	-2,142,827.02	0.08
397624107	GREIF INC CL A COMMON STOCK							
	11,647.000	Local	51.202839	596,359.47	79.590000	926,984.73	330,625.26	0.06
		Base	51.202839	596,359.47	79.590000	926,984.73	330,625.26	0.06

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398182303	AMERICAN HEALTHCARE REIT INC REIT USD.01							
	99,095.000	Local	49.637032	4,918,781.72	51.260000	5,079,609.70	160,827.98	0.31
		Base	49.637032	4,918,781.72	51.260000	5,079,609.70	160,827.98	0.31
40171V100	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001							
	39,453.000	Local	213.557343	8,425,477.84	142.580000	5,625,208.74	-2,800,269.10	0.34
		Base	213.557343	8,425,477.84	142.580000	5,625,208.74	-2,800,269.10	0.34
403949100	HF SINCLAIR CORP COMMON STOCK							
	72,626.000	Local	40.367652	2,931,741.07	107.320000	7,794,222.32	4,862,481.25	0.48
		Base	40.367652	2,931,741.07	107.320000	7,794,222.32	4,862,481.25	0.48
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	21,387.000	Local	89.472671	1,913,552.01	105.300000	2,252,051.10	338,499.09	0.14
		Base	89.472671	1,913,552.01	105.300000	2,252,051.10	338,499.09	0.14
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	53,450.000	Local	44.724604	2,390,530.08	110.400000	5,900,880.00	3,510,349.92	0.36
		Base	44.724604	2,390,530.08	110.400000	5,900,880.00	3,510,349.92	0.36
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001							
	18,673.000	Local	160.848577	3,003,525.47	86.860000	1,621,936.78	-1,381,588.69	0.10
		Base	160.848577	3,003,525.47	86.860000	1,621,936.78	-1,381,588.69	0.10
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	36,943.000	Local	35.044699	1,294,656.30	72.040000	2,661,373.72	1,366,717.42	0.16
		Base	35.044699	1,294,656.30	72.040000	2,661,373.72	1,366,717.42	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	16,343.000	Local	80.109845	1,309,235.20	214.120000	3,499,363.16	2,190,127.96	0.21
		Base	80.109845	1,309,235.20	214.120000	3,499,363.16	2,190,127.96	0.21
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	49,381.000	Local	25.274066	1,248,058.65	24.430000	1,206,377.83	-41,680.82	0.07
		Base	25.274066	1,248,058.65	24.430000	1,206,377.83	-41,680.82	0.07
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	39,514.000	Local	80.270326	3,171,801.66	88.460000	3,495,408.44	323,606.78	0.21
		Base	80.270326	3,171,801.66	88.460000	3,495,408.44	323,606.78	0.21

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42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	160,590.000	Local	25.422687	4,082,629.36	17.740000	2,848,866.60	-1,233,762.76	0.17
		Base	25.422687	4,082,629.36	17.740000	2,848,866.60	-1,233,762.76	0.17
422704106	HECLA MINING CO COMMON STOCK USD.25							
	313,021.000	Local	19.707778	6,168,948.26	17.030000	5,330,747.63	-838,200.63	0.33
		Base	19.707778	6,168,948.26	17.030000	5,330,747.63	-838,200.63	0.33
428291108	HEXCEL CORP COMMON STOCK USD.01							
	35,315.000	Local	44.989465	1,588,802.94	83.920000	2,963,634.80	1,374,831.86	0.18
		Base	44.989465	1,588,802.94	83.920000	2,963,634.80	1,374,831.86	0.18
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
	26,943.000	Local	45.206586	1,218,001.04	34.660000	933,844.38	-284,156.66	0.06
		Base	45.206586	1,218,001.04	34.660000	933,844.38	-284,156.66	0.06
433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001							
	96,536.000	Local	29.306202	2,829,103.47	29.790000	2,875,807.44	46,703.97	0.18
		Base	29.306202	2,829,103.47	29.790000	2,875,807.44	46,703.97	0.18
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	88,209.000	Local	22.090100	1,948,545.61	28.180000	2,485,729.62	537,184.01	0.15
		Base	22.090100	1,948,545.61	28.180000	2,485,729.62	537,184.01	0.15
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001							
	25,504.000	Local	123.041923	3,138,061.20	126.340000	3,222,175.36	84,114.16	0.20
		Base	123.041923	3,138,061.20	126.340000	3,222,175.36	84,114.16	0.20
443573100	HUBSPOT INC COMMON STOCK USD.001							
	17,543.000	Local	196.348900	3,444,548.75	204.980000	3,595,964.14	151,415.39	0.22
		Base	196.348900	3,444,548.75	204.980000	3,595,964.14	151,415.39	0.22
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01							
	19,333.000	Local	104.825452	2,026,590.47	158.560000	3,065,440.48	1,038,850.01	0.19
		Base	104.825452	2,026,590.47	158.560000	3,065,440.48	1,038,850.01	0.19
44951W106	IES HOLDINGS INC COMMON STOCK USD.01							
	8,524.000	Local	316.857844	2,700,896.26	321.080000	2,736,885.92	35,989.66	0.17
		Base	316.857844	2,700,896.26	321.080000	2,736,885.92	35,989.66	0.17

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44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	12,304.000	Local	91.290982	1,123,244.24	78.280000	963,157.12	-160,087.12	0.06
		Base	91.290982	1,123,244.24	78.280000	963,157.12	-160,087.12	0.06
45073V108	ITT INC COMMON STOCK USD1.0							
	41,940.000	Local	61.788786	2,591,421.70	201.820000	8,464,330.80	5,872,909.10	0.52
		Base	61.788786	2,591,421.70	201.820000	8,464,330.80	5,872,909.10	0.52
451107106	IDACORP INC COMMON STOCK							
	26,669.000	Local	70.359696	1,876,422.72	130.730000	3,486,438.37	1,610,015.65	0.21
		Base	70.359696	1,876,422.72	130.730000	3,486,438.37	1,610,015.65	0.21
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	109,455.000	Local	21.420654	2,344,597.68	14.530000	1,590,381.15	-754,216.53	0.10
		Base	21.420654	2,344,597.68	14.530000	1,590,381.15	-754,216.53	0.10
457187102	INGREDION INC COMMON STOCK USD.01							
	29,559.000	Local	67.395229	1,992,135.58	95.810000	2,832,047.79	839,912.21	0.17
		Base	67.395229	1,992,135.58	95.810000	2,832,047.79	839,912.21	0.17
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	12,085.000	Local	310.549059	3,752,985.38	326.070000	3,940,555.95	187,570.57	0.24
		Base	310.549059	3,752,985.38	326.070000	3,940,555.95	187,570.57	0.24
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	25,422.000	Local	29.007169	737,420.26	68.495000	1,741,279.89	1,003,859.63	0.11
		Base	29.007169	737,420.26	68.495000	1,741,279.89	1,003,859.63	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	71,829.000	Local	22.329765	1,603,924.69	45.730000	3,284,740.17	1,680,815.48	0.20
		Base	22.329765	1,603,924.69	45.730000	3,284,740.17	1,680,815.48	0.20
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	21,524.000	Local	118.988428	2,561,106.92	305.520000	6,576,012.48	4,014,905.56	0.40
		Base	118.988428	2,561,106.92	305.520000	6,576,012.48	4,014,905.56	0.40
48242W106	KBR INC COMMON STOCK USD.001							
	58,987.000	Local	29.821143	1,759,059.75	35.160000	2,073,982.92	314,923.17	0.13
		Base	29.821143	1,759,059.75	35.160000	2,073,982.92	314,923.17	0.13

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48666K109	KB HOME COMMON STOCK USD1.0								
		Local	28,997.000	21.314861	618,067.01	46.470000	1,347,490.59	729,423.58	0.08
		Base		21.314861	618,067.01	46.470000	1,347,490.59	729,423.58	0.08
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	53,182.000	54.664118	2,907,147.15	33.270000	1,769,365.14	-1,137,782.01	0.11
		Base		54.664118	2,907,147.15	33.270000	1,769,365.14	-1,137,782.01	0.11
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	10,237.000	226.803267	2,321,785.04	322.750000	3,303,991.75	982,206.71	0.20
		Base		226.803267	2,321,785.04	322.750000	3,303,991.75	982,206.71	0.20
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	24,983.000	60.522533	1,512,034.43	131.250000	3,279,018.75	1,766,984.32	0.20
		Base		60.522533	1,512,034.43	131.250000	3,279,018.75	1,766,984.32	0.20
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	94,020.000	22.007437	2,069,139.26	24.390000	2,293,147.80	224,008.54	0.14
		Base		22.007437	2,069,139.26	24.390000	2,293,147.80	224,008.54	0.14
498894104	KNIFE RIVER CORP COMMON STOCK								
		Local	26,654.000	36.114190	962,587.63	50.420000	1,343,894.68	381,307.05	0.08
		Base		36.114190	962,587.63	50.420000	1,343,894.68	381,307.05	0.08
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01								
		Local	75,073.000	44.008632	3,303,860.04	63.590000	4,773,892.07	1,470,032.03	0.29
		Base		44.008632	3,303,860.04	63.590000	4,773,892.07	1,470,032.03	0.29
50077B207	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001								
		Local	88,044.000	81.110807	7,141,319.92	42.690000	3,758,598.36	-3,382,721.56	0.23
		Base		81.110807	7,141,319.92	42.690000	3,758,598.36	-3,382,721.56	0.23
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001								
		Local	12,549.000	354.207379	4,444,948.40	332.560000	4,173,295.44	-271,652.96	0.25
		Base		354.207379	4,444,948.40	332.560000	4,173,295.44	-271,652.96	0.25
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
		Local	104,031.000	17.823891	1,854,237.16	11.260000	1,171,389.06	-682,848.10	0.07
		Base		17.823891	1,854,237.16	11.260000	1,171,389.06	-682,848.10	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
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	40,554.000	Local	58.096089	2,356,028.81	144.110000	5,844,236.94	3,488,208.13	0.36
		Base	58.096089	2,356,028.81	144.110000	5,844,236.94	3,488,208.13	0.36
513847103	MARZETTI COMPANY/THE COMMON STOCK							
	9,182.000	Local	104.029083	955,195.04	99.190000	910,762.58	-44,432.46	0.06
		Base	104.029083	955,195.04	99.190000	910,762.58	-44,432.46	0.06
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	15,750.000	Local	73.296926	1,154,426.59	168.645000	2,656,158.75	1,501,732.16	0.16
		Base	73.296926	1,154,426.59	168.645000	2,656,158.75	1,501,732.16	0.16
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	30,614.000	Local	69.062954	2,114,293.26	99.530000	3,047,011.42	932,718.16	0.19
		Base	69.062954	2,114,293.26	99.530000	3,047,011.42	932,718.16	0.19
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	65,517.000	Local	59.326696	3,886,907.16	125.620000	8,230,245.54	4,343,338.38	0.50
		Base	59.326696	3,886,907.16	125.620000	8,230,245.54	4,343,338.38	0.50
521865204	LEAR CORP COMMON STOCK USD.01							
	23,302.000	Local	133.239383	3,104,744.11	118.030000	2,750,335.06	-354,409.05	0.17
		Base	133.239383	3,104,744.11	118.030000	2,750,335.06	-354,409.05	0.17
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	25,505.000	Local	68.975344	1,759,216.16	264.580000	6,748,112.90	4,988,896.74	0.41
		Base	68.975344	1,759,216.16	264.580000	6,748,112.90	4,988,896.74	0.41
536797103	LITHIA MOTORS INC COMMON STOCK							
	10,402.000	Local	372.955100	3,879,478.95	291.830000	3,035,615.66	-843,863.29	0.19
		Base	372.955100	3,879,478.95	291.830000	3,035,615.66	-843,863.29	0.19
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,850.000	Local	179.748834	2,130,023.68	423.740000	5,021,319.00	2,891,295.32	0.31
		Base	179.748834	2,130,023.68	423.740000	5,021,319.00	2,891,295.32	0.31
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	29,970.000	Local	26.851870	804,750.55	64.550000	1,934,563.50	1,129,812.95	0.12
		Base	26.851870	804,750.55	64.550000	1,934,563.50	1,129,812.95	0.12

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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
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
		Local	96,942.000	13.394756	1,298,514.45	25.840000	2,504,981.28	1,206,466.83	0.15
		Base		13.394756	1,298,514.45	25.840000	2,504,981.28	1,206,466.83	0.15
55306N104	MKS INC COMMON STOCK								
		Local	31,171.000	102.723447	3,201,992.56	265.360000	8,271,536.56	5,069,544.00	0.51
		Base		102.723447	3,201,992.56	265.360000	8,271,536.56	5,069,544.00	0.51
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	69,639.000	71.672544	4,991,204.29	47.290000	3,293,228.31	-1,697,975.98	0.20
		Base		71.672544	4,991,204.29	47.290000	3,293,228.31	-1,697,975.98	0.20
553498106	MSA SAFETY INC COMMON STOCK								
		Local	16,983.000	74.644109	1,267,680.90	177.880000	3,020,936.04	1,753,255.14	0.18
		Base		74.644109	1,267,680.90	177.880000	3,020,936.04	1,753,255.14	0.18
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	19,410.000	68.510607	1,329,790.88	123.720000	2,401,405.20	1,071,614.32	0.15
		Base		68.510607	1,329,790.88	123.720000	2,401,405.20	1,071,614.32	0.15
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
		Local	31,684.000	85.097127	2,696,217.36	284.820000	9,024,236.88	6,328,019.52	0.55
		Base		85.097127	2,696,217.36	284.820000	9,024,236.88	6,328,019.52	0.55
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	123,544.000	24.800016	3,063,893.15	22.770000	2,813,096.88	-250,796.27	0.17
		Base		24.800016	3,063,893.15	22.770000	2,813,096.88	-250,796.27	0.17
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	27,609.000	82.052910	2,265,398.79	198.700000	5,485,908.30	3,220,509.51	0.34
		Base		82.052910	2,265,398.79	198.700000	5,485,908.30	3,220,509.51	0.34
565394103	MAPLEBEAR INC COMMON STOCK USD.0001								
		Local	74,229.000	47.382521	3,517,157.15	43.120000	3,200,754.48	-316,402.67	0.20
		Base		47.382521	3,517,157.15	43.120000	3,200,754.48	-316,402.67	0.20
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	28,570.000	64.455638	1,841,497.57	213.620000	6,103,123.40	4,261,625.83	0.37
		Base		64.455638	1,841,497.57	213.620000	6,103,123.40	4,261,625.83	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
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	54,032.000	Local	57.766740	3,121,252.52	51.580000	2,786,970.56	-334,281.96	0.17
		Base	57.766740	3,121,252.52	51.580000	2,786,970.56	-334,281.96	0.17
577081102	MATTEL INC COMMON STOCK USD1.0							
	134,728.000	Local	12.462284	1,679,018.59	12.660000	1,705,656.48	26,637.89	0.10
		Base	12.462284	1,679,018.59	12.660000	1,705,656.48	26,637.89	0.10
577933104	MAXIMUS INC COMMON STOCK							
	24,679.000	Local	64.356472	1,588,253.38	53.190000	1,312,676.01	-275,577.37	0.08
		Base	64.356472	1,588,253.38	53.190000	1,312,676.01	-275,577.37	0.08
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	10,576.000	Local	159.425591	1,686,085.05	624.180000	6,601,327.68	4,915,242.63	0.40
		Base	159.425591	1,686,085.05	624.180000	6,601,327.68	4,915,242.63	0.40
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	19,492.000	Local	71.488037	1,393,444.81	103.580000	2,018,981.36	625,536.55	0.12
		Base	71.488037	1,393,444.81	103.580000	2,018,981.36	625,536.55	0.12
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	24,635.000	Local	194.565696	4,793,125.92	189.100000	4,658,478.50	-134,647.42	0.28
		Base	194.565696	4,793,125.92	189.100000	4,658,478.50	-134,647.42	0.28
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	13,362.000	Local	312.197952	4,171,589.04	381.470000	5,097,202.14	925,613.10	0.31
		Base	312.197952	4,171,589.04	381.470000	5,097,202.14	925,613.10	0.31
617700109	MORNINGSTAR INC COMMON STOCK							
	9,051.000	Local	250.294611	2,265,416.52	190.040000	1,720,052.04	-545,364.48	0.11
		Base	250.294611	2,265,416.52	190.040000	1,720,052.04	-545,364.48	0.11
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	103,927.000	Local	41.166921	4,278,354.63	60.610000	6,299,015.47	2,020,660.84	0.38
		Base	41.166921	4,278,354.63	60.610000	6,299,015.47	2,020,660.84	0.38
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	63,948.000	Local	26.353417	1,685,248.30	37.020000	2,367,354.96	682,106.66	0.14
		Base	26.353417	1,685,248.30	37.020000	2,367,354.96	682,106.66	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
626755102	MURPHY USA INC COMMON STOCK USD.01							
	7,882.000	Local	109.607255	863,924.38	504.030000	3,972,764.46	3,108,840.08	0.24
		Base	109.607255	863,924.38	504.030000	3,972,764.46	3,108,840.08	0.24
62955J103	NOV INC COMMON STOCK USD.01							
	170,053.000	Local	13.078371	2,224,016.26	18.730000	3,185,092.69	961,076.43	0.19
		Base	13.078371	2,224,016.26	18.730000	3,185,092.69	961,076.43	0.19
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0							
	44,594.000	Local	53.233485	2,373,894.01	75.860000	3,382,900.84	1,009,006.83	0.21
		Base	53.233485	2,373,894.01	75.860000	3,382,900.84	1,009,006.83	0.21
637417106	NNN REIT INC REIT USD.01							
	89,769.000	Local	36.955424	3,317,451.50	41.090000	3,688,608.21	371,156.71	0.23
		Base	36.955424	3,317,451.50	41.090000	3,688,608.21	371,156.71	0.23
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	48,145.000	Local	98.573236	4,745,808.45	141.840000	6,828,886.80	2,083,078.35	0.42
		Base	98.573236	4,745,808.45	141.840000	6,828,886.80	2,083,078.35	0.42
64361Q101	VIPER ENERGY INC CL A COMMON STOCK USD.000001							
	93,103.000	Local	41.920005	3,902,878.25	39.890000	3,713,878.67	-188,999.58	0.23
		Base	41.920005	3,902,878.25	39.890000	3,713,878.67	-188,999.58	0.23
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	47,406.000	Local	38.907289	1,844,438.96	50.600000	2,398,743.60	554,304.64	0.15
		Base	38.907289	1,844,438.96	50.600000	2,398,743.60	554,304.64	0.15
649445400	FLAGSTAR BANK NA COMMON STOCK USD.01							
	141,545.000	Local	30.529262	4,321,264.43	11.670000	1,651,830.15	-2,669,434.28	0.10
		Base	30.529262	4,321,264.43	11.670000	1,651,830.15	-2,669,434.28	0.10
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	68,478.000	Local	25.459933	1,743,445.29	63.700000	4,362,048.60	2,618,603.31	0.27
		Base	25.459933	1,743,445.29	63.700000	4,362,048.60	2,618,603.31	0.27
651587107	NEWMARKET CORP COMMON STOCK							
	3,599.000	Local	308.437877	1,110,067.92	897.520000	3,230,174.48	2,120,106.56	0.20
		Base	308.437877	1,110,067.92	897.520000	3,230,174.48	2,120,106.56	0.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65290E101	NEXTPOWER INC COMMON STOCK USD.0001							
	70,550.000	Local	48.094030	3,393,033.80	77.930000	5,497,961.50	2,104,927.70	0.34
		Base	48.094030	3,393,033.80	77.930000	5,497,961.50	2,104,927.70	0.34
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	13,551.000	Local	174.170925	2,360,190.21	161.570000	2,189,435.07	-170,755.14	0.13
		Base	174.170925	2,360,190.21	161.570000	2,189,435.07	-170,755.14	0.13
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	28,755.000	Local	59.832455	1,720,482.25	68.380000	1,966,266.90	245,784.65	0.12
		Base	59.832455	1,720,482.25	68.380000	1,966,266.90	245,784.65	0.12
67000B104	NOVANTA INC COMMON STOCK							
	17,441.000	Local	132.967621	2,319,088.28	142.190000	2,479,935.79	160,847.51	0.15
		Base	132.967621	2,319,088.28	142.190000	2,479,935.79	160,847.51	0.15
67059N108	NUTANIX INC A COMMON STOCK USD.000025							
	126,327.000	Local	73.627074	9,301,087.34	70.410000	8,894,684.07	-406,403.27	0.54
		Base	73.627074	9,301,087.34	70.410000	8,894,684.07	-406,403.27	0.54
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	96,255.000	Local	28.355742	2,729,381.92	45.420000	4,371,902.10	1,642,520.18	0.27
		Base	28.355742	2,729,381.92	45.420000	4,371,902.10	1,642,520.18	0.27
674215207	CHORD ENERGY CORP COMMON STOCK							
	25,858.000	Local	145.928385	3,773,416.18	134.070000	3,466,782.06	-306,634.12	0.21
		Base	145.928385	3,773,416.18	134.070000	3,466,782.06	-306,634.12	0.21
679295105	OKTA INC COMMON STOCK USD.0001							
	78,017.000	Local	104.546182	8,156,379.48	209.110000	16,314,134.87	8,157,755.39	1.00
		Base	104.546182	8,156,379.48	209.110000	16,314,134.87	8,157,755.39	1.00
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	158,178.000	Local	17.040043	2,695,359.93	24.640000	3,897,505.92	1,202,145.99	0.24
		Base	17.040043	2,695,359.93	24.640000	3,897,505.92	1,202,145.99	0.24
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	104,206.000	Local	19.429227	2,024,642.03	37.310000	3,887,925.86	1,863,283.83	0.24
		Base	19.429227	2,024,642.03	37.310000	3,887,925.86	1,863,283.83	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
680665205	OLIN CORP COMMON STOCK USD1.0								
		Local	53,327.000	23.086601	1,231,139.17	15.500000	826,568.50	-404,570.67	0.05
		Base		23.086601	1,231,139.17	15.500000	826,568.50	-404,570.67	0.05
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001								
		Local	28,099.000	71.183718	2,000,191.28	85.650000	2,406,679.35	406,488.07	0.15
		Base		71.183718	2,000,191.28	85.650000	2,406,679.35	406,488.07	0.15
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1								
		Local	141,125.000	32.352282	4,565,715.74	46.310000	6,535,498.75	1,969,783.01	0.40
		Base		32.352282	4,565,715.74	46.310000	6,535,498.75	1,969,783.01	0.40
68235P108	ONE GAS INC COMMON STOCK								
		Local	29,314.000	55.369952	1,623,114.77	71.870000	2,106,797.18	483,682.41	0.13
		Base		55.369952	1,623,114.77	71.870000	2,106,797.18	483,682.41	0.13
683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	22,247.000	122.054360	2,715,343.35	307.820000	6,848,071.54	4,132,728.19	0.42
		Base		122.054360	2,715,343.35	307.820000	6,848,071.54	4,132,728.19	0.42
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
		Local	71,165.000	29.259167	2,082,228.62	22.490000	1,600,500.85	-481,727.77	0.10
		Base		29.259167	2,082,228.62	22.490000	1,600,500.85	-481,727.77	0.10
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	28,786.000	84.522882	2,433,075.69	91.490000	2,633,631.14	200,555.45	0.16
		Base		84.522882	2,433,075.69	91.490000	2,633,631.14	200,555.45	0.16
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	29,103.000	52.381351	1,524,454.47	128.820000	3,749,048.46	2,224,593.99	0.23
		Base		52.381351	1,524,454.47	128.820000	3,749,048.46	2,224,593.99	0.23
69047Q102	OVINTIV INC COMMON STOCK								
		Local	129,667.000	39.120735	5,072,668.32	57.820000	7,497,345.94	2,424,677.62	0.46
		Base		39.120735	5,072,668.32	57.820000	7,497,345.94	2,424,677.62	0.46
690742101	OWENS CORNING COMMON STOCK USD.001								
		Local	37,278.000	67.515276	2,516,834.45	116.740000	4,351,833.72	1,834,999.27	0.27
		Base		67.515276	2,516,834.45	116.740000	4,351,833.72	1,834,999.27	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
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	44,883.000	Local	37.324352	1,675,228.88	76.960000	3,454,195.68	1,778,966.80	0.21
		Base	37.324352	1,675,228.88	76.960000	3,454,195.68	1,778,966.80	0.21
69349H107	TXNM ENERGY INC COMMON STOCK							
	46,833.000	Local	30.322103	1,420,075.05	58.320000	2,731,300.56	1,311,225.51	0.17
		Base	30.322103	1,420,075.05	58.320000	2,731,300.56	1,311,225.51	0.17
693656100	PVH CORP COMMON STOCK USD1.0							
	21,674.000	Local	49.648036	1,076,071.53	74.050000	1,604,959.70	528,888.17	0.10
		Base	49.648036	1,076,071.53	74.050000	1,604,959.70	528,888.17	0.10
700517105	PARK HOTELS + RESORTS INC REIT USD.01							
	94,428.000	Local	20.777573	1,961,984.67	15.420000	1,456,079.76	-505,904.91	0.09
		Base	20.777573	1,961,984.67	15.420000	1,456,079.76	-505,904.91	0.09
70202L102	PARSONS CORP COMMON STOCK USD1.0							
	26,042.000	Local	95.193767	2,479,036.07	40.970000	1,066,940.74	-1,412,095.33	0.07
		Base	95.193767	2,479,036.07	40.970000	1,066,940.74	-1,412,095.33	0.07
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	20,139.000	Local	149.635886	3,013,517.11	142.570000	2,871,217.23	-142,299.88	0.18
		Base	149.635886	3,013,517.11	142.570000	2,871,217.23	-142,299.88	0.18
705573103	PEGASYSTEMS INC COMMON STOCK USD.01							
	41,122.000	Local	49.027256	2,016,098.82	33.280000	1,368,540.16	-647,558.66	0.08
		Base	49.027256	2,016,098.82	33.280000	1,368,540.16	-647,558.66	0.08
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
	8,360.000	Local	165.858024	1,386,573.08	200.340000	1,674,842.40	288,269.32	0.10
		Base	165.858024	1,386,573.08	200.340000	1,674,842.40	288,269.32	0.10
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,449.000	Local	167.949833	3,098,506.46	318.340000	5,873,054.66	2,774,548.20	0.36
		Base	167.949833	3,098,506.46	318.340000	5,873,054.66	2,774,548.20	0.36
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	73,514.000	Local	49.709716	3,654,360.09	91.510000	6,727,266.14	3,072,906.05	0.41
		Base	49.709716	3,654,360.09	91.510000	6,727,266.14	3,072,906.05	0.41

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71424F105	PERMIAN RESOURCES CORP CL A COMMON STOCK USD.0001							
	388,011.000	Local	15.407611	5,978,322.36	21.120000	8,194,792.32	2,216,469.96	0.50
		Base	15.407611	5,978,322.36	21.120000	8,194,792.32	2,216,469.96	0.50
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	20,077.000	Local	31.571378	633,858.56	27.010000	542,279.77	-91,578.79	0.03
		Base	31.571378	633,858.56	27.010000	542,279.77	-91,578.79	0.03
72348N109	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	70,294.000	Local	70.728385	4,971,781.08	93.610000	6,580,221.34	1,608,440.26	0.40
		Base	70.728385	4,971,781.08	93.610000	6,580,221.34	1,608,440.26	0.40
72352L106	PINTEREST INC CLASS A COMMON STOCK USD.00001							
	215,663.000	Local	25.993686	5,605,876.31	18.890000	4,073,874.07	-1,532,002.24	0.25
		Base	25.993686	5,605,876.31	18.890000	4,073,874.07	-1,532,002.24	0.25
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
	35,346.000	Local	69.294565	2,449,285.70	42.220000	1,492,308.12	-956,977.58	0.09
		Base	69.294565	2,449,285.70	42.220000	1,492,308.12	-956,977.58	0.09
731068102	POLARIS INC COMMON STOCK USD.01							
	25,370.000	Local	64.670994	1,640,703.13	52.150000	1,323,045.50	-317,657.63	0.08
		Base	64.670994	1,640,703.13	52.150000	1,323,045.50	-317,657.63	0.08
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	55,091.000	Local	47.639321	2,624,497.84	44.630000	2,458,711.33	-165,786.51	0.15
		Base	47.639321	2,624,497.84	44.630000	2,458,711.33	-165,786.51	0.15
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	17,584.000	Local	46.253352	813,318.95	72.850000	1,280,994.40	467,675.45	0.08
		Base	46.253352	813,318.95	72.850000	1,280,994.40	467,675.45	0.08
74164M108	PRIMERICA INC COMMON STOCK							
	14,500.000	Local	76.194628	1,104,822.11	272.390000	3,949,655.00	2,844,832.89	0.24
		Base	76.194628	1,104,822.11	272.390000	3,949,655.00	2,844,832.89	0.24
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	56,113.000	Local	59.442193	3,335,479.76	66.210000	3,715,241.73	379,761.97	0.23
		Base	59.442193	3,335,479.76	66.210000	3,715,241.73	379,761.97	0.23

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74758T303	QUALYS INC COMMON STOCK USD.001							
	16,440.000	Local	109.474982	1,799,768.70	187.200000	3,077,568.00	1,277,799.30	0.19
		Base	109.474982	1,799,768.70	187.200000	3,077,568.00	1,277,799.30	0.19
74935Q107	RB GLOBAL INC COMMON STOCK							
	86,782.000	Local	79.395849	6,890,130.56	81.390000	7,063,186.98	173,056.42	0.43
		Base	79.395849	6,890,130.56	81.390000	7,063,186.98	173,056.42	0.43
749607107	RLI CORP COMMON STOCK USD1.0							
	43,023.000	Local	71.304492	3,067,733.14	55.310000	2,379,602.13	-688,131.01	0.15
		Base	71.304492	3,067,733.14	55.310000	2,379,602.13	-688,131.01	0.15
74967X103	RH COMMON STOCK USD.0001							
	7,237.000	Local	254.255533	1,840,047.29	121.750000	881,104.75	-958,942.54	0.05
		Base	254.255533	1,840,047.29	121.750000	881,104.75	-958,942.54	0.05
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	59,817.000	Local	45.560293	2,725,280.06	98.670000	5,902,143.39	3,176,863.33	0.36
		Base	45.560293	2,725,280.06	98.670000	5,902,143.39	3,176,863.33	0.36
750917106	RAMBUS INC COMMON STOCK USD.001							
	49,955.000	Local	67.603582	3,377,136.95	106.760000	5,333,195.80	1,956,058.85	0.33
		Base	67.603582	3,377,136.95	106.760000	5,333,195.80	1,956,058.85	0.33
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	110,091.000	Local	31.312079	3,447,178.06	37.040000	4,077,770.64	630,592.58	0.25
		Base	31.312079	3,447,178.06	37.040000	4,077,770.64	630,592.58	0.25
754907103	RAYONIER INC REIT							
	140,512.000	Local	24.068081	3,381,854.14	18.360000	2,579,800.32	-802,053.82	0.16
		Base	24.068081	3,381,854.14	18.360000	2,579,800.32	-802,053.82	0.16
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
	14,803.000	Local	257.185534	3,807,117.46	499.230000	7,390,101.69	3,582,984.23	0.45
		Base	257.185534	3,807,117.46	499.230000	7,390,101.69	3,582,984.23	0.45
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	31,126.000	Local	112.116746	3,489,745.84	155.110000	4,827,953.86	1,338,208.02	0.29
		Base	112.116746	3,489,745.84	155.110000	4,827,953.86	1,338,208.02	0.29

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759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,650.000	83.699172	2,565,379.61	246.240000	7,547,256.00	4,981,876.39	0.46
		Base		83.699172	2,565,379.61	246.240000	7,547,256.00	4,981,876.39	0.46
759509102	RELIANCE INC COMMON STOCK USD.001								
		Local	24,125.000	91.033109	2,196,173.76	384.750000	9,282,093.75	7,085,919.99	0.57
		Base		91.033109	2,196,173.76	384.750000	9,282,093.75	7,085,919.99	0.57
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	26,142.000	104.763166	2,738,718.68	192.230000	5,025,276.66	2,286,557.98	0.31
		Base		104.763166	2,738,718.68	192.230000	5,025,276.66	2,286,557.98	0.31
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01								
		Local	103,640.000	50.896146	5,274,876.53	36.270000	3,759,022.80	-1,515,853.73	0.23
		Base		50.896146	5,274,876.53	36.270000	3,759,022.80	-1,515,853.73	0.23
77543R102	ROKU INC COMMON STOCK USD.0001								
		Local	61,803.000	135.664014	8,384,443.05	152.280000	9,411,360.84	1,026,917.79	0.58
		Base		135.664014	8,384,443.05	152.280000	9,411,360.84	1,026,917.79	0.58
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	39,235.000	118.892104	4,664,731.72	236.000000	9,259,460.00	4,594,728.28	0.57
		Base		118.892104	4,664,731.72	236.000000	9,259,460.00	4,594,728.28	0.57
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001								
		Local	50,970.000	57.874250	2,949,850.53	37.000000	1,885,890.00	-1,063,960.53	0.12
		Base		57.874250	2,949,850.53	37.000000	1,885,890.00	-1,063,960.53	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	18,315.000	74.863667	1,371,128.06	227.860000	4,173,255.90	2,802,127.84	0.25
		Base		74.863667	1,371,128.06	227.860000	4,173,255.90	2,802,127.84	0.25
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	47,406.000	43.832087	2,077,903.92	102.660000	4,866,699.96	2,788,796.04	0.30
		Base		43.832087	2,077,903.92	102.660000	4,866,699.96	2,788,796.04	0.30
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	87,554.000	11.065120	968,795.48	22.630000	1,981,347.02	1,012,551.54	0.12
		Base		11.065120	968,795.48	22.630000	1,981,347.02	1,012,551.54	0.12

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78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP							
	2,548.000	Local	551.300239	1,404,713.01	656.710000	1,673,297.08	268,584.07	0.10
		Base	551.300239	1,404,713.01	656.710000	1,673,297.08	268,584.07	0.10
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01							
	23,252.000	Local	203.632043	4,734,852.27	169.560000	3,942,609.12	-792,243.15	0.24
		Base	203.632043	4,734,852.27	169.560000	3,942,609.12	-792,243.15	0.24
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01							
	118,947.000	Local	20.658345	2,457,248.17	19.720000	2,345,634.84	-111,613.33	0.14
		Base	20.658345	2,457,248.17	19.720000	2,345,634.84	-111,613.33	0.14
78709Y105	SAIA INC COMMON STOCK USD.001							
	12,373.000	Local	336.655850	4,165,442.83	333.740000	4,129,365.02	-36,077.81	0.25
		Base	336.655850	4,165,442.83	333.740000	4,129,365.02	-36,077.81	0.25
801056102	SANMINA CORP COMMON STOCK USD.01							
	24,843.000	Local	242.811454	6,032,164.95	214.910000	5,339,009.13	-693,155.82	0.33
		Base	242.811454	6,032,164.95	214.910000	5,339,009.13	-693,155.82	0.33
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001							
	20,122.000	Local	63.053406	1,268,760.64	127.560000	2,566,762.32	1,298,001.68	0.16
		Base	63.053406	1,268,760.64	127.560000	2,566,762.32	1,298,001.68	0.16
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01							
	21,040.000	Local	62.944156	1,324,345.05	50.110000	1,054,314.40	-270,030.65	0.06
		Base	62.944156	1,324,345.05	50.110000	1,054,314.40	-270,030.65	0.06
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0							
	27,847.000	Local	74.073141	2,062,714.75	83.600000	2,328,009.20	265,294.45	0.14
		Base	74.073141	2,062,714.75	83.600000	2,328,009.20	265,294.45	0.14
816850101	SEMTECH CORP COMMON STOCK USD.01							
	42,059.000	Local	132.909193	5,590,027.73	178.350000	7,501,222.65	1,911,194.92	0.46
		Base	132.909193	5,590,027.73	178.350000	7,501,222.65	1,911,194.92	0.46
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0							
	63,654.000	Local	27.296393	1,737,524.58	76.150000	4,847,252.10	3,109,727.52	0.30
		Base	27.296393	1,737,524.58	76.150000	4,847,252.10	3,109,727.52	0.30

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82452J109	SHIFT4 PAYMENTS INC CLASS A COMMON STOCK								
		Local	26,571.000	104.386574	2,773,655.65	36.170000	961,073.07	-1,812,582.58	0.06
		Base		104.386574	2,773,655.65	36.170000	961,073.07	-1,812,582.58	0.06
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	15,564.000	76.688378	1,193,577.91	221.580000	3,448,671.12	2,255,093.21	0.21
		Base		76.688378	1,193,577.91	221.580000	3,448,671.12	2,255,093.21	0.21
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	41,614.000	27.241382	1,133,622.87	34.750000	1,446,086.50	312,463.63	0.09
		Base		27.241382	1,133,622.87	34.750000	1,446,086.50	312,463.63	0.09
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	19,222.000	97.819748	1,880,291.19	170.880000	3,284,655.36	1,404,364.17	0.20
		Base		97.819748	1,880,291.19	170.880000	3,284,655.36	1,404,364.17	0.20
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	10,641.000	409.848652	4,361,199.51	652.030000	6,938,251.23	2,577,051.72	0.42
		Base		409.848652	4,361,199.51	652.030000	6,938,251.23	2,577,051.72	0.42
829933100	SIRIUS XM HOLDINGS INC COMMON STOCK								
		Local	87,403.000	29.008171	2,535,401.19	25.880000	2,261,989.64	-273,411.55	0.14
		Base		29.008171	2,535,401.19	25.880000	2,261,989.64	-273,411.55	0.14
83443Q103	SOLSTICE ADV MATERIALS INC COMMON STOCK								
		Local	74,548.000	71.340136	5,318,264.44	56.320000	4,198,543.36	-1,119,721.08	0.26
		Base		71.340136	5,318,264.44	56.320000	4,198,543.36	-1,119,721.08	0.26
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	46,399.000	38.993422	1,809,255.79	48.820000	2,265,199.18	455,943.39	0.14
		Base		38.993422	1,809,255.79	48.820000	2,265,199.18	455,943.39	0.14
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
		Local	131,376.000	17.610921	2,313,652.37	18.490000	2,429,142.24	115,489.87	0.15
		Base		17.610921	2,313,652.37	18.490000	2,429,142.24	115,489.87	0.15
84472E102	SOUTHSTATE BANK CORP COMMON STOCK USD2.5								
		Local	45,580.000	78.242754	3,566,304.74	99.560000	4,537,944.80	971,640.06	0.28
		Base		78.242754	3,566,304.74	99.560000	4,537,944.80	971,640.06	0.28

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844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
		Local	32,981.000	77.904436	2,569,366.21	81.540000	2,689,270.74	119,904.53	0.16
		Base		77.904436	2,569,366.21	81.540000	2,689,270.74	119,904.53	0.16
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	27,622.000	76.074118	2,101,319.30	76.090000	2,101,757.98	438.68	0.13
		Base		76.074118	2,101,319.30	76.090000	2,101,757.98	438.68	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	42,818.000	31.379479	1,343,606.55	66.350000	2,840,974.30	1,497,367.75	0.17
		Base		31.379479	1,343,606.55	66.350000	2,840,974.30	1,497,367.75	0.17
85254J102	STAG INDUSTRIAL INC REIT USD.01								
		Local	90,005.000	34.958512	3,146,440.83	35.810000	3,223,079.05	76,638.22	0.20
		Base		34.958512	3,146,440.83	35.810000	3,223,079.05	76,638.22	0.20
85423L103	STANDARDAERO INC COMMON STOCK USD.01								
		Local	100,983.000	29.104393	2,939,048.91	21.350000	2,155,987.05	-783,061.86	0.13
		Base		29.104393	2,939,048.91	21.350000	2,155,987.05	-783,061.86	0.13
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
		Local	161,954.000	17.184296	2,783,065.50	13.500000	2,186,379.00	-596,686.50	0.13
		Base		17.184296	2,783,065.50	13.500000	2,186,379.00	-596,686.50	0.13
859241101	STERLING INFRASTRUCTURE INC COMMON STOCK USD.01								
		Local	13,973.000	344.045560	4,807,348.61	491.780000	6,871,641.94	2,064,293.33	0.42
		Base		344.045560	4,807,348.61	491.780000	6,871,641.94	2,064,293.33	0.42
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	71,057.000	28.317623	2,012,165.32	70.040000	4,976,832.28	2,964,666.96	0.30
		Base		28.317623	2,012,165.32	70.040000	4,976,832.28	2,964,666.96	0.30
866674104	SUN COMMUNITIES INC REIT USD.01								
		Local	56,190.000	123.488269	6,938,805.85	110.780000	6,224,728.20	-714,077.65	0.38
		Base		123.488269	6,938,805.85	110.780000	6,224,728.20	-714,077.65	0.38
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,065.000	95.904803	1,732,520.26	101.395000	1,831,700.68	99,180.42	0.11
		Base		95.904803	1,732,520.26	101.395000	1,831,700.68	99,180.42	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
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	36,957.000	Local	96.816840	3,578,059.97	256.850000	9,492,405.45	5,914,345.48	0.58
		Base	96.816840	3,578,059.97	256.850000	9,492,405.45	5,914,345.48	0.58
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	48,204.000	Local	95.574294	4,607,063.27	122.840000	5,921,379.36	1,314,316.09	0.36
		Base	95.574294	4,607,063.27	122.840000	5,921,379.36	1,314,316.09	0.36
87422Q109	TALEN ENERGY CORP COMMON STOCK USD.001							
	20,233.000	Local	376.474506	7,617,208.68	312.690000	6,326,656.77	-1,290,551.91	0.39
		Base	376.474506	7,617,208.68	312.690000	6,326,656.77	-1,290,551.91	0.39
88023U101	SOMNIGROUP INTERNATIONAL INC COMMON STOCK USD.01							
	107,915.000	Local	30.839811	3,328,078.19	62.110000	6,702,600.65	3,374,522.46	0.41
		Base	30.839811	3,328,078.19	62.110000	6,702,600.65	3,374,522.46	0.41
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	38,044.000	Local	45.037766	1,713,416.78	255.560000	9,722,524.64	8,009,107.86	0.59
		Base	45.037766	1,713,416.78	255.560000	9,722,524.64	8,009,107.86	0.59
880779103	TEREX CORP COMMON STOCK USD.01							
	53,519.000	Local	40.562440	2,170,861.25	52.600000	2,815,099.40	644,238.15	0.17
		Base	40.562440	2,170,861.25	52.600000	2,815,099.40	644,238.15	0.17
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	119,335.000	Local	18.400331	2,195,803.50	32.950000	3,932,088.25	1,736,284.75	0.24
		Base	18.400331	2,195,803.50	32.950000	3,932,088.25	1,736,284.75	0.24
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	20,412.000	Local	70.025154	1,429,353.45	93.020000	1,898,724.24	469,370.79	0.12
		Base	70.025154	1,429,353.45	93.020000	1,898,724.24	469,370.79	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	30,646.000	Local	67.234800	2,060,477.69	156.340000	4,791,195.64	2,730,717.95	0.29
		Base	67.234800	2,060,477.69	156.340000	4,791,195.64	2,730,717.95	0.29
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	24,603.000	Local	50.183326	1,234,660.37	69.100000	1,700,067.30	465,406.93	0.10
		Base	50.183326	1,234,660.37	69.100000	1,700,067.30	465,406.93	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
887389104	TIMKEN CO COMMON STOCK								
		Local	29,699.000	37.798986	1,122,592.10	116.750000	3,467,358.25	2,344,766.15	0.21
		Base		37.798986	1,122,592.10	116.750000	3,467,358.25	2,344,766.15	0.21
888787108	TOAST INC CLASS A COMMON STOCK USD.000001								
		Local	235,123.000	35.538056	8,355,814.43	28.990000	6,816,215.77	-1,539,598.66	0.42
		Base		35.538056	8,355,814.43	28.990000	6,816,215.77	-1,539,598.66	0.42
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	44,096.000	37.484280	1,652,906.82	134.750000	5,941,936.00	4,289,029.18	0.36
		Base		37.484280	1,652,906.82	134.750000	5,941,936.00	4,289,029.18	0.36
891092108	TORO CO COMMON STOCK USD1.0								
		Local	44,558.000	49.576651	2,209,036.41	96.420000	4,296,282.36	2,087,245.95	0.26
		Base		49.576651	2,209,036.41	96.420000	4,296,282.36	2,087,245.95	0.26
89400J107	TRANSUNION COMMON STOCK USD.01								
		Local	92,016.000	87.338327	8,036,523.49	61.120000	5,624,017.92	-2,412,505.57	0.34
		Base		87.338327	8,036,523.49	61.120000	5,624,017.92	-2,412,505.57	0.34
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		Local	28,680.000	44.045338	1,263,220.30	61.870000	1,774,431.60	511,211.30	0.11
		Base		44.045338	1,263,220.30	61.870000	1,774,431.60	511,211.30	0.11
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	47,571.000	37.908906	1,803,364.58	43.560000	2,072,192.76	268,828.18	0.13
		Base		37.908906	1,803,364.58	43.560000	2,072,192.76	268,828.18	0.13
90138F102	TWILIO INC A COMMON STOCK USD.001								
		Local	72,021.000	108.405944	7,807,504.48	292.460000	21,063,261.66	13,255,757.18	1.29
		Base		108.405944	7,807,504.48	292.460000	21,063,261.66	13,255,757.18	1.29
902681105	UGI CORP COMMON STOCK								
		Local	100,249.000	28.850888	2,892,272.67	35.670000	3,575,881.83	683,609.16	0.22
		Base		28.850888	2,892,272.67	35.670000	3,575,881.83	683,609.16	0.22
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,809.000	90.500969	3,059,747.26	130.010000	4,395,508.09	1,335,760.83	0.27
		Base		90.500969	3,059,747.26	130.010000	4,395,508.09	1,335,760.83	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
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	25,961.000	85.338627	2,215,476.10	77.220000	2,004,708.42	-210,767.68	0.12
		Base		85.338627	2,215,476.10	77.220000	2,004,708.42	-210,767.68	0.12
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001								
		Local	194,197.000	15.757023	3,059,966.56	12.840000	2,493,489.48	-566,477.08	0.15
		Base		15.757023	3,059,966.56	12.840000	2,493,489.48	-566,477.08	0.15
903731107	UL SOLUTIONS INC CLASS A COMMON STOCK USD.001								
		Local	36,677.000	80.364230	2,947,518.87	65.620000	2,406,744.74	-540,774.13	0.15
		Base		80.364230	2,947,518.87	65.620000	2,406,744.74	-540,774.13	0.15
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	63,830.000	35.896253	2,291,257.85	45.940000	2,932,350.20	641,092.35	0.18
		Base		35.896253	2,291,257.85	45.940000	2,932,350.20	641,092.35	0.18
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
		Local	100,888.000	42.764289	4,314,403.62	92.210000	9,302,882.48	4,988,478.86	0.57
		Base		42.764289	4,314,403.62	92.210000	9,302,882.48	4,988,478.86	0.57
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,303.000	139.463237	2,831,522.11	541.890000	11,001,992.67	8,170,470.56	0.67
		Base		139.463237	2,831,522.11	541.890000	11,001,992.67	8,170,470.56	0.67
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	19,799.000	109.204342	2,162,136.76	77.040000	1,525,314.96	-636,821.80	0.09
		Base		109.204342	2,162,136.76	77.040000	1,525,314.96	-636,821.80	0.09
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	68,577.000	30.643712	2,101,453.83	87.730000	6,016,260.21	3,914,806.38	0.37
		Base		30.643712	2,101,453.83	87.730000	6,016,260.21	3,914,806.38	0.37
918204108	VF CORP COMMON STOCK								
		Local	155,922.000	16.047600	2,502,173.95	14.060000	2,192,263.32	-309,910.63	0.13
		Base		16.047600	2,502,173.95	14.060000	2,192,263.32	-309,910.63	0.13
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01								
		Local	16,639.000	237.918551	3,958,726.77	137.180000	2,282,538.02	-1,676,188.75	0.14
		Base		237.918551	3,958,726.77	137.180000	2,282,538.02	-1,676,188.75	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
919794107	VALLEY NATIONAL BANCORP COMMON STOCK								
		Local	222,798.000	10.561703	2,353,126.40	12.620000	2,811,710.76	458,584.36	0.17
		Base		10.561703	2,353,126.40	12.620000	2,811,710.76	458,584.36	0.17
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	9,037.000	139.440496	1,260,123.76	462.980000	4,183,950.26	2,923,826.50	0.26
		Base		139.440496	1,260,123.76	462.980000	4,183,950.26	2,923,826.50	0.26
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	57,703.000	16.589209	957,247.10	30.140000	1,739,168.42	781,921.32	0.11
		Base		16.589209	957,247.10	30.140000	1,739,168.42	781,921.32	0.11
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	263,997.000	109.538811	28,917,917.49	121.760000	32,144,274.72	3,226,357.23	1.96
		Base		109.538811	28,917,917.49	121.760000	32,144,274.72	3,226,357.23	1.96
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	110,828.000	43.041780	4,770,234.37	41.920000	4,645,909.76	-124,324.61	0.28
		Base		43.041780	4,770,234.37	41.920000	4,645,909.76	-124,324.61	0.28
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	11,270.000	170.563282	1,922,248.19	288.940000	3,256,353.80	1,334,105.61	0.20
		Base		170.563282	1,922,248.19	288.940000	3,256,353.80	1,334,105.61	0.20
92839U206	VISTEON CORP COMMON STOCK								
		Local	12,573.000	114.433545	1,438,772.96	86.680000	1,089,827.64	-348,945.32	0.07
		Base		114.433545	1,438,772.96	86.680000	1,089,827.64	-348,945.32	0.07
928881101	VONTIER CORP COMMON STOCK USD.0001								
		Local	63,361.000	30.749510	1,948,319.69	31.400000	1,989,535.40	41,215.71	0.12
		Base		30.749510	1,948,319.69	31.400000	1,989,535.40	41,215.71	0.12
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	74,650.000	23.791863	1,776,062.59	33.880000	2,529,142.00	753,079.41	0.15
		Base		23.791863	1,776,062.59	33.880000	2,529,142.00	753,079.41	0.15
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
		Local	42,607.000	66.555266	2,835,720.20	94.480000	4,025,509.36	1,189,789.16	0.25
		Base		66.555266	2,835,720.20	94.480000	4,025,509.36	1,189,789.16	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
92936U109	WP CAREY INC REIT USD.001								
		Local	105,982.000	61.850662	6,555,056.89	64.630000	6,849,616.66	294,559.77	0.42
		Base		61.850662	6,555,056.89	64.630000	6,849,616.66	294,559.77	0.42
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK								
		Local	67,850.000	30.221145	2,050,504.67	27.610000	1,873,338.50	-177,166.17	0.11
		Base		30.221145	2,050,504.67	27.610000	1,873,338.50	-177,166.17	0.11
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	16,839.000	201.886417	3,399,565.37	302.690000	5,096,996.91	1,697,431.54	0.31
		Base		201.886417	3,399,565.37	302.690000	5,096,996.91	1,697,431.54	0.31
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	12,858.000	159.903837	2,056,043.54	354.180000	4,554,046.44	2,498,002.90	0.28
		Base		159.903837	2,056,043.54	354.180000	4,554,046.44	2,498,002.90	0.28
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01								
		Local	22,737.000	176.299076	4,008,512.09	359.590000	8,175,997.83	4,167,485.74	0.50
		Base		176.299076	4,008,512.09	359.590000	8,175,997.83	4,167,485.74	0.50
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001								
		Local	48,057.000	82.868194	3,982,396.78	75.100000	3,609,080.70	-373,316.08	0.22
		Base		82.868194	3,982,396.78	75.100000	3,609,080.70	-373,316.08	0.22
960413102	WESTLAKE CORP COMMON STOCK USD.01								
		Local	15,903.000	94.217243	1,498,336.81	62.310000	990,915.93	-507,420.88	0.06
		Base		94.217243	1,498,336.81	62.310000	990,915.93	-507,420.88	0.06
96208T104	WEX INC COMMON STOCK USD.01								
		Local	15,137.000	108.512863	1,642,559.21	168.700000	2,553,611.90	911,052.69	0.16
		Base		108.512863	1,642,559.21	168.700000	2,553,611.90	911,052.69	0.16
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	30,458.000	98.229736	2,991,881.31	30.680000	934,451.44	-2,057,429.87	0.06
		Base		98.229736	2,991,881.31	30.680000	934,451.44	-2,057,429.87	0.06
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	12,505.000	143.901603	1,799,489.55	105.370000	1,317,651.85	-481,837.70	0.08
		Base		143.901603	1,799,489.55	105.370000	1,317,651.85	-481,837.70	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
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	31,695.000	77.019805	2,441,142.73	141.820000	4,494,984.90	2,053,842.17	0.27
		Base		77.019805	2,441,142.73	141.820000	4,494,984.90	2,053,842.17	0.27
980745103	WOODWARD INC COMMON STOCK USD.001455								
		Local	27,605.000	66.893228	1,846,587.57	328.590000	9,070,726.95	7,224,139.38	0.55
		Base		66.893228	1,846,587.57	328.590000	9,070,726.95	7,224,139.38	0.55
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	34,100.000	60.889153	2,076,320.12	71.840000	2,449,744.00	373,423.88	0.15
		Base		60.889153	2,076,320.12	71.840000	2,449,744.00	373,423.88	0.15
983793100	XPO INC COMMON STOCK USD.001								
		Local	54,304.000	35.619606	1,934,287.07	175.980000	9,556,417.92	7,622,130.85	0.58
		Base		35.619606	1,934,287.07	175.980000	9,556,417.92	7,622,130.85	0.58
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	34,818.000	70.370353	2,450,154.96	41.020000	1,428,234.36	-1,021,920.60	0.09
		Base		70.370353	2,450,154.96	41.020000	1,428,234.36	-1,021,920.60	0.09
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	68,419.000	41.906212	2,867,181.15	62.650000	4,286,450.35	1,419,269.20	0.26
		Base		41.906212	2,867,181.15	62.650000	4,286,450.35	1,419,269.20	0.26
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0								
		Local	100,659.000	30.942039	3,114,594.73	32.160000	3,237,193.44	122,598.71	0.20
		Base		30.942039	3,114,594.73	32.160000	3,237,193.44	122,598.71	0.20
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		Local	42,361.000	37.374374	1,583,215.84	57.910000	2,453,125.51	869,909.67	0.15
		Base		37.374374	1,583,215.84	57.910000	2,453,125.51	869,909.67	0.15
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	16,386.000	227.238956	3,723,537.54	424.270000	6,952,088.22	3,228,550.68	0.42
		Base		227.238956	3,723,537.54	424.270000	6,952,088.22	3,228,550.68	0.42
G3922B107	GENPACT LTD COMMON STOCK USD.01								
		Local	73,056.000	44.505285	3,251,378.11	32.530000	2,376,511.68	-874,866.43	0.15
		Base		44.505285	3,251,378.11	32.530000	2,376,511.68	-874,866.43	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
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001								
		Local	34,157.000	85.720069	2,927,940.41	78.680000	2,687,472.76	-240,467.65	0.16
		Base		85.720069	2,927,940.41	78.680000	2,687,472.76	-240,467.65	0.16
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
		Local	30,497.000	149.387643	4,555,874.94	231.520000	7,060,665.44	2,504,790.50	0.43
		Base		149.387643	4,555,874.94	231.520000	7,060,665.44	2,504,790.50	0.43
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	26,001.000	68.715918	1,786,682.58	76.500000	1,989,076.50	202,393.92	0.12
		Base		68.715918	1,786,682.58	76.500000	1,989,076.50	202,393.92	0.12
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	74,924.000	31.173910	2,335,674.07	160.370000	12,015,561.88	9,679,887.81	0.73
		Base		31.173910	2,335,674.07	160.370000	12,015,561.88	9,679,887.81	0.73
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	19,624.000	141.317944	2,773,223.34	318.230000	6,244,945.52	3,471,722.18	0.38
		Base		141.317944	2,773,223.34	318.230000	6,244,945.52	3,471,722.18	0.38
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001								
		Local	245,354.000	15.446228	3,789,793.79	36.570000	8,972,595.78	5,182,801.99	0.55
		Base		15.446228	3,789,793.79	36.570000	8,972,595.78	5,182,801.99	0.55
G8060N102	SENSATA TECHNOLOGIES HOLDPLC COMMON STOCK EUR.01								
		Local	68,028.000	36.127648	2,457,691.65	41.560000	2,827,243.68	369,552.03	0.17
		Base		36.127648	2,457,691.65	41.560000	2,827,243.68	369,552.03	0.17
G8068L108	SHARKNINJA INC COMMON STOCK USD.0001								
		Local	37,417.000	182.388743	6,824,439.60	180.120000	6,739,550.04	-84,889.56	0.41
		Base		182.388743	6,824,439.60	180.120000	6,739,550.04	-84,889.56	0.41
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0								
		Local	187,795.000	40.245927	7,557,983.83	67.920000	12,755,036.40	5,197,052.57	0.78
		Base		40.245927	7,557,983.83	67.920000	12,755,036.40	5,197,052.57	0.78
G9460G101	VALARIS LTD COMMON STOCK USD.01								
		Local	31,207.000	64.180212	2,002,871.88	78.520000	2,450,373.64	447,501.76	0.15
		Base		64.180212	2,002,871.88	78.520000	2,450,373.64	447,501.76	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
N20944109	CNH INDUSTRIAL NV COMMON STOCK EUR.01							
	406,736.000	Local	10.609330	4,315,196.40	12.850000	5,226,557.60	911,361.20	0.32
		Base	10.609330	4,315,196.40	12.850000	5,226,557.60	911,361.20	0.32
US DOLLAR Total								
	25,302,121.000	Local		1,184,993,114.41		1,612,161,661.92	427,168,547.51	98.50
		Base		1,184,993,114.41		1,612,161,661.92	427,168,547.51	98.50
EQUITY Total								
	25,302,121.000	Base		1,184,993,114.41		1,612,161,661.92	427,168,547.51	98.50

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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
FUND Total									
		49,789,827.390	Base		1,209,480,820.80		1,636,649,368.31	427,168,547.51	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									
			16,774.200	Local	1.000000	16,774.20	1.000000	16,774.20	0.00	0.00
				Base	1.000000	16,774.20	1.000000	16,774.20	0.00	0.00
US DOLLAR Total										
			16,774.200	Local		16,774.20		16,774.20	0.00	0.00
				Base		16,774.20		16,774.20	0.00	0.00
CASH Total										
			16,774.200	Base		16,774.20		16,774.20	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.798920	31 Dec 2030		
			10,360,241.660	Local	100.000000	10,360,241.66	100.000000	10,360,241.66	0.00	0.93
				Base	100.000000	10,360,241.66	100.000000	10,360,241.66	0.00	0.93
US DOLLAR Total										
			10,360,241.660	Local		10,360,241.66		10,360,241.66	0.00	0.93
				Base		10,360,241.66		10,360,241.66	0.00	0.93
CASH EQUIVALENT Total										
			10,360,241.660	Base		10,360,241.66		10,360,241.66	0.00	0.93
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000361105	AAR CORP COMMON STOCK USD1.0									
			26,349.000	Local	43.294573	1,140,768.71	101.470000	2,673,633.03	1,532,864.32	0.24
				Base	43.294573	1,140,768.71	101.470000	2,673,633.03	1,532,864.32	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
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001								
		Local	140,712.000	20.717938	2,915,262.44	10.030000	1,411,341.36	-1,503,921.08	0.13
		Base		20.717938	2,915,262.44	10.030000	1,411,341.36	-1,503,921.08	0.13
00090Q103	ADT INC COMMON STOCK USD.01								
		Local	329,237.000	7.170755	2,360,877.96	6.080000	2,001,760.96	-359,117.00	0.18
		Base		7.170755	2,360,877.96	6.080000	2,001,760.96	-359,117.00	0.18
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	36,191.000	31.745434	1,148,898.99	48.100000	1,740,787.10	591,888.11	0.16
		Base		31.745434	1,148,898.99	48.100000	1,740,787.10	591,888.11	0.16
001026103	ADI GLOBAL DISTRIB COMMON STOCK								
		Local	43,074.000	9.260242	398,875.66	17.920000	771,886.08	373,010.42	0.07
		Base		9.260242	398,875.66	17.920000	771,886.08	373,010.42	0.07
00108J109	ACM RESEARCH INC CLASS A COMMON STOCK USD.0001								
		Local	36,069.000	40.385390	1,456,660.62	80.920000	2,918,703.48	1,462,042.86	0.26
		Base		40.385390	1,456,660.62	80.920000	2,918,703.48	1,462,042.86	0.26
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	23,722.000	39.959643	947,922.65	35.870000	850,908.14	-97,014.51	0.08
		Base		39.959643	947,922.65	35.870000	850,908.14	-97,014.51	0.08
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	12,502.000	55.285448	691,178.67	72.650000	908,270.30	217,091.63	0.08
		Base		55.285448	691,178.67	72.650000	908,270.30	217,091.63	0.08
00191U102	EVERFORTH INC COMMON STOCK								
		Local	25,294.000	37.939209	959,634.36	32.900000	832,172.60	-127,461.76	0.07
		Base		37.939209	959,634.36	32.900000	832,172.60	-127,461.76	0.07
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
		Local	45,096.000	14.223027	641,401.63	27.110000	1,222,552.56	581,150.93	0.11
		Base		14.223027	641,401.63	27.110000	1,222,552.56	581,150.93	0.11
00246W103	AXT INC COMMON STOCK USD.001								
		Local	32,129.000	75.607661	2,429,198.54	77.410000	2,487,105.89	57,907.35	0.22
		Base		75.607661	2,429,198.54	77.410000	2,487,105.89	57,907.35	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
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	18,629.000	43.150994	803,859.87	134.390000	2,503,551.31	1,699,691.44	0.22
		Base		43.150994	803,859.87	134.390000	2,503,551.31	1,699,691.44	0.22
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	38,307.000	39.475320	1,512,181.09	48.090000	1,842,183.63	330,002.54	0.16
		Base		39.475320	1,512,181.09	48.090000	1,842,183.63	330,002.54	0.16
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	58,170.000	22.518642	1,309,909.43	27.500000	1,599,675.00	289,765.57	0.14
		Base		22.518642	1,309,909.43	27.500000	1,599,675.00	289,765.57	0.14
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	81,020.000	18.498571	1,498,754.21	20.150000	1,632,553.00	133,798.79	0.15
		Base		18.498571	1,498,754.21	20.150000	1,632,553.00	133,798.79	0.15
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	84,924.000	21.880127	1,858,147.87	18.740000	1,591,475.76	-266,672.11	0.14
		Base		21.880127	1,858,147.87	18.740000	1,591,475.76	-266,672.11	0.14
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	62,319.000	27.451949	1,710,778.00	48.880000	3,046,152.72	1,335,374.72	0.27
		Base		27.451949	1,710,778.00	48.880000	3,046,152.72	1,335,374.72	0.27
005098108	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001								
		Local	16,988.000	66.560340	1,130,727.05	82.500000	1,401,510.00	270,782.95	0.13
		Base		66.560340	1,130,727.05	82.500000	1,401,510.00	270,782.95	0.13
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001								
		Local	65,806.000	18.700835	1,230,627.16	5.640000	371,145.84	-859,481.32	0.03
		Base		18.700835	1,230,627.16	5.640000	371,145.84	-859,481.32	0.03
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	11,390.000	83.066098	946,122.86	110.540000	1,259,050.60	312,927.74	0.11
		Base		83.066098	946,122.86	110.540000	1,259,050.60	312,927.74	0.11
00676P107	ADEIA INC COMMON STOCK								
		Local	71,045.000	11.232656	798,024.02	25.600000	1,818,752.00	1,020,727.98	0.16
		Base		11.232656	798,024.02	25.600000	1,818,752.00	1,020,727.98	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
00737L103	COVISTA INC COMMON STOCK								
		Local	20,745.000	37.979725	787,889.39	122.200000	2,535,039.00	1,747,149.61	0.23
		Base		37.979725	787,889.39	122.200000	2,535,039.00	1,747,149.61	0.23
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	36,719.000	62.932553	2,310,820.40	38.910000	1,428,736.29	-882,084.11	0.13
		Base		62.932553	2,310,820.40	38.910000	1,428,736.29	-882,084.11	0.13
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	15,979.000	38.850712	620,795.52	97.080000	1,551,241.32	930,445.80	0.14
		Base		38.850712	620,795.52	97.080000	1,551,241.32	930,445.80	0.14
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,668.000	98.717346	658,247.26	154.770000	1,032,006.36	373,759.10	0.09
		Base		98.717346	658,247.26	154.770000	1,032,006.36	373,759.10	0.09
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	30,469.000	50.861349	1,549,694.45	54.470000	1,659,646.43	109,951.98	0.15
		Base		50.861349	1,549,694.45	54.470000	1,659,646.43	109,951.98	0.15
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	17,458.000	50.798890	886,847.02	59.610000	1,040,671.38	153,824.36	0.09
		Base		50.798890	886,847.02	59.610000	1,040,671.38	153,824.36	0.09
01625V104	ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001								
		Local	114,920.000	15.150622	1,741,109.46	8.160000	937,747.20	-803,362.26	0.08
		Base		15.150622	1,741,109.46	8.160000	937,747.20	-803,362.26	0.08
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	15,256.000	87.925290	1,341,388.23	75.790000	1,156,252.24	-185,135.99	0.10
		Base		87.925290	1,341,388.23	75.790000	1,156,252.24	-185,135.99	0.10
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	23,834.000	35.902499	855,700.17	97.750000	2,329,773.50	1,474,073.33	0.21
		Base		35.902499	855,700.17	97.750000	2,329,773.50	1,474,073.33	0.21
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01								
		Local	6,654.000	237.644952	1,581,289.51	168.220000	1,119,335.88	-461,953.63	0.10
		Base		237.644952	1,581,289.51	168.220000	1,119,335.88	-461,953.63	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
02215L209	KINETIK HOLDINGS INC COMMON STOCK USD.0001							
	38,205.000	Local	45.666554	1,744,690.68	50.200000	1,917,891.00	173,200.32	0.17
		Base	45.666554	1,744,690.68	50.200000	1,917,891.00	173,200.32	0.17
023939101	AMENTUM HOLDINGS INC COMMON STOCK							
	95,468.000	Local	19.220337	1,834,927.16	18.120000	1,729,880.16	-105,047.00	0.15
		Base	19.220337	1,834,927.16	18.120000	1,729,880.16	-105,047.00	0.15
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	29,306.000	Local	33.738391	988,737.28	21.260000	623,045.56	-365,691.72	0.06
		Base	33.738391	988,737.28	21.260000	623,045.56	-365,691.72	0.06
024061103	DAUCH CORPORATION COMMON STOCK							
	146,189.000	Local	8.879691	1,298,113.17	5.220000	763,106.58	-535,006.59	0.07
		Base	8.879691	1,298,113.17	5.220000	763,106.58	-535,006.59	0.07
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	94,189.000	Local	11.723822	1,104,255.10	17.780000	1,674,680.42	570,425.32	0.15
		Base	11.723822	1,104,255.10	17.780000	1,674,680.42	570,425.32	0.15
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	24,540.000	Local	51.530976	1,264,570.16	82.330000	2,020,378.20	755,808.04	0.18
		Base	51.530976	1,264,570.16	82.330000	2,020,378.20	755,808.04	0.18
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	38,917.000	Local	35.555586	1,383,716.75	79.520000	3,094,679.84	1,710,963.09	0.28
		Base	35.555586	1,383,716.75	79.520000	3,094,679.84	1,710,963.09	0.28
03168L105	AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01							
	114,174.000	Local	13.811889	1,576,958.57	20.140000	2,299,464.36	722,505.79	0.21
		Base	13.811889	1,576,958.57	20.140000	2,299,464.36	722,505.79	0.21
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	19,630.000	Local	23.160226	454,635.23	25.810000	506,650.30	52,015.07	0.05
		Base	23.160226	454,635.23	25.810000	506,650.30	52,015.07	0.05
034164103	ANDERSONS INC/THE COMMON STOCK							
	20,993.000	Local	31.459320	660,425.50	65.700000	1,379,240.10	718,814.60	0.12
		Base	31.459320	660,425.50	65.700000	1,379,240.10	718,814.60	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	12,940.000	Local	35.135984	454,659.63	35.370000	457,687.80	3,028.17	0.04
		Base	35.135984	454,659.63	35.370000	457,687.80	3,028.17	0.04
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001							
	25,881.000	Local	70.694406	1,829,641.92	35.570000	920,587.17	-909,054.75	0.08
		Base	70.694406	1,829,641.92	35.570000	920,587.17	-909,054.75	0.08
03784Y200	APPLE HOSPITALITY REIT INC REIT							
	136,532.000	Local	15.472883	2,112,543.63	16.160000	2,206,357.12	93,813.49	0.20
		Base	15.472883	2,112,543.63	16.160000	2,206,357.12	93,813.49	0.20
037CVR016	CONTRA APELLIS PHARMAC COMMON STOCK							
	64,441.000	Local	0.030000	1,933.23	0.030000	1,933.23	0.00	0.00
		Base	0.030000	1,933.23	0.030000	1,933.23	0.00	0.00
038923108	ARBOR REALTY TRUST INC REIT USD.01							
	118,126.000	Local	13.634179	1,610,551.00	3.860000	455,966.36	-1,154,584.64	0.04
		Base	13.634179	1,610,551.00	3.860000	455,966.36	-1,154,584.64	0.04
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	13,799.000	Local	40.493018	558,763.15	127.440000	1,758,544.56	1,199,781.41	0.16
		Base	40.493018	558,763.15	127.440000	1,758,544.56	1,199,781.41	0.16
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	108,443.000	Local	12.434177	1,348,399.46	30.290000	3,284,738.47	1,936,339.01	0.29
		Base	12.434177	1,348,399.46	30.290000	3,284,738.47	1,936,339.01	0.29
039653100	ARCOSA INC COMMON STOCK USD.01							
	30,341.000	Local	39.593468	1,201,305.42	146.150000	4,434,337.15	3,233,031.73	0.40
		Base	39.593468	1,201,305.42	146.150000	4,434,337.15	3,233,031.73	0.40
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	55,703.000	Local	24.689532	1,375,280.98	25.830000	1,438,808.49	63,527.51	0.13
		Base	24.689532	1,375,280.98	25.830000	1,438,808.49	63,527.51	0.13
03969K108	ARCUTIS BIOTHERAPEUTICS INC COMMON STOCK USD.0001							
	62,396.000	Local	27.171099	1,695,367.89	26.430000	1,649,126.28	-46,241.61	0.15
		Base	27.171099	1,695,367.89	26.430000	1,649,126.28	-46,241.61	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
04010E109	ARGAN INC COMMON STOCK USD.15								
		Local	8,264.000	529.240514	4,373,643.61	377.950000	3,123,378.80	-1,250,264.81	0.28
		Base		529.240514	4,373,643.61	377.950000	3,123,378.80	-1,250,264.81	0.28
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	66,734.000	7.554585	504,147.70	12.400000	827,501.60	323,353.90	0.07
		Base		7.554585	504,147.70	12.400000	827,501.60	323,353.90	0.07
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	85,901.000	26.237024	2,253,786.59	13.830000	1,188,010.83	-1,065,775.76	0.11
		Base		26.237024	2,253,786.59	13.830000	1,188,010.83	-1,065,775.76	0.11
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01								
		Local	26,266.000	100.459141	2,638,659.81	161.930000	4,253,253.38	1,614,593.57	0.38
		Base		100.459141	2,638,659.81	161.930000	4,253,253.38	1,614,593.57	0.38
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
		Local	44,000.000	38.157193	1,678,916.50	36.120000	1,589,280.00	-89,636.50	0.14
		Base		38.157193	1,678,916.50	36.120000	1,589,280.00	-89,636.50	0.14
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	11,093.000	105.791490	1,173,545.00	172.300000	1,911,323.90	737,778.90	0.17
		Base		105.791490	1,173,545.00	172.300000	1,911,323.90	737,778.90	0.17
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,330.000	39.329666	563,594.12	40.240000	576,639.20	13,045.08	0.05
		Base		39.329666	563,594.12	40.240000	576,639.20	13,045.08	0.05
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		Local	88,212.000	29.696635	2,619,599.59	37.950000	3,347,645.40	728,045.81	0.30
		Base		29.696635	2,619,599.59	37.950000	3,347,645.40	728,045.81	0.30
04956D107	ATMUS FILTRATION TECHNOLOGIE COMMON STOCK								
		Local	50,641.000	62.087251	3,144,160.48	43.420000	2,198,832.22	-945,328.26	0.20
		Base		62.087251	3,144,160.48	43.420000	2,198,832.22	-945,328.26	0.20
04963C209	ATRICURE INC COMMON STOCK USD.001								
		Local	27,886.000	57.217736	1,595,573.79	56.200000	1,567,193.20	-28,380.59	0.14
		Base		57.217736	1,595,573.79	56.200000	1,567,193.20	-28,380.59	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
05379B107	AVISTA CORP COMMON STOCK								
		Local	51,717.000	35.452383	1,833,490.87	35.090000	1,814,749.53	-18,741.34	0.16
		Base		35.452383	1,833,490.87	35.090000	1,814,749.53	-18,741.34	0.16
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	18,922.000	40.999358	775,789.85	131.180000	2,482,187.96	1,706,398.11	0.22
		Base		40.999358	775,789.85	131.180000	2,482,187.96	1,706,398.11	0.22
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	35,188.000	32.414901	1,140,615.53	86.570000	3,046,225.16	1,905,609.63	0.27
		Base		32.414901	1,140,615.53	86.570000	3,046,225.16	1,905,609.63	0.27
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	18,049.000	54.584935	985,203.50	123.540000	2,229,773.46	1,244,569.96	0.20
		Base		54.584935	985,203.50	123.540000	2,229,773.46	1,244,569.96	0.20
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	19,929.000	82.328059	1,640,715.89	164.960000	3,287,487.84	1,646,771.95	0.29
		Base		82.328059	1,640,715.89	164.960000	3,287,487.84	1,646,771.95	0.29
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,183.000	69.784943	919,974.91	105.280000	1,387,906.24	467,931.33	0.12
		Base		69.784943	919,974.91	105.280000	1,387,906.24	467,931.33	0.12
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	23,808.000	26.478593	630,402.35	48.160000	1,146,593.28	516,190.93	0.10
		Base		26.478593	630,402.35	48.160000	1,146,593.28	516,190.93	0.10
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	96,582.000	15.921241	1,537,705.28	17.230000	1,664,107.86	126,402.58	0.15
		Base		15.921241	1,537,705.28	17.230000	1,664,107.86	126,402.58	0.15
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	24,402.000	44.540958	1,086,888.46	68.920000	1,681,785.84	594,897.38	0.15
		Base		44.540958	1,086,888.46	68.920000	1,681,785.84	594,897.38	0.15
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	44,152.000	25.613029	1,130,866.46	42.200000	1,863,214.40	732,347.94	0.17
		Base		25.613029	1,130,866.46	42.200000	1,863,214.40	732,347.94	0.17

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06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	21,106.000	46.225900	975,643.84	67.000000	1,414,102.00	438,458.16	0.13
		Base		46.225900	975,643.84	67.000000	1,414,102.00	438,458.16	0.13
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	22,059.000	21.575245	475,928.33	82.910000	1,828,911.69	1,352,983.36	0.16
		Base		21.575245	475,928.33	82.910000	1,828,911.69	1,352,983.36	0.16
084680107	BEACON FINANCIAL CORP COMMON STOCK USD.01								
		Local	51,734.000	28.757614	1,487,746.42	27.990000	1,448,034.66	-39,711.76	0.13
		Base		28.757614	1,487,746.42	27.990000	1,448,034.66	-39,711.76	0.13
088929104	BGC GROUP INC A COMMON STOCK USD.01								
		Local	228,208.000	7.845588	1,790,425.86	11.530000	2,631,238.24	840,812.38	0.24
		Base		7.845588	1,790,425.86	11.530000	2,631,238.24	840,812.38	0.24
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	26,533.000	41.450205	1,099,798.28	38.850000	1,030,807.05	-68,991.23	0.09
		Base		41.450205	1,099,798.28	38.850000	1,030,807.05	-68,991.23	0.09
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	13,193.000	36.731812	484,602.80	57.290000	755,826.97	271,224.17	0.07
		Base		36.731812	484,602.80	57.290000	755,826.97	271,224.17	0.07
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	20,833.000	47.206345	983,449.78	41.620000	867,069.46	-116,380.32	0.08
		Base		47.206345	983,449.78	41.620000	867,069.46	-116,380.32	0.08
09239B109	BLACKLINE INC COMMON STOCK USD.01								
		Local	29,663.000	61.752668	1,831,769.38	26.530000	786,959.39	-1,044,809.99	0.07
		Base		61.752668	1,831,769.38	26.530000	786,959.39	-1,044,809.99	0.07
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01								
		Local	96,076.000	21.857733	2,100,003.57	11.450000	1,100,070.20	-999,933.37	0.10
		Base		21.857733	2,100,003.57	11.450000	1,100,070.20	-999,933.37	0.10
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	21,762.000	45.807596	996,864.91	74.150000	1,613,652.30	616,787.39	0.14
		Base		45.807596	996,864.91	74.150000	1,613,652.30	616,787.39	0.14

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099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	19,343.000	52.115082	1,008,062.03	120.470000	2,330,251.21	1,322,189.18	0.21
		Base		52.115082	1,008,062.03	120.470000	2,330,251.21	1,322,189.18	0.21
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,024.000	163.584694	658,264.81	164.020000	660,016.48	1,751.67	0.06
		Base		163.584694	658,264.81	164.020000	660,016.48	1,751.67	0.06
10316T104	BOX INC CLASS A COMMON STOCK USD.0001								
		Local	85,214.000	28.343722	2,415,281.92	33.480000	2,852,964.72	437,682.80	0.26
		Base		28.343722	2,415,281.92	33.480000	2,852,964.72	437,682.80	0.26
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	27,105.000	39.988068	1,083,876.57	83.490000	2,262,996.45	1,179,119.88	0.20
		Base		39.988068	1,083,876.57	83.490000	2,262,996.45	1,179,119.88	0.20
109194100	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001								
		Local	29,830.000	67.823300	2,023,169.04	63.720000	1,900,767.60	-122,401.44	0.17
		Base		67.823300	2,023,169.04	63.720000	1,900,767.60	-122,401.44	0.17
10948W103	ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001								
		Local	18,235.000	21.178399	386,188.10	91.710000	1,672,331.85	1,286,143.75	0.15
		Base		21.178399	386,188.10	91.710000	1,672,331.85	1,286,143.75	0.15
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	16,219.000	30.080290	487,872.23	40.720000	660,437.68	172,565.45	0.06
		Base		30.080290	487,872.23	40.720000	660,437.68	172,565.45	0.06
11135E203	BROADSTONE NET LEASE INC REIT USD.00025								
		Local	116,409.000	20.859252	2,428,204.66	18.500000	2,153,566.50	-274,638.16	0.19
		Base		20.859252	2,428,204.66	18.500000	2,153,566.50	-274,638.16	0.19
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	24,692.000	42.999690	1,061,748.35	34.890000	861,503.88	-200,244.47	0.08
		Base		42.999690	1,061,748.35	34.890000	861,503.88	-200,244.47	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,270.000	36.201858	697,609.80	42.950000	827,646.50	130,036.70	0.07
		Base		36.201858	697,609.80	42.950000	827,646.50	130,036.70	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
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	58,088.000	57.768425	3,355,652.28	57.010000	3,311,596.88	-44,055.40	0.30
		Base		57.768425	3,355,652.28	57.010000	3,311,596.88	-44,055.40	0.30
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,151.000	371.882629	3,774,980.57	288.080000	2,924,300.08	-850,680.49	0.26
		Base		371.882629	3,774,980.57	288.080000	2,924,300.08	-850,680.49	0.26
126501105	CTS CORP COMMON STOCK								
		Local	17,722.000	21.454775	380,221.52	58.690000	1,040,104.18	659,882.66	0.09
		Base		21.454775	380,221.52	58.690000	1,040,104.18	659,882.66	0.09
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	103,210.000	18.801434	1,940,496.03	21.610000	2,230,368.10	289,872.07	0.20
		Base		18.801434	1,940,496.03	21.610000	2,230,368.10	289,872.07	0.20
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	18,090.000	25.804389	466,801.40	50.990000	922,409.10	455,607.70	0.08
		Base		25.804389	466,801.40	50.990000	922,409.10	455,607.70	0.08
127203107	CACTUS INC A COMMON STOCK USD.01								
		Local	43,700.000	51.837938	2,265,317.87	62.220000	2,719,014.00	453,696.13	0.24
		Base		51.837938	2,265,317.87	62.220000	2,719,014.00	453,696.13	0.24
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	125,746.000	26.171570	3,290,970.25	29.650000	3,728,368.90	437,398.65	0.33
		Base		26.171570	3,290,970.25	29.650000	3,728,368.90	437,398.65	0.33
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	27,022.000	43.690046	1,180,592.43	68.060000	1,839,117.32	658,524.89	0.16
		Base		43.690046	1,180,592.43	68.060000	1,839,117.32	658,524.89	0.16
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	50,857.000	45.850415	2,331,814.55	50.800000	2,583,535.60	251,721.05	0.23
		Base		45.850415	2,331,814.55	50.800000	2,583,535.60	251,721.05	0.23
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,374.000	40.428030	1,551,385.21	46.270000	1,775,564.98	224,179.77	0.16
		Base		40.428030	1,551,385.21	46.270000	1,775,564.98	224,179.77	0.16

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13100M509	CALIX INC COMMON STOCK								
		Local	35,595.000	33.329841	1,186,375.69	34.360000	1,223,044.20	36,668.51	0.11
		Base		33.329841	1,186,375.69	34.360000	1,223,044.20	36,668.51	0.11
131193104	CALLAWAY GOLF COMPANY COMMON STOCK								
		Local	94,506.000	13.821218	1,306,188.02	14.090000	1,331,589.54	25,401.52	0.12
		Base		13.821218	1,306,188.02	14.090000	1,331,589.54	25,401.52	0.12
134429109	THE CAMPBELL S COMPANY COMMON STOCK USD.0375								
		Local	117,534.000	22.488912	2,643,211.75	19.830000	2,330,699.22	-312,512.53	0.21
		Base		22.488912	2,643,211.75	19.830000	2,330,699.22	-312,512.53	0.21
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	71,598.000	11.062540	792,055.77	8.250000	590,683.50	-201,372.27	0.05
		Base		11.062540	792,055.77	8.250000	590,683.50	-201,372.27	0.05
141788109	CARGURUS INC COMMON STOCK USD.001								
		Local	46,593.000	22.828355	1,063,641.56	31.160000	1,451,837.88	388,196.32	0.13
		Base		22.828355	1,063,641.56	31.160000	1,451,837.88	388,196.32	0.13
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	80,730.000	33.429205	2,698,739.76	55.110000	4,449,030.30	1,750,290.54	0.40
		Base		33.429205	2,698,739.76	55.110000	4,449,030.30	1,750,290.54	0.40
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	22,676.000	53.651825	1,216,608.79	31.310000	709,985.56	-506,623.23	0.06
		Base		53.651825	1,216,608.79	31.310000	709,985.56	-506,623.23	0.06
147448104	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01								
		Local	38,966.000	93.639085	3,648,740.57	80.350000	3,130,918.10	-517,822.47	0.28
		Base		93.639085	3,648,740.57	80.350000	3,130,918.10	-517,822.47	0.28
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	41,330.000	35.578382	1,470,454.52	59.500000	2,459,135.00	988,680.48	0.22
		Base		35.578382	1,470,454.52	59.500000	2,459,135.00	988,680.48	0.22
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	4,789.000	173.292355	829,897.09	560.260000	2,683,085.14	1,853,188.05	0.24
		Base		173.292355	829,897.09	560.260000	2,683,085.14	1,853,188.05	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
150870103	CELANESE CORP COMMON STOCK USD.0001							
	64,605.000	Local	37.954800	2,452,069.87	44.370000	2,866,523.85	414,453.98	0.26
		Base	37.954800	2,452,069.87	44.370000	2,866,523.85	414,453.98	0.26
15202L107	CENTERSPACE REIT							
	10,531.000	Local	74.713306	786,805.83	54.400000	572,886.40	-213,919.43	0.05
		Base	74.713306	786,805.83	54.400000	572,886.40	-213,919.43	0.05
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	5,053.000	Local	22.243831	112,398.08	38.890000	196,511.17	84,113.09	0.02
		Base	22.243831	112,398.08	38.890000	196,511.17	84,113.09	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	33,661.000	Local	20.927814	704,451.16	33.520000	1,128,316.72	423,865.56	0.10
		Base	20.927814	704,451.16	33.520000	1,128,316.72	423,865.56	0.10
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	16,063.000	Local	22.265955	357,658.04	35.890000	576,501.07	218,843.03	0.05
		Base	22.265955	357,658.04	35.890000	576,501.07	218,843.03	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	41,476.000	Local	17.593743	729,718.09	35.980000	1,492,306.48	762,588.39	0.13
		Base	17.593743	729,718.09	35.980000	1,492,306.48	762,588.39	0.13
15643U104	CENTRUS ENERGY CORP CLASS A COMMON STOCK USD.1							
	11,657.000	Local	173.711104	2,024,950.34	139.490000	1,626,034.93	-398,915.41	0.15
		Base	173.711104	2,024,950.34	139.490000	1,626,034.93	-398,915.41	0.15
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	15,178.000	Local	38.413136	583,034.58	60.250000	914,474.50	331,439.92	0.08
		Base	38.413136	583,034.58	60.250000	914,474.50	331,439.92	0.08
15687V109	CERTARA INC COMMON STOCK USD.01							
	69,798.000	Local	21.568580	1,505,443.78	9.200000	642,141.60	-863,302.18	0.06
		Base	21.568580	1,505,443.78	9.200000	642,141.60	-863,302.18	0.06
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	27,822.000	Local	29.421221	818,557.20	105.240000	2,927,987.28	2,109,430.08	0.26
		Base	29.421221	818,557.20	105.240000	2,927,987.28	2,109,430.08	0.26

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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
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	22,853.000	Local	32.120317	734,045.61	112.170000	2,563,421.01	1,829,375.40	0.23
		Base	32.120317	734,045.61	112.170000	2,563,421.01	1,829,375.40	0.23
163851108	CHEMOURS CO/THE COMMON STOCK USD.01							
	92,176.000	Local	12.901865	1,189,242.32	13.570000	1,250,828.32	61,586.00	0.11
		Base	12.901865	1,189,242.32	13.570000	1,250,828.32	61,586.00	0.11
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
	14,821.000	Local	102.674310	1,521,735.95	128.460000	1,903,905.66	382,169.71	0.17
		Base	102.674310	1,521,735.95	128.460000	1,903,905.66	382,169.71	0.17
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001							
	63,507.000	Local	17.169701	1,090,396.17	37.300000	2,368,811.10	1,278,414.93	0.21
		Base	17.169701	1,090,396.17	37.300000	2,368,811.10	1,278,414.93	0.21
177835105	CITY HOLDING CO COMMON STOCK USD2.5							
	8,648.000	Local	59.598954	515,411.75	139.120000	1,203,109.76	687,698.01	0.11
		Base	59.598954	515,411.75	139.120000	1,203,109.76	687,698.01	0.11
18452B209	CLEANSPARK INC COMMON STOCK							
	158,153.000	Local	7.804447	1,234,296.69	12.880000	2,037,010.64	802,713.95	0.18
		Base	7.804447	1,234,296.69	12.880000	2,037,010.64	802,713.95	0.18
18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001							
	58,193.000	Local	31.850527	1,853,477.70	41.950000	2,441,196.35	587,718.65	0.22
		Base	31.850527	1,853,477.70	41.950000	2,441,196.35	587,718.65	0.22
18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
	82,670.000	Local	26.341531	2,177,654.33	29.270000	2,419,750.90	242,096.57	0.22
		Base	26.341531	2,177,654.33	29.270000	2,419,750.90	242,096.57	0.22
19247A100	COHEN + STEERS INC COMMON STOCK USD.01							
	17,729.000	Local	70.311278	1,246,548.65	73.110000	1,296,167.19	49,618.54	0.12
		Base	70.311278	1,246,548.65	73.110000	1,296,167.19	49,618.54	0.12
192576106	COHU INC COMMON STOCK USD1.0							
	28,688.000	Local	19.107696	548,161.58	68.140000	1,954,800.32	1,406,638.74	0.17
		Base	19.107696	548,161.58	68.140000	1,954,800.32	1,406,638.74	0.17

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194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	35,484.000	38.423407	1,363,416.18	18.270000	648,292.68	-715,123.50	0.06
		Base		38.423407	1,363,416.18	18.270000	648,292.68	-715,123.50	0.06
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	20,378.000	22.957648	467,830.95	21.820000	444,647.96	-23,182.99	0.04
		Base		22.957648	467,830.95	21.820000	444,647.96	-23,182.99	0.04
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0								
		Local	32,667.000	45.962870	1,501,469.07	59.540000	1,944,993.18	443,524.11	0.17
		Base		45.962870	1,501,469.07	59.540000	1,944,993.18	443,524.11	0.17
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	49,122.000	12.273698	602,908.59	12.320000	605,183.04	2,274.45	0.05
		Base		12.273698	602,908.59	12.320000	605,183.04	2,274.45	0.05
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	294,970.000	13.585080	4,007,190.92	13.440000	3,964,396.80	-42,794.12	0.35
		Base		13.585080	4,007,190.92	13.440000	3,964,396.80	-42,794.12	0.35
20602D101	CONCENTRIX CORP COMMON STOCK								
		Local	30,839.000	25.819085	796,234.75	24.950000	769,433.05	-26,801.70	0.07
		Base		25.819085	796,234.75	24.950000	769,433.05	-26,801.70	0.07
20603L102	CONCENTRA GROUP HOLDINGS PAR COMMON STOCK USD.01								
		Local	73,772.000	13.214090	974,829.83	34.420000	2,539,232.24	1,564,402.41	0.23
		Base		13.214090	974,829.83	34.420000	2,539,232.24	1,564,402.41	0.23
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	18,962.000	62.375816	1,182,770.22	46.230000	876,613.26	-306,156.96	0.08
		Base		62.375816	1,182,770.22	46.230000	876,613.26	-306,156.96	0.08
21044C107	CONSTRUCTION PARTNERS INC A COMMON STOCK USD.001								
		Local	29,092.000	107.600450	3,130,312.30	90.030000	2,619,152.76	-511,159.54	0.23
		Base		107.600450	3,130,312.30	90.030000	2,619,152.76	-511,159.54	0.23
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	29,970.000	24.741714	741,509.16	115.230000	3,453,443.10	2,711,933.94	0.31
		Base		24.741714	741,509.16	115.230000	3,453,443.10	2,711,933.94	0.31

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21871N101	CORECIVIC INC COMMON STOCK USD.01							
	60,416.000	Local	10.902372	658,677.71	32.250000	1,948,416.00	1,289,738.29	0.17
		Base	10.902372	658,677.71	32.250000	1,948,416.00	1,289,738.29	0.17
218937100	CORE NATURAL RESOURCES INC COMMON STOCK USD.01							
	30,988.000	Local	71.218855	2,206,929.88	85.840000	2,660,009.92	453,080.04	0.24
		Base	71.218855	2,206,929.88	85.840000	2,660,009.92	453,080.04	0.24
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	42,991.000	Local	36.829243	1,583,325.99	10.540000	453,125.14	-1,130,200.85	0.04
		Base	36.829243	1,583,325.99	10.540000	453,125.14	-1,130,200.85	0.04
22041X102	CORSAIR GAMING INC COMMON STOCK							
	29,553.000	Local	16.714499	493,963.60	13.500000	398,965.50	-94,998.10	0.04
		Base	16.714499	493,963.60	13.500000	398,965.50	-94,998.10	0.04
221006109	CORVEL CORP COMMON STOCK USD.0001							
	18,998.000	Local	35.104123	666,908.13	74.550000	1,416,300.90	749,392.77	0.13
		Base	35.104123	666,908.13	74.550000	1,416,300.90	749,392.77	0.13
222070203	COTY INC CL A COMMON STOCK USD.01							
	234,688.000	Local	1.966059	461,410.53	2.610000	612,535.68	151,125.15	0.05
		Base	1.966059	461,410.53	2.610000	612,535.68	151,125.15	0.05
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	13,603.000	Local	98.850870	1,344,668.39	52.620000	715,789.86	-628,878.53	0.06
		Base	98.850870	1,344,668.39	52.620000	715,789.86	-628,878.53	0.06
225310101	CREDIT ACCEPTANCE CORP COMMON STOCK USD.01							
	3,268.000	Local	598.245483	1,955,066.24	531.000000	1,735,308.00	-219,758.24	0.16
		Base	598.245483	1,955,066.24	531.000000	1,735,308.00	-219,758.24	0.16
228903100	ARTIVION INC COMMON STOCK USD.01							
	30,323.000	Local	18.343896	556,241.97	22.820000	691,970.86	135,728.89	0.06
		Base	18.343896	556,241.97	22.820000	691,970.86	135,728.89	0.06
23128Q101	CURBLINE PROPERTIES CORP REIT							
	65,369.000	Local	22.385554	1,463,321.31	27.830000	1,819,219.27	355,897.96	0.16
		Base	22.385554	1,463,321.31	27.830000	1,819,219.27	355,897.96	0.16

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23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	19,780.000	Local	32.654755	645,911.05	74.000000	1,463,720.00	817,808.95	0.13
		Base	32.654755	645,911.05	74.000000	1,463,720.00	817,808.95	0.13
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	8,050.000	Local	49.048412	394,839.72	181.210000	1,458,740.50	1,063,900.78	0.13
		Base	49.048412	394,839.72	181.210000	1,458,740.50	1,063,900.78	0.13
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	98,786.000	Local	20.731232	2,047,955.52	10.830000	1,069,852.38	-978,103.14	0.10
		Base	20.731232	2,047,955.52	10.830000	1,069,852.38	-978,103.14	0.10
235825205	DANA INC COMMON STOCK USD.01							
	66,817.000	Local	16.138497	1,078,325.95	27.310000	1,824,772.27	746,446.32	0.16
		Base	16.138497	1,078,325.95	27.310000	1,824,772.27	746,446.32	0.16
23834J201	DAVE INC COMMON STOCK USD.0001							
	6,120.000	Local	364.436057	2,230,348.67	321.510000	1,967,641.20	-262,707.47	0.18
		Base	364.436057	2,230,348.67	321.510000	1,967,641.20	-262,707.47	0.18
24665A103	DELEK US HOLDINGS INC COMMON STOCK USD.01							
	33,486.000	Local	67.960283	2,275,718.03	71.370000	2,389,895.82	114,177.79	0.21
		Base	67.960283	2,275,718.03	71.370000	2,389,895.82	114,177.79	0.21
248019101	DELUXE CORP COMMON STOCK USD1.0							
	27,858.000	Local	27.433708	764,248.25	22.970000	639,898.26	-124,349.99	0.06
		Base	27.433708	764,248.25	22.970000	639,898.26	-124,349.99	0.06
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	127,082.000	Local	9.437803	1,199,374.93	12.360000	1,570,733.52	371,358.59	0.14
		Base	9.437803	1,199,374.93	12.360000	1,570,733.52	371,358.59	0.14
253651202	DIEBOLD NIXDORF INC COMMON STOCK							
	20,675.000	Local	67.532958	1,396,243.90	61.220000	1,265,723.50	-130,520.40	0.11
		Base	67.532958	1,396,243.90	61.220000	1,265,723.50	-130,520.40	0.11
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	23,689.000	Local	16.431012	389,234.24	76.230000	1,805,812.47	1,416,578.23	0.16
		Base	16.431012	389,234.24	76.230000	1,805,812.47	1,416,578.23	0.16

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25432X102	DIME COMMERCIAL BANCSHARES I COMMON STOCK USD.01							
	25,004.000	Local	27.089765	677,352.48	39.420000	985,657.68	308,305.20	0.09
		Base	27.089765	677,352.48	39.420000	985,657.68	308,305.20	0.09
254543101	DIODES INC COMMON STOCK USD.667							
	28,049.000	Local	45.468267	1,275,339.43	96.790000	2,714,862.71	1,439,523.28	0.24
		Base	45.468267	1,275,339.43	96.790000	2,714,862.71	1,439,523.28	0.24
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	15,334.000	Local	28.442854	436,142.73	47.190000	723,611.46	287,468.73	0.06
		Base	28.442854	436,142.73	47.190000	723,611.46	287,468.73	0.06
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	17,036.000	Local	61.788827	1,052,634.45	122.600000	2,088,613.60	1,035,979.15	0.19
		Base	61.788827	1,052,634.45	122.600000	2,088,613.60	1,035,979.15	0.19
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
	83,221.000	Local	27.187678	2,262,585.79	13.490000	1,122,651.29	-1,139,934.50	0.10
		Base	27.187678	2,262,585.79	13.490000	1,122,651.29	-1,139,934.50	0.10
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	103,557.000	Local	12.624456	1,307,350.82	9.580000	992,076.06	-315,274.76	0.09
		Base	12.624456	1,307,350.82	9.580000	992,076.06	-315,274.76	0.09
26154D100	DREAM FINDERS HOMES INC A COMMON STOCK USD.01							
	16,949.000	Local	29.069992	492,707.29	10.700000	181,354.30	-311,352.99	0.02
		Base	29.069992	492,707.29	10.700000	181,354.30	-311,352.99	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	17,226.000	Local	48.737674	839,555.17	27.790000	478,710.54	-360,844.63	0.04
		Base	48.737674	839,555.17	27.790000	478,710.54	-360,844.63	0.04
27616P301	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	27,726.000	Local	31.639559	877,238.40	23.200000	643,243.20	-233,995.20	0.06
		Base	31.639559	877,238.40	23.200000	643,243.20	-233,995.20	0.06
27627N105	EASTERN BANKSHARES INC COMMON STOCK USD.01							
	127,961.000	Local	22.283684	2,851,442.54	20.930000	2,678,223.73	-173,218.81	0.24
		Base	22.283684	2,851,442.54	20.930000	2,678,223.73	-173,218.81	0.24

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277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	71,294.000	74.531664	5,313,660.44	64.840000	4,622,702.96	-690,957.48	0.41
		Base		74.531664	5,313,660.44	64.840000	4,622,702.96	-690,957.48	0.41
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	28,498.000	41.562669	1,184,452.95	26.980000	768,876.04	-415,576.91	0.07
		Base		41.562669	1,184,452.95	26.980000	768,876.04	-415,576.91	0.07
28618M106	ELEMENT SOLUTIONS INC COMMON STOCK USD.01								
		Local	141,449.000	22.308826	3,155,561.15	36.280000	5,131,769.72	1,976,208.57	0.46
		Base		22.308826	3,155,561.15	36.280000	5,131,769.72	1,976,208.57	0.46
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	79,327.000	15.273326	1,211,587.13	11.830000	938,438.41	-273,148.72	0.08
		Base		15.273326	1,211,587.13	11.830000	938,438.41	-273,148.72	0.08
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	11,162.000	28.943748	323,070.11	47.740000	532,873.88	209,803.77	0.05
		Base		28.943748	323,070.11	47.740000	532,873.88	209,803.77	0.05
29249E109	ENACT HOLDINGS INC COMMON STOCK USD.01								
		Local	17,119.000	34.726268	594,478.98	43.260000	740,567.94	146,088.96	0.07
		Base		34.726268	594,478.98	43.260000	740,567.94	146,088.96	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	13,169.000	36.477855	480,376.87	94.440000	1,243,680.36	763,303.49	0.11
		Base		36.477855	480,376.87	94.440000	1,243,680.36	763,303.49	0.11
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	37,075.000	32.319819	1,198,257.28	21.390000	793,034.25	-405,223.03	0.07
		Base		32.319819	1,198,257.28	21.390000	793,034.25	-405,223.03	0.07
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	31,895.000	24.618091	785,194.00	34.890000	1,112,816.55	327,622.55	0.10
		Base		24.618091	785,194.00	34.890000	1,112,816.55	327,622.55	0.10
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	81,464.000	39.220604	3,195,067.27	32.990000	2,687,497.36	-507,569.91	0.24
		Base		39.220604	3,195,067.27	32.990000	2,687,497.36	-507,569.91	0.24

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29355X107	ENPRO INC COMMON STOCK USD.01								
		Local	13,105.000	69.614818	912,302.19	306.260000	4,013,537.30	3,101,235.11	0.36
		Base		69.614818	912,302.19	306.260000	4,013,537.30	3,101,235.11	0.36
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	15,294.000	28.056352	429,093.85	167.110000	2,555,780.34	2,126,686.49	0.23
		Base		28.056352	429,093.85	167.110000	2,555,780.34	2,126,686.49	0.23
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	31,950.000	103.145600	3,295,501.93	108.360000	3,462,102.00	166,600.07	0.31
		Base		103.145600	3,295,501.93	108.360000	3,462,102.00	166,600.07	0.31
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	16,031.000	34.016705	545,321.79	90.010000	1,442,950.31	897,628.52	0.13
		Base		34.016705	545,321.79	90.010000	1,442,950.31	897,628.52	0.13
29430C102	VESTIS CORP COMMON STOCK USD.01								
		Local	69,032.000	19.173944	1,323,615.72	13.360000	922,267.52	-401,348.20	0.08
		Base		19.173944	1,323,615.72	13.360000	922,267.52	-401,348.20	0.08
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,163.000	59.872405	967,717.68	265.110000	4,284,972.93	3,317,255.25	0.38
		Base		59.872405	967,717.68	265.110000	4,284,972.93	3,317,255.25	0.38
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	133,686.000	24.823891	3,318,606.67	25.810000	3,450,435.66	131,828.99	0.31
		Base		24.823891	3,318,606.67	25.810000	3,450,435.66	131,828.99	0.31
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	52,245.000	52.470905	2,741,342.42	71.490000	3,734,995.05	993,652.63	0.33
		Base		52.470905	2,741,342.42	71.490000	3,734,995.05	993,652.63	0.33
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	37,480.000	26.743063	1,002,330.00	26.950000	1,010,086.00	7,756.00	0.09
		Base		26.743063	1,002,330.00	26.950000	1,010,086.00	7,756.00	0.09
300426103	EVERUS CONSTRUCTION GROUP COMMON STOCK								
		Local	31,217.000	44.164404	1,378,680.20	117.520000	3,668,621.84	2,289,941.64	0.33
		Base		44.164404	1,378,680.20	117.520000	3,668,621.84	2,289,941.64	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
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK USD.001							
	21,897.000	Local	26.845531	587,836.60	21.680000	474,726.96	-113,109.64	0.04
		Base	26.845531	587,836.60	21.680000	474,726.96	-113,109.64	0.04
30212W100	AGNT INC COMMON STOCK							
	60,296.000	Local	17.281535	1,042,007.42	3.670000	221,286.32	-820,721.10	0.02
		Base	17.281535	1,042,007.42	3.670000	221,286.32	-820,721.10	0.02
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	80,473.000	Local	12.158198	978,406.67	21.450000	1,726,145.85	747,739.18	0.15
		Base	12.158198	978,406.67	21.450000	1,726,145.85	747,739.18	0.15
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	36,223.000	Local	15.793032	572,071.01	29.760000	1,077,996.48	505,925.47	0.10
		Base	15.793032	572,071.01	29.760000	1,077,996.48	505,925.47	0.10
302491303	FMC CORP COMMON STOCK USD.1							
	76,600.000	Local	35.032937	2,683,523.00	8.920000	683,272.00	-2,000,251.00	0.06
		Base	35.032937	2,683,523.00	8.920000	683,272.00	-2,000,251.00	0.06
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	30,184.000	Local	38.486194	1,161,667.28	51.700000	1,560,512.80	398,845.52	0.14
		Base	38.486194	1,161,667.28	51.700000	1,560,512.80	398,845.52	0.14
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	37,869.000	Local	26.225201	993,122.12	110.790000	4,195,506.51	3,202,384.39	0.38
		Base	26.225201	993,122.12	110.790000	4,195,506.51	3,202,384.39	0.38
31846B108	FIRST ADVANTAGE CORP COMMON STOCK USD.001							
	58,901.000	Local	17.825698	1,049,951.46	17.800000	1,048,437.80	-1,513.66	0.09
		Base	17.825698	1,049,951.46	17.800000	1,048,437.80	-1,513.66	0.09
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	94,129.000	Local	8.465564	796,855.03	26.340000	2,479,357.86	1,682,502.83	0.22
		Base	8.465564	796,855.03	26.340000	2,479,357.86	1,682,502.83	0.22
318910106	FIRST BANCORP/NC COMMON STOCK							
	25,596.000	Local	36.467248	933,415.68	61.110000	1,564,171.56	630,755.88	0.14
		Base	36.467248	933,415.68	61.110000	1,564,171.56	630,755.88	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
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	62,481.000	9.894076	618,191.79	20.230000	1,263,990.63	645,798.84	0.11
		Base		9.894076	618,191.79	20.230000	1,263,990.63	645,798.84	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	64,999.000	21.485697	1,396,548.84	31.320000	2,035,768.68	639,219.84	0.18
		Base		21.485697	1,396,548.84	31.320000	2,035,768.68	639,219.84	0.18
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	75,249.000	19.541874	1,470,506.47	24.620000	1,852,630.38	382,123.91	0.17
		Base		19.541874	1,470,506.47	24.620000	1,852,630.38	382,123.91	0.17
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK USD.00001								
		Local	50,584.000	33.758355	1,707,632.62	35.740000	1,807,872.16	100,239.54	0.16
		Base		33.758355	1,707,632.62	35.740000	1,807,872.16	100,239.54	0.16
338307101	FIVE9 INC COMMON STOCK USD.001								
		Local	45,885.000	32.991617	1,513,820.36	34.010000	1,560,548.85	46,728.49	0.14
		Base		32.991617	1,513,820.36	34.010000	1,560,548.85	46,728.49	0.14
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	130,021.000	7.184174	934,093.55	5.550000	721,616.55	-212,477.00	0.06
		Base		7.184174	934,093.55	5.550000	721,616.55	-212,477.00	0.06
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	47,226.000	23.305104	1,100,606.86	149.310000	7,051,314.06	5,950,707.20	0.63
		Base		23.305104	1,100,606.86	149.310000	7,051,314.06	5,950,707.20	0.63
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001								
		Local	59,760.000	28.434191	1,699,227.25	19.950000	1,192,212.00	-507,015.25	0.11
		Base		28.434191	1,699,227.25	19.950000	1,192,212.00	-507,015.25	0.11
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	82,012.000	22.844452	1,873,519.19	21.760000	1,784,581.12	-88,938.07	0.16
		Base		22.844452	1,873,519.19	21.760000	1,784,581.12	-88,938.07	0.16
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	25,989.000	45.368700	1,179,087.14	18.370000	477,417.93	-701,669.21	0.04
		Base		45.368700	1,179,087.14	18.370000	477,417.93	-701,669.21	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
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	25,374.000	50.358131	1,277,787.22	95.890000	2,433,112.86	1,155,325.64	0.22
		Base		50.358131	1,277,787.22	95.890000	2,433,112.86	1,155,325.64	0.22
358039105	FRESHPET INC COMMON STOCK USD.001								
		Local	29,540.000	77.851509	2,299,733.57	57.560000	1,700,322.40	-599,411.17	0.15
		Base		77.851509	2,299,733.57	57.560000	1,700,322.40	-599,411.17	0.15
35905A109	FRONTDOOR INC COMMON STOCK USD.01								
		Local	43,031.000	25.250491	1,086,553.87	73.120000	3,146,426.72	2,059,872.85	0.28
		Base		25.250491	1,086,553.87	73.120000	3,146,426.72	2,059,872.85	0.28
359694106	H.B. FULLER CO. COMMON STOCK USD1.0								
		Local	33,257.000	42.098926	1,400,083.98	49.470000	1,645,223.79	245,139.81	0.15
		Base		42.098926	1,400,083.98	49.470000	1,645,223.79	245,139.81	0.15
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5								
		Local	118,386.000	13.571075	1,606,625.27	22.560000	2,670,788.16	1,064,162.89	0.24
		Base		13.571075	1,606,625.27	22.560000	2,670,788.16	1,064,162.89	0.24
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01								
		Local	79,308.000	9.985753	791,950.10	30.470000	2,416,514.76	1,624,564.66	0.22
		Base		9.985753	791,950.10	30.470000	2,416,514.76	1,624,564.66	0.22
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01								
		Local	22,875.000	30.492611	697,518.47	27.120000	620,370.00	-77,148.47	0.06
		Base		30.492611	697,518.47	27.120000	620,370.00	-77,148.47	0.06
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001								
		Local	236,156.000	4.253820	1,004,565.00	8.970000	2,118,319.32	1,113,754.32	0.19
		Base		4.253820	1,004,565.00	8.970000	2,118,319.32	1,113,754.32	0.19
37253A103	GENTHERM INC WHEN ISSUED COMMON STOCK								
		Local	19,194.000	51.657874	991,521.23	33.300000	639,160.20	-352,361.03	0.06
		Base		51.657874	991,521.23	33.300000	639,160.20	-352,361.03	0.06
374297109	GETTY REALTY CORP REIT USD.01								
		Local	36,021.000	25.435653	916,217.65	28.240000	1,017,233.04	101,015.39	0.09
		Base		25.435653	916,217.65	28.240000	1,017,233.04	101,015.39	0.09

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374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01								
		Local	18,523.000	31.730481	587,743.70	39.600000	733,510.80	145,767.10	0.07
		Base		31.730481	587,743.70	39.600000	733,510.80	145,767.10	0.07
377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	36,964.000	54.512623	2,015,004.61	164.190000	6,069,119.16	4,054,114.55	0.54
		Base		54.512623	2,015,004.61	164.190000	6,069,119.16	4,054,114.55	0.54
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	126,714.000	12.769953	1,618,131.87	8.260000	1,046,657.64	-571,474.23	0.09
		Base		12.769953	1,618,131.87	8.260000	1,046,657.64	-571,474.23	0.09
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	176,377.000	6.281996	1,107,999.64	4.970000	876,593.69	-231,405.95	0.08
		Base		6.281996	1,107,999.64	4.970000	876,593.69	-231,405.95	0.08
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01								
		Local	14,572.000	77.955000	1,135,960.26	45.360000	660,985.92	-474,974.34	0.06
		Base		77.955000	1,135,960.26	45.360000	660,985.92	-474,974.34	0.06
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	26,940.000	31.438280	846,947.25	115.910000	3,122,615.40	2,275,668.15	0.28
		Base		31.438280	846,947.25	115.910000	3,122,615.40	2,275,668.15	0.28
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01								
		Local	18,665.000	33.220482	620,060.29	66.110000	1,233,943.15	613,882.86	0.11
		Base		33.220482	620,060.29	66.110000	1,233,943.15	613,882.86	0.11
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	19,152.000	34.390294	658,642.92	40.070000	767,420.64	108,777.72	0.07
		Base		34.390294	658,642.92	40.070000	767,420.64	108,777.72	0.07
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	23,617.000	26.068116	615,650.70	93.040000	2,197,325.68	1,581,674.98	0.20
		Base		26.068116	615,650.70	93.040000	2,197,325.68	1,581,674.98	0.20
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001								
		Local	60,655.000	21.364219	1,295,846.71	11.250000	682,368.75	-613,477.96	0.06
		Base		21.364219	1,295,846.71	11.250000	682,368.75	-613,477.96	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
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	7,305.000	Local	110.948222	810,476.76	240.440000	1,756,414.20	945,937.44	0.16
		Base	110.948222	810,476.76	240.440000	1,756,414.20	945,937.44	0.16
402635502	GULFPORT ENERGY CORP COMMON STOCK USD.0001							
	9,044.000	Local	172.389918	1,559,094.42	150.480000	1,360,941.12	-198,153.30	0.12
		Base	172.389918	1,559,094.42	150.480000	1,360,941.12	-198,153.30	0.12
40416E103	HCI GROUP INC COMMON STOCK							
	6,495.000	Local	90.170816	585,659.45	173.820000	1,128,960.90	543,301.45	0.10
		Base	90.170816	585,659.45	173.820000	1,128,960.90	543,301.45	0.10
404251100	HNI CORP COMMON STOCK USD1.0							
	44,718.000	Local	39.552255	1,768,697.74	45.320000	2,026,619.76	257,922.02	0.18
		Base	39.552255	1,768,697.74	45.320000	2,026,619.76	257,922.02	0.18
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	18,166.000	Local	15.126688	274,791.41	30.900000	561,329.40	286,537.99	0.05
		Base	15.126688	274,791.41	30.900000	561,329.40	286,537.99	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	78,919.000	Local	24.174367	1,907,816.85	35.820000	2,826,878.58	919,061.73	0.25
		Base	24.174367	1,907,816.85	35.820000	2,826,878.58	919,061.73	0.25
413160102	HARMONIC INC COMMON STOCK USD.001							
	66,898.000	Local	7.556206	505,495.09	10.560000	706,442.88	200,947.79	0.06
		Base	7.556206	505,495.09	10.560000	706,442.88	200,947.79	0.06
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	30,039.000	Local	37.224345	1,118,182.09	39.260000	1,179,331.14	61,149.05	0.11
		Base	37.224345	1,118,182.09	39.260000	1,179,331.14	61,149.05	0.11
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	105,861.000	Local	14.251495	1,508,677.54	8.940000	946,397.34	-562,280.20	0.08
		Base	14.251495	1,508,677.54	8.940000	946,397.34	-562,280.20	0.08
420261109	HAWKINS INC COMMON STOCK USD.01							
	13,043.000	Local	42.532128	554,746.54	126.000000	1,643,418.00	1,088,671.46	0.15
		Base	42.532128	554,746.54	126.000000	1,643,418.00	1,088,671.46	0.15

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421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001								
		Local	131,277.000	14.065655	1,846,496.99	12.240000	1,606,830.48	-239,666.51	0.14
		Base		14.065655	1,846,496.99	12.240000	1,606,830.48	-239,666.51	0.14
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	42,474.000	16.230098	689,357.17	20.450000	868,593.30	179,236.13	0.08
		Base		16.230098	689,357.17	20.450000	868,593.30	179,236.13	0.08
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	14,499.000	25.819333	374,354.51	29.710000	430,765.29	56,410.78	0.04
		Base		25.819333	374,354.51	29.710000	430,765.29	56,410.78	0.04
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	27,674.000	16.405497	454,005.72	11.610000	321,295.14	-132,710.58	0.03
		Base		16.405497	454,005.72	11.610000	321,295.14	-132,710.58	0.03
42330P107	HORNBECK OFFSHORE SERVICES I COMMON STOCK								
		Local	86,219.000	5.806374	500,619.73	7.690000	663,024.11	162,404.38	0.06
		Base		5.806374	500,619.73	7.690000	663,024.11	162,404.38	0.06
423452101	HELMERICH + PAYNE COMMON STOCK USD.1								
		Local	63,056.000	25.065151	1,580,508.19	37.140000	2,341,899.84	761,391.65	0.21
		Base		25.065151	1,580,508.19	37.140000	2,341,899.84	761,391.65	0.21
42704L104	HERC HOLDINGS INC COMMON STOCK USD.01								
		Local	16,655.000	131.504298	2,190,204.08	124.800000	2,078,544.00	-111,660.08	0.19
		Base		131.504298	2,190,204.08	124.800000	2,078,544.00	-111,660.08	0.19
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK								
		Local	25,381.000	28.651446	727,202.34	27.630000	701,277.03	-25,925.31	0.06
		Base		28.651446	727,202.34	27.630000	701,277.03	-25,925.31	0.06
431284108	HIGHWOODS PROPERTIES INC REIT USD.01								
		Local	68,249.000	21.848767	1,491,156.48	29.020000	1,980,585.98	489,429.50	0.18
		Base		21.848767	1,491,156.48	29.020000	1,980,585.98	489,429.50	0.18
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01								
		Local	23,858.000	34.449244	821,890.06	37.660000	898,492.28	76,602.22	0.08
		Base		34.449244	821,890.06	37.660000	898,492.28	76,602.22	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
43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	79,076.000	10.969244	867,403.91	13.290000	1,050,920.04	183,516.13	0.09
		Base		10.969244	867,403.91	13.290000	1,050,920.04	183,516.13	0.09
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	25,050.000	28.372195	710,723.48	44.600000	1,117,230.00	406,506.52	0.10
		Base		28.372195	710,723.48	44.600000	1,117,230.00	406,506.52	0.10
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	37,270.000	24.418526	910,078.46	29.580000	1,102,446.60	192,368.14	0.10
		Base		24.418526	910,078.46	29.580000	1,102,446.60	192,368.14	0.10
44891N208	PEOPLE INC COMMON STOCK								
		Local	38,465.000	43.680209	1,680,159.24	41.960000	1,613,991.40	-66,167.84	0.14
		Base		43.680209	1,680,159.24	41.960000	1,613,991.40	-66,167.84	0.14
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	15,447.000	116.311237	1,796,659.68	160.510000	2,479,397.97	682,738.29	0.22
		Base		116.311237	1,796,659.68	160.510000	2,479,397.97	682,738.29	0.22
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001								
		Local	180,493.000	15.532779	2,803,557.88	12.890000	2,326,554.77	-477,003.11	0.21
		Base		15.532779	2,803,557.88	12.890000	2,326,554.77	-477,003.11	0.21
453204109	IMPINJ INC COMMON STOCK USD.001								
		Local	17,823.000	197.099016	3,512,895.76	179.290000	3,195,485.67	-317,410.09	0.29
		Base		197.099016	3,512,895.76	179.290000	3,195,485.67	-317,410.09	0.29
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	29,511.000	63.373948	1,870,228.59	77.650000	2,291,529.15	421,300.56	0.20
		Base		63.373948	1,870,228.59	77.650000	2,291,529.15	421,300.56	0.20
45579U109	INDIVIOR PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	73,136.000	33.597902	2,457,216.19	35.850000	2,621,925.60	164,709.41	0.23
		Base		33.597902	2,457,216.19	35.850000	2,621,925.60	164,709.41	0.23
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	21,754.000	49.777075	1,082,850.49	70.750000	1,539,095.50	456,245.01	0.14
		Base		49.777075	1,082,850.49	70.750000	1,539,095.50	456,245.01	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
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01							
	31,266.000	Local	30.610310	957,061.96	27.020000	844,807.32	-112,254.64	0.08
		Base	30.610310	957,061.96	27.020000	844,807.32	-112,254.64	0.08
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	18,210.000	Local	58.031201	1,056,748.17	156.320000	2,846,587.20	1,789,839.03	0.25
		Base	58.031201	1,056,748.17	156.320000	2,846,587.20	1,789,839.03	0.25
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	15,395.000	Local	67.311131	1,036,254.86	95.320000	1,467,451.40	431,196.54	0.13
		Base	67.311131	1,036,254.86	95.320000	1,467,451.40	431,196.54	0.13
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001							
	17,861.000	Local	201.117114	3,592,152.77	69.360000	1,238,838.96	-2,353,313.81	0.11
		Base	201.117114	3,592,152.77	69.360000	1,238,838.96	-2,353,313.81	0.11
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	22,291.000	Local	24.093881	537,076.71	46.590000	1,038,537.69	501,460.98	0.09
		Base	24.093881	537,076.71	46.590000	1,038,537.69	501,460.98	0.09
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	14,096.000	Local	73.337593	1,033,766.71	191.880000	2,704,740.48	1,670,973.77	0.24
		Base	73.337593	1,033,766.71	191.880000	2,704,740.48	1,670,973.77	0.24
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	44,967.000	Local	14.205666	638,786.18	21.210000	953,750.07	314,963.89	0.09
		Base	14.205666	638,786.18	21.210000	953,750.07	314,963.89	0.09
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	16,987.000	Local	108.300194	1,839,695.39	52.680000	894,875.16	-944,820.23	0.08
		Base	108.300194	1,839,695.39	52.680000	894,875.16	-944,820.23	0.08
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	40,984.000	Local	27.680166	1,134,443.92	16.280000	667,219.52	-467,224.40	0.06
		Base	27.680166	1,134,443.92	16.280000	667,219.52	-467,224.40	0.06
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	21,013.000	Local	54.739019	1,150,231.01	126.350000	2,654,992.55	1,504,761.54	0.24
		Base	54.739019	1,150,231.01	126.350000	2,654,992.55	1,504,761.54	0.24

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458334109	INTERPARFUMS INC COMMON STOCK USD.001								
		Local	11,443.000	48.790599	558,310.82	110.960000	1,269,715.28	711,404.46	0.11
		Base		48.790599	558,310.82	110.960000	1,269,715.28	711,404.46	0.11
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	35,875.000	15.018232	538,779.07	34.400000	1,234,100.00	695,320.93	0.11
		Base		15.018232	538,779.07	34.400000	1,234,100.00	695,320.93	0.11
46124J201	INVENTRUST PROPERTIES CORP REIT USD.001								
		Local	47,210.000	32.441146	1,531,546.49	30.150000	1,423,381.50	-108,164.99	0.13
		Base		32.441146	1,531,546.49	30.150000	1,423,381.50	-108,164.99	0.13
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	65,652.000	17.672957	1,160,264.97	47.900000	3,144,730.80	1,984,465.83	0.28
		Base		17.672957	1,160,264.97	47.900000	3,144,730.80	1,984,465.83	0.28
465741106	ITRON INC COMMON STOCK								
		Local	27,259.000	52.056323	1,419,003.31	86.340000	2,353,542.06	934,538.75	0.21
		Base		52.056323	1,419,003.31	86.340000	2,353,542.06	934,538.75	0.21
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	36,145.000	13.992777	505,768.91	10.040000	362,895.80	-142,873.11	0.03
		Base		13.992777	505,768.91	10.040000	362,895.80	-142,873.11	0.03
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	9,177.000	99.737735	915,293.19	76.450000	701,581.65	-213,711.54	0.06
		Base		99.737735	915,293.19	76.450000	701,581.65	-213,711.54	0.06
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01								
		Local	38,994.000	47.375336	1,847,353.86	129.320000	5,042,704.08	3,195,350.22	0.45
		Base		47.375336	1,847,353.86	129.320000	5,042,704.08	3,195,350.22	0.45
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	193,549.000	4.543239	879,339.34	4.230000	818,712.27	-60,627.07	0.07
		Base		4.543239	879,339.34	4.230000	818,712.27	-60,627.07	0.07
477839104	JBT MAREL CORP COMMON STOCK USD.01								
		Local	32,133.000	80.153947	2,575,586.77	105.590000	3,392,923.47	817,336.70	0.30
		Base		80.153947	2,575,586.77	105.590000	3,392,923.47	817,336.70	0.30

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48123V102	ZIFF DAVIS INC COMMON STOCK USD.01							
	19,199.000	Local	44.554758	855,406.80	56.690000	1,088,391.31	232,984.51	0.10
		Base	44.554758	855,406.80	56.690000	1,088,391.31	232,984.51	0.10
48238T109	OPENLANE INC COMMON STOCK USD.01							
	69,891.000	Local	16.716989	1,168,367.08	34.130000	2,385,379.83	1,217,012.75	0.21
		Base	16.716989	1,168,367.08	34.130000	2,385,379.83	1,217,012.75	0.21
48282T104	KADANT INC COMMON STOCK USD.01							
	7,273.000	Local	378.303032	2,751,397.95	261.520000	1,902,034.96	-849,362.99	0.17
		Base	378.303032	2,751,397.95	261.520000	1,902,034.96	-849,362.99	0.17
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,126.000	Local	70.818233	717,105.43	144.820000	1,466,447.32	749,341.89	0.13
		Base	70.818233	717,105.43	144.820000	1,466,447.32	749,341.89	0.13
485924104	KARMAN HOLDINGS INC COMMON STOCK USD.001							
	72,869.000	Local	43.281254	3,153,861.72	32.420000	2,362,412.98	-791,448.74	0.21
		Base	43.281254	3,153,861.72	32.420000	2,362,412.98	-791,448.74	0.21
488401100	KEMPER CORP COMMON STOCK USD.1							
	36,532.000	Local	30.245440	1,104,926.42	25.000000	913,300.00	-191,626.42	0.08
		Base	30.245440	1,104,926.42	25.000000	913,300.00	-191,626.42	0.08
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	47,182.000	Local	25.722573	1,213,642.44	30.740000	1,450,374.68	236,732.24	0.13
		Base	25.722573	1,213,642.44	30.740000	1,450,374.68	236,732.24	0.13
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	52,502.000	Local	15.313882	804,009.42	37.150000	1,950,449.30	1,146,439.88	0.17
		Base	15.313882	804,009.42	37.150000	1,950,449.30	1,146,439.88	0.17
50012A108	KODIAK GAS SERVICES INC COMMON STOCK USD.01							
	62,357.000	Local	42.132622	2,627,263.91	52.970000	3,303,050.29	675,786.38	0.30
		Base	42.132622	2,627,263.91	52.970000	3,303,050.29	675,786.38	0.30
500255104	KOHLS CORP COMMON STOCK USD.01							
	70,392.000	Local	19.900234	1,400,817.24	18.460000	1,299,436.32	-101,380.92	0.12
		Base	19.900234	1,400,817.24	18.460000	1,299,436.32	-101,380.92	0.12

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50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	31,802.000	39.389008	1,252,649.23	63.030000	2,004,480.06	751,830.83	0.18
		Base		39.389008	1,252,649.23	63.030000	2,004,480.06	751,830.83	0.18
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	11,799.000	30.852984	364,034.36	45.590000	537,916.41	173,882.05	0.05
		Base		30.852984	364,034.36	45.590000	537,916.41	173,882.05	0.05
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	31,824.000	35.449219	1,128,135.93	71.590000	2,278,280.16	1,150,144.23	0.20
		Base		35.449219	1,128,135.93	71.590000	2,278,280.16	1,150,144.23	0.20
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	31,676.000	23.689846	750,399.56	94.250000	2,985,463.00	2,235,063.44	0.27
		Base		23.689846	750,399.56	94.250000	2,985,463.00	2,235,063.44	0.27
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	12,699.000	62.435812	792,872.38	46.640000	592,281.36	-200,591.02	0.05
		Base		62.435812	792,872.38	46.640000	592,281.36	-200,591.02	0.05
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	156,271.000	29.127288	4,551,750.50	22.830000	3,567,666.93	-984,083.57	0.32
		Base		29.127288	4,551,750.50	22.830000	3,567,666.93	-984,083.57	0.32
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	15,127.000	66.550106	1,006,703.46	83.670000	1,265,676.09	258,972.63	0.11
		Base		66.550106	1,006,703.46	83.670000	1,265,676.09	258,972.63	0.11
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	33,306.000	36.432205	1,213,411.01	42.870000	1,427,828.22	214,417.21	0.13
		Base		36.432205	1,213,411.01	42.870000	1,427,828.22	214,417.21	0.13
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	24,789.000	20.760618	514,634.96	29.640000	734,745.96	220,111.00	0.07
		Base		20.760618	514,634.96	29.640000	734,745.96	220,111.00	0.07
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	15,444.000	69.889896	1,079,379.55	57.660000	890,501.04	-188,878.51	0.08
		Base		69.889896	1,079,379.55	57.660000	890,501.04	-188,878.51	0.08

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513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	84,625.000	43.076775	3,645,372.08	41.690000	3,528,016.25	-117,355.83	0.32
		Base		43.076775	3,645,372.08	41.690000	3,528,016.25	-117,355.83	0.32
518613203	LAUREATE EDUCATION INC COMMON STOCK USD.001								
		Local	78,256.000	34.845523	2,726,871.25	38.160000	2,986,248.96	259,377.71	0.27
		Base		34.845523	2,726,871.25	38.160000	2,986,248.96	259,377.71	0.27
52110M109	LAZARD INC COMMON STOCK USD.01								
		Local	59,958.000	40.838384	2,448,587.83	36.230000	2,172,278.34	-276,309.49	0.19
		Base		40.838384	2,448,587.83	36.230000	2,172,278.34	-276,309.49	0.19
52466B103	LEGALZOOMCOM INC COMMON STOCK USD.001								
		Local	71,626.000	8.992061	644,065.39	5.610000	401,821.86	-242,243.53	0.04
		Base		8.992061	644,065.39	5.610000	401,821.86	-242,243.53	0.04
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	13,301.000	40.569961	539,621.05	82.590000	1,098,529.59	558,908.54	0.10
		Base		40.569961	539,621.05	82.590000	1,098,529.59	558,908.54	0.10
529043408	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	36,422.000	51.797581	1,886,571.48	60.920000	2,218,828.24	332,256.76	0.20
		Base		51.797581	1,886,571.48	60.920000	2,218,828.24	332,256.76	0.20
53115L104	LIBERTY ENERGY INC COMMON STOCK								
		Local	102,863.000	17.794812	1,830,427.74	18.220000	1,874,163.86	43,736.12	0.17
		Base		17.794812	1,830,427.74	18.220000	1,874,163.86	43,736.12	0.17
53190C102	LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	113,952.000	31.476024	3,586,755.86	39.880000	4,544,405.76	957,649.90	0.41
		Base		31.476024	3,586,755.86	39.880000	4,544,405.76	957,649.90	0.41
532206109	LIFE360 INC COMMON STOCK USD.001								
		Local	50,324.000	40.818429	2,054,146.63	40.275000	2,026,799.10	-27,347.53	0.18
		Base		40.818429	2,054,146.63	40.275000	2,026,799.10	-27,347.53	0.18
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,500.000	105.583866	1,319,798.33	312.370000	3,904,625.00	2,584,826.67	0.35
		Base		105.583866	1,319,798.33	312.370000	3,904,625.00	2,584,826.67	0.35

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53228F101	LIFESTANCE HEALTH GROUP INC COMMON STOCK USD.01							
	165,254.000	Local	8.003233	1,322,566.32	12.030000	1,988,005.62	665,439.30	0.18
		Base	8.003233	1,322,566.32	12.030000	1,988,005.62	665,439.30	0.18
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	106,818.000	Local	25.614225	2,736,060.30	40.260000	4,300,492.68	1,564,432.38	0.38
		Base	25.614225	2,736,060.30	40.260000	4,300,492.68	1,564,432.38	0.38
535555106	LINDSAY CORP COMMON STOCK USD1.0							
	6,329.000	Local	91.785698	580,911.68	111.940000	708,468.26	127,556.58	0.06
		Base	91.785698	580,911.68	111.940000	708,468.26	127,556.58	0.06
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	14,821.000	Local	19.040011	282,192.00	42.830000	634,783.43	352,591.43	0.06
		Base	19.040011	282,192.00	42.830000	634,783.43	352,591.43	0.06
53635D202	LIQUIDIA CORP COMMON STOCK USD.001							
	46,114.000	Local	70.768128	3,263,401.47	30.260000	1,395,409.64	-1,867,991.83	0.12
		Base	70.768128	3,263,401.47	30.260000	1,395,409.64	-1,867,991.83	0.12
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	37,561.000	Local	27.686971	1,039,950.30	37.520000	1,409,288.72	369,338.42	0.13
		Base	27.686971	1,039,950.30	37.520000	1,409,288.72	369,338.42	0.13
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	581,913.000	Local	3.188506	1,855,432.91	5.600000	3,258,712.80	1,403,279.89	0.29
		Base	3.188506	1,855,432.91	5.600000	3,258,712.80	1,403,279.89	0.29
55087P104	LYFT INC A COMMON STOCK USD.00001							
	228,889.000	Local	13.037817	2,984,212.89	15.010000	3,435,623.89	451,411.00	0.31
		Base	13.037817	2,984,212.89	15.010000	3,435,623.89	451,411.00	0.31
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	130,207.000	Local	15.478641	2,015,427.38	18.540000	2,414,037.78	398,610.40	0.22
		Base	15.478641	2,015,427.38	18.540000	2,414,037.78	398,610.40	0.22
55277P104	MGE ENERGY INC COMMON STOCK USD1.0							
	23,481.000	Local	79.996423	1,878,396.01	69.450000	1,630,755.45	-247,640.56	0.15
		Base	79.996423	1,878,396.01	69.450000	1,630,755.45	-247,640.56	0.15

& 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
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	15,792.000	39.313685	620,841.72	135.130000	2,133,972.96	1,513,131.24	0.19
		Base		39.313685	620,841.72	135.130000	2,133,972.96	1,513,131.24	0.19
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	9,637.000	52.429943	505,267.36	292.460000	2,818,437.02	2,313,169.66	0.25
		Base		52.429943	505,267.36	292.460000	2,818,437.02	2,313,169.66	0.25
554382101	MACERICH CO/THE REIT USD.01								
		Local	174,065.000	12.818028	2,231,170.11	22.360000	3,892,093.40	1,660,923.29	0.35
		Base		12.818028	2,231,170.11	22.360000	3,892,093.40	1,660,923.29	0.35
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	45,402.000	25.093831	1,139,310.10	44.770000	2,032,647.54	893,337.44	0.18
		Base		25.093831	1,139,310.10	44.770000	2,032,647.54	893,337.44	0.18
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01								
		Local	10,752.000	211.043084	2,269,135.24	405.210000	4,356,817.92	2,087,682.68	0.39
		Base		211.043084	2,269,135.24	405.210000	4,356,817.92	2,087,682.68	0.39
55826T102	SPHERE ENTERTAINMENT CO COMMON STOCK USD.01								
		Local	16,725.000	123.350552	2,063,037.99	134.440000	2,248,509.00	185,471.01	0.20
		Base		123.350552	2,063,037.99	134.440000	2,248,509.00	185,471.01	0.20
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001								
		Local	146,263.000	25.970779	3,798,564.06	23.490000	3,435,717.87	-362,846.19	0.31
		Base		25.970779	3,798,564.06	23.490000	3,435,717.87	-362,846.19	0.31
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	28,756.000	37.733205	1,085,056.04	55.580000	1,598,258.48	513,202.44	0.14
		Base		37.733205	1,085,056.04	55.580000	1,598,258.48	513,202.44	0.14
565788106	MARA HOLDINGS INC COMMON STOCK USD.001								
		Local	237,623.000	16.900883	4,016,038.55	11.330000	2,692,268.59	-1,323,769.96	0.24
		Base		16.900883	4,016,038.55	11.330000	2,692,268.59	-1,323,769.96	0.24
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	13,917.000	36.171102	503,393.22	28.450000	395,938.65	-107,454.57	0.04
		Base		36.171102	503,393.22	28.450000	395,938.65	-107,454.57	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
567908108	MARINEMAX INC COMMON STOCK USD.001							
	12,145.000	Local	19.130305	232,337.55	52.300000	635,183.50	402,845.95	0.06
		Base	19.130305	232,337.55	52.300000	635,183.50	402,845.95	0.06
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	21,735.000	Local	180.558692	3,924,443.16	163.920000	3,562,801.20	-361,641.96	0.32
		Base	180.558692	3,924,443.16	163.920000	3,562,801.20	-361,641.96	0.32
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	16,977.000	Local	58.096902	986,311.11	102.280000	1,736,407.56	750,096.45	0.16
		Base	58.096902	986,311.11	102.280000	1,736,407.56	750,096.45	0.16
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	35,429.000	Local	11.876982	420,789.59	12.920000	457,742.68	36,953.09	0.04
		Base	11.876982	420,789.59	12.920000	457,742.68	36,953.09	0.04
57638P104	MASTERBRAND INC COMMON STOCK USD.01							
	125,150.000	Local	9.089852	1,137,594.94	7.000000	876,050.00	-261,544.94	0.08
		Base	9.089852	1,137,594.94	7.000000	876,050.00	-261,544.94	0.08
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	143,188.000	Local	32.003019	4,582,448.32	40.150000	5,748,998.20	1,166,549.88	0.51
		Base	32.003019	4,582,448.32	40.150000	5,748,998.20	1,166,549.88	0.51
576690101	MATERION CORP COMMON STOCK							
	12,793.000	Local	51.414053	657,739.98	269.590000	3,448,864.87	2,791,124.89	0.31
		Base	51.414053	657,739.98	269.590000	3,448,864.87	2,791,124.89	0.31
57686G105	MATSON INC COMMON STOCK							
	18,569.000	Local	49.949751	927,516.92	219.640000	4,078,495.16	3,150,978.24	0.36
		Base	49.949751	927,516.92	219.640000	4,078,495.16	3,150,978.24	0.36
57776J100	MAXLINEAR INC COMMON STOCK							
	50,056.000	Local	29.634643	1,483,391.68	90.310000	4,520,557.36	3,037,165.68	0.40
		Base	29.634643	1,483,391.68	90.310000	4,520,557.36	3,037,165.68	0.40
58463J304	MEDICAL PROPERTIES TRUST INC REIT							
	299,321.000	Local	4.454532	1,333,334.85	3.460000	1,035,650.66	-297,684.19	0.09
		Base	4.454532	1,333,334.85	3.460000	1,035,650.66	-297,684.19	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
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	49,297.000	22.644181	1,116,290.20	25.730000	1,268,411.81	152,121.61	0.11
		Base		22.644181	1,116,290.20	25.730000	1,268,411.81	152,121.61	0.11
58844R108	MERCHANTS BANCORP/IN COMMON STOCK								
		Local	15,750.000	44.768246	705,099.87	48.960000	771,120.00	66,020.13	0.07
		Base		44.768246	705,099.87	48.960000	771,120.00	66,020.13	0.07
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	34,618.000	40.274383	1,394,218.60	83.000000	2,873,294.00	1,479,075.40	0.26
		Base		40.274383	1,394,218.60	83.000000	2,873,294.00	1,479,075.40	0.26
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	16,529.000	33.088883	546,926.14	98.850000	1,633,891.65	1,086,965.51	0.15
		Base		33.088883	546,926.14	98.850000	1,633,891.65	1,086,965.51	0.15
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	36,962.000	39.657019	1,465,802.72	86.230000	3,187,233.26	1,721,430.54	0.28
		Base		39.657019	1,465,802.72	86.230000	3,187,233.26	1,721,430.54	0.28
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	40,474.000	31.261490	1,265,277.56	62.850000	2,543,790.90	1,278,513.34	0.23
		Base		31.261490	1,265,277.56	62.850000	2,543,790.90	1,278,513.34	0.23
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	12,988.000	31.736779	412,197.28	71.140000	923,966.32	511,769.04	0.08
		Base		31.736779	412,197.28	71.140000	923,966.32	511,769.04	0.08
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	11,644.000	95.897841	1,116,634.46	52.970000	616,782.68	-499,851.78	0.06
		Base		95.897841	1,116,634.46	52.970000	616,782.68	-499,851.78	0.06
59739R104	MIDERA FOOD PROCESSI INC COMMON STOCK								
		Local	25,502.000	46.665727	1,190,069.36	40.820000	1,040,991.64	-149,077.72	0.09
		Base		46.665727	1,190,069.36	40.820000	1,040,991.64	-149,077.72	0.09
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
		Local	42,539.000	20.512105	872,564.45	19.660000	836,316.74	-36,247.71	0.07
		Base		20.512105	872,564.45	19.660000	836,316.74	-36,247.71	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
601137102	MILLROSE PROPERTIES REIT USD.01								
		Local	94,260.000	23.471612	2,212,434.11	25.970000	2,447,932.20	235,498.09	0.22
		Base		23.471612	2,212,434.11	25.970000	2,447,932.20	235,498.09	0.22
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	19,303.000	53.238028	1,027,653.65	65.400000	1,262,416.20	234,762.55	0.11
		Base		53.238028	1,027,653.65	65.400000	1,262,416.20	234,762.55	0.11
60471A101	MIRION TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	149,019.000	24.426548	3,640,019.77	14.120000	2,104,148.28	-1,535,871.49	0.19
		Base		24.426548	3,640,019.77	14.120000	2,104,148.28	-1,535,871.49	0.19
60744M106	MOBILITY GLOBAL INC COMMON STOCK								
		Local	184,175.000	19.126010	3,522,532.98	17.150000	3,158,601.25	-363,931.73	0.28
		Base		19.126010	3,522,532.98	17.150000	3,158,601.25	-363,931.73	0.28
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01								
		Local	45,994.000	45.617385	2,098,125.99	57.520000	2,645,574.88	547,448.89	0.24
		Base		45.617385	2,098,125.99	57.520000	2,645,574.88	547,448.89	0.24
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	31,118.000	101.970196	3,173,108.56	124.720000	3,881,036.96	707,928.40	0.35
		Base		101.970196	3,173,108.56	124.720000	3,881,036.96	707,928.40	0.35
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	86,353.000	36.042328	3,112,363.14	36.470000	3,149,293.91	36,930.77	0.28
		Base		36.042328	3,112,363.14	36.470000	3,149,293.91	36,930.77	0.28
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	7,448.000	34.264071	255,198.80	115.000000	856,520.00	601,321.20	0.08
		Base		34.264071	255,198.80	115.000000	856,520.00	601,321.20	0.08
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01								
		Local	96,747.000	23.535394	2,276,978.74	21.240000	2,054,906.28	-222,072.46	0.18
		Base		23.535394	2,276,978.74	21.240000	2,054,906.28	-222,072.46	0.18
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	32,221.000	31.205491	1,005,472.11	50.160000	1,616,205.36	610,733.25	0.14
		Base		31.205491	1,005,472.11	50.160000	1,616,205.36	610,733.25	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
62886E108	NCR VOYIX CORP COMMON STOCK USD.01								
		Local	87,295.000	16.044552	1,400,609.17	6.840000	597,097.80	-803,511.37	0.05
		Base		16.044552	1,400,609.17	6.840000	597,097.80	-803,511.37	0.05
629209305	NMI HOLDINGS INC COMMON STOCK USD.01								
		Local	46,803.000	18.799578	879,876.63	37.320000	1,746,687.96	866,811.33	0.16
		Base		18.799578	879,876.63	37.320000	1,746,687.96	866,811.33	0.16
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01								
		Local	45,764.000	24.200354	1,107,505.01	45.180000	2,067,617.52	960,112.51	0.18
		Base		24.200354	1,107,505.01	45.180000	2,067,617.52	960,112.51	0.18
630402105	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01								
		Local	22,149.000	39.037132	864,633.43	35.620000	788,947.38	-75,686.05	0.07
		Base		39.037132	864,633.43	35.620000	788,947.38	-75,686.05	0.07
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	27,616.000	35.491485	980,132.86	39.190000	1,082,271.04	102,138.18	0.10
		Base		35.491485	980,132.86	39.190000	1,082,271.04	102,138.18	0.10
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	14,500.000	28.598409	414,676.93	29.200000	423,400.00	8,723.07	0.04
		Base		28.598409	414,676.93	29.200000	423,400.00	8,723.07	0.04
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01								
		Local	7,871.000	96.952668	763,114.45	219.510000	1,727,763.21	964,648.76	0.15
		Base		96.952668	763,114.45	219.510000	1,727,763.21	964,648.76	0.15
63633D104	NATL HEALTH INVESTORS INC REIT USD.01								
		Local	29,792.000	72.085519	2,147,571.77	65.630000	1,955,248.96	-192,322.81	0.17
		Base		72.085519	2,147,571.77	65.630000	1,955,248.96	-192,322.81	0.17
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,198.000	87.186976	278,823.95	148.160000	473,815.68	194,991.73	0.04
		Base		87.186976	278,823.95	148.160000	473,815.68	194,991.73	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01								
		Local	48,181.000	26.099606	1,257,505.14	16.380000	789,204.78	-468,300.36	0.07
		Base		26.099606	1,257,505.14	16.380000	789,204.78	-468,300.36	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
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	37,871.000	17.891672	677,575.50	9.070000	343,489.97	-334,085.53	0.03
		Base		17.891672	677,575.50	9.070000	343,489.97	-334,085.53	0.03
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	137,983.000	7.799185	1,076,154.94	12.800000	1,766,182.40	690,027.46	0.16
		Base		7.799185	1,076,154.94	12.800000	1,766,182.40	690,027.46	0.16
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	80,061.000	18.529207	1,483,466.86	18.360000	1,469,919.96	-13,546.90	0.13
		Base		18.529207	1,483,466.86	18.360000	1,469,919.96	-13,546.90	0.13
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001								
		Local	42,892.000	29.695508	1,273,699.72	40.180000	1,723,400.56	449,700.84	0.15
		Base		29.695508	1,273,699.72	40.180000	1,723,400.56	449,700.84	0.15
64119V303	NETSTREIT CORP REIT USD.01								
		Local	61,280.000	20.227820	1,239,560.84	17.680000	1,083,430.40	-156,130.44	0.10
		Base		20.227820	1,239,560.84	17.680000	1,083,430.40	-156,130.44	0.10
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK								
		Local	51,552.000	20.932368	1,079,105.43	12.010000	619,139.52	-459,965.91	0.06
		Base		20.932368	1,079,105.43	12.010000	619,139.52	-459,965.91	0.06
64828T201	RITHM CAPITAL CORP REIT USD.01								
		Local	342,271.000	9.557689	3,271,319.75	8.930000	3,056,480.03	-214,839.72	0.27
		Base		9.557689	3,271,319.75	8.930000	3,056,480.03	-214,839.72	0.27
649604840	ADAMAS TRUST INC REIT USD.02								
		Local	51,374.000	18.057280	927,674.70	7.780000	399,689.72	-527,984.98	0.04
		Base		18.057280	927,674.70	7.780000	399,689.72	-527,984.98	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0								
		Local	266,771.000	8.695687	2,319,757.06	5.280000	1,408,550.88	-911,206.18	0.13
		Base		8.695687	2,319,757.06	5.280000	1,408,550.88	-911,206.18	0.13
65341D102	NEXPOINT RESIDENTIAL REIT USD.01								
		Local	17,459.000	46.368092	809,540.52	19.510000	340,625.09	-468,915.43	0.03
		Base		46.368092	809,540.52	19.510000	340,625.09	-468,915.43	0.03

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65406E102	NICOLET BANKSHARES INC COMMON STOCK USD.01								
		Local	12,084.000	171.055137	2,067,030.28	163.020000	1,969,933.68	-97,096.60	0.18
		Base		171.055137	2,067,030.28	163.020000	1,969,933.68	-97,096.60	0.18
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001								
		Local	66,457.000	32.132811	2,135,450.24	22.880000	1,520,536.16	-614,914.08	0.14
		Base		32.132811	2,135,450.24	22.880000	1,520,536.16	-614,914.08	0.14
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01								
		Local	90,703.000	12.293860	1,115,090.00	14.840000	1,346,032.52	230,942.52	0.12
		Base		12.293860	1,115,090.00	14.840000	1,346,032.52	230,942.52	0.12
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK								
		Local	25,995.000	50.292496	1,307,353.43	46.670000	1,213,186.65	-94,166.78	0.11
		Base		50.292496	1,307,353.43	46.670000	1,213,186.65	-94,166.78	0.11
67011P100	DNOW INC COMMON STOCK USD.01								
		Local	112,713.000	11.289764	1,272,503.18	15.500000	1,747,051.50	474,548.32	0.16
		Base		11.289764	1,272,503.18	15.500000	1,747,051.50	474,548.32	0.16
67098H104	O I GLASS INC COMMON STOCK USD.01								
		Local	94,259.000	15.497838	1,460,810.70	5.650000	532,563.35	-928,247.35	0.05
		Base		15.497838	1,460,810.70	5.650000	532,563.35	-928,247.35	0.05
67103X102	OFG BANCORP COMMON STOCK USD1.0								
		Local	26,312.000	19.659769	517,287.83	50.080000	1,317,704.96	800,417.13	0.12
		Base		19.659769	517,287.83	50.080000	1,317,704.96	800,417.13	0.12
671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	9,649.000	72.942004	703,817.40	194.370000	1,875,476.13	1,171,658.73	0.17
		Base		72.942004	703,817.40	194.370000	1,875,476.13	1,171,658.73	0.17
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	62,791.000	13.989214	878,396.73	43.630000	2,739,571.33	1,861,174.60	0.24
		Base		13.989214	878,396.73	43.630000	2,739,571.33	1,861,174.60	0.24
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	28,521.000	49.248535	1,404,617.46	34.050000	971,140.05	-433,477.41	0.09
		Base		49.248535	1,404,617.46	34.050000	971,140.05	-433,477.41	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
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	4.960000	311,190.40	-239,715.33	0.03
		Base		8.780774	550,905.73	4.960000	311,190.40	-239,715.33	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	162,205.000	15.525599	2,518,329.80	13.700000	2,222,208.50	-296,121.30	0.20
		Base		15.525599	2,518,329.80	13.700000	2,222,208.50	-296,121.30	0.20
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
		Local	25,975.000	71.888492	1,867,303.58	88.040000	2,286,839.00	419,535.42	0.20
		Base		71.888492	1,867,303.58	88.040000	2,286,839.00	419,535.42	0.20
69007J304	OUTFRONT MEDIA INC REIT USD.01								
		Local	110,491.000	17.672210	1,952,620.15	27.750000	3,066,125.25	1,113,505.10	0.27
		Base		17.672210	1,952,620.15	27.750000	3,066,125.25	1,113,505.10	0.27
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	6,900.000	51.431045	354,874.21	90.230000	622,587.00	267,712.79	0.06
		Base		51.431045	354,874.21	90.230000	622,587.00	267,712.79	0.06
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	23,162.000	22.618763	523,895.78	51.050000	1,182,420.10	658,524.32	0.11
		Base		22.618763	523,895.78	51.050000	1,182,420.10	658,524.32	0.11
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01								
		Local	15,913.000	105.183072	1,673,778.22	142.710000	2,270,944.23	597,166.01	0.20
		Base		105.183072	1,673,778.22	142.710000	2,270,944.23	597,166.01	0.20
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001								
		Local	52,475.000	77.872250	4,086,346.34	64.780000	3,399,330.50	-687,015.84	0.30
		Base		77.872250	4,086,346.34	64.780000	3,399,330.50	-687,015.84	0.30

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695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	24,729.000	40.536500	1,002,427.11	25.050000	619,461.45	-382,965.66	0.06
		Base		40.536500	1,002,427.11	25.050000	619,461.45	-382,965.66	0.06
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	16,523.000	86.426478	1,428,024.70	123.290000	2,037,120.67	609,095.97	0.18
		Base		86.426478	1,428,024.70	123.290000	2,037,120.67	609,095.97	0.18
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,016.000	69.198474	1,385,076.66	19.705000	394,415.28	-990,661.38	0.04
		Base		69.198474	1,385,076.66	19.705000	394,415.28	-990,661.38	0.04
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	31,117.000	17.837695	555,055.55	81.620000	2,539,769.54	1,984,713.99	0.23
		Base		17.837695	555,055.55	81.620000	2,539,769.54	1,984,713.99	0.23
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	10,128.000	106.560888	1,079,248.67	178.660000	1,809,468.48	730,219.81	0.16
		Base		106.560888	1,079,248.67	178.660000	1,809,468.48	730,219.81	0.16
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	19,925.000	37.391765	745,030.92	67.780000	1,350,516.50	605,485.58	0.12
		Base		37.391765	745,030.92	67.780000	1,350,516.50	605,485.58	0.12
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	239,251.000	8.335434	1,994,260.95	10.920000	2,612,620.92	618,359.97	0.23
		Base		8.335434	1,994,260.95	10.920000	2,612,620.92	618,359.97	0.23
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	24,307.000	124.907305	3,036,121.86	217.650000	5,290,418.55	2,254,296.69	0.47
		Base		124.907305	3,036,121.86	217.650000	5,290,418.55	2,254,296.69	0.47
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
		Local	167,438.000	7.014496	1,174,493.26	7.140000	1,195,507.32	21,014.06	0.11
		Base		7.014496	1,174,493.26	7.140000	1,195,507.32	21,014.06	0.11
704551100	PEABODY ENERGY CORP COMMON STOCK								
		Local	76,234.000	24.315927	1,853,700.35	24.390000	1,859,347.26	5,646.91	0.17
		Base		24.315927	1,853,700.35	24.390000	1,859,347.26	5,646.91	0.17

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70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	70,414.000	14.121864	994,376.94	18.760000	1,320,966.64	326,589.70	0.12
		Base		14.121864	994,376.94	18.760000	1,320,966.64	326,589.70	0.12
70614W100	PELOTON INTERACTIVE INC A COMMON STOCK USD.000025								
		Local	261,840.000	5.630724	1,474,348.86	4.990000	1,306,581.60	-167,767.26	0.12
		Base		5.630724	1,474,348.86	4.990000	1,306,581.60	-167,767.26	0.12
706915105	PENGUIN SOLUTIONS INC COMMON STOCK USD.01								
		Local	31,201.000	24.032412	749,835.29	54.690000	1,706,382.69	956,547.40	0.15
		Base		24.032412	749,835.29	54.690000	1,706,382.69	956,547.40	0.15
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	79,170.000	18.353901	1,453,078.34	14.650000	1,159,840.50	-293,237.84	0.10
		Base		18.353901	1,453,078.34	14.650000	1,159,840.50	-293,237.84	0.10
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	53,138.000	16.542067	879,012.37	7.880000	418,727.44	-460,284.93	0.04
		Base		16.542067	879,012.37	7.880000	418,727.44	-460,284.93	0.04
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	38,585.000	10.849116	418,613.15	30.940000	1,193,819.90	775,206.75	0.11
		Base		10.849116	418,613.15	30.940000	1,193,819.90	775,206.75	0.11
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,477.000	27.283551	367,700.42	35.740000	481,667.98	113,967.56	0.04
		Base		27.283551	367,700.42	35.740000	481,667.98	113,967.56	0.04
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01								
		Local	79,536.000	33.933036	2,698,897.97	37.340000	2,969,874.24	270,976.27	0.27
		Base		33.933036	2,698,897.97	37.340000	2,969,874.24	270,976.27	0.27
71880K101	PHINIA INC COMMON STOCK USD.01								
		Local	22,796.000	34.283654	781,530.17	59.430000	1,354,766.28	573,236.11	0.12
		Base		34.283654	781,530.17	59.430000	1,354,766.28	573,236.11	0.12
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	36,337.000	12.425539	451,506.82	30.780000	1,118,452.86	666,946.04	0.10
		Base		12.425539	451,506.82	30.780000	1,118,452.86	666,946.04	0.10

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724078209	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	42,863.000	23.288839	998,229.51	65.970000	2,827,672.11	1,829,442.60	0.25
		Base		23.288839	998,229.51	65.970000	2,827,672.11	1,829,442.60	0.25
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	84,483.000	6.258083	528,701.63	16.320000	1,378,762.56	850,060.93	0.12
		Base		6.258083	528,701.63	16.320000	1,378,762.56	850,060.93	0.12
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	16,550.000	55.004773	910,329.00	260.950000	4,318,722.50	3,408,393.50	0.39
		Base		55.004773	910,329.00	260.950000	4,318,722.50	3,408,393.50	0.39
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	21,877.000	185.237135	4,052,432.80	161.870000	3,541,229.99	-511,202.81	0.32
		Base		185.237135	4,052,432.80	161.870000	3,541,229.99	-511,202.81	0.32
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	17,615.000	103.128103	1,816,601.53	184.470000	3,249,439.05	1,432,837.52	0.29
		Base		103.128103	1,816,601.53	184.470000	3,249,439.05	1,432,837.52	0.29
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	34,227.000	36.226492	1,239,924.14	51.800000	1,772,958.60	533,034.46	0.16
		Base		36.226492	1,239,924.14	51.800000	1,772,958.60	533,034.46	0.16
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	6,817.000	64.311308	438,410.19	104.730000	713,944.41	275,534.22	0.06
		Base		64.311308	438,410.19	104.730000	713,944.41	275,534.22	0.06
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	29,731.000	54.553730	1,621,936.95	45.870000	1,363,760.97	-258,175.98	0.12
		Base		54.553730	1,621,936.95	45.870000	1,363,760.97	-258,175.98	0.12
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	15,792.000	72.101168	1,138,621.65	169.110000	2,670,585.12	1,531,963.47	0.24
		Base		72.101168	1,138,621.65	169.110000	2,670,585.12	1,531,963.47	0.24
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
		Local	31,438.000	133.347390	4,192,175.24	74.520000	2,342,759.76	-1,849,415.48	0.21
		Base		133.347390	4,192,175.24	74.520000	2,342,759.76	-1,849,415.48	0.21

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74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01								
		Local	79,847.000	25.882473	2,066,637.84	19.690000	1,572,187.43	-494,450.41	0.14
		Base		25.882473	2,066,637.84	19.690000	1,572,187.43	-494,450.41	0.14
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	23,172.000	35.488146	822,331.31	30.920000	716,478.24	-105,853.07	0.06
		Base		35.488146	822,331.31	30.920000	716,478.24	-105,853.07	0.06
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	25,449.000	33.479816	852,027.84	39.970000	1,017,196.53	165,168.69	0.09
		Base		33.479816	852,027.84	39.970000	1,017,196.53	165,168.69	0.09
74340E103	PROGYNY INC COMMON STOCK USD.0001								
		Local	48,078.000	16.945905	814,725.21	25.190000	1,211,084.82	396,359.61	0.11
		Base		16.945905	814,725.21	25.190000	1,211,084.82	396,359.61	0.11
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001								
		Local	40,145.000	42.650799	1,712,216.33	140.890000	5,656,029.05	3,943,812.72	0.51
		Base		42.650799	1,712,216.33	140.890000	5,656,029.05	3,943,812.72	0.51
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	14,799.000	71.368348	1,056,180.18	94.850000	1,403,685.15	347,504.97	0.13
		Base		71.368348	1,056,180.18	94.850000	1,403,685.15	347,504.97	0.13
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	80,809.000	16.695823	1,349,172.75	22.150000	1,789,919.35	440,746.60	0.16
		Base		16.695823	1,349,172.75	22.150000	1,789,919.35	440,746.60	0.16
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	8,506.000	105.048353	893,541.29	157.760000	1,341,906.56	448,365.27	0.12
		Base		105.048353	893,541.29	157.760000	1,341,906.56	448,365.27	0.12
74736K101	QORVO INC COMMON STOCK USD.0001								
		Local	50,207.000	69.284332	3,478,558.47	114.480000	5,747,697.36	2,269,138.89	0.51
		Base		69.284332	3,478,558.47	114.480000	5,747,697.36	2,269,138.89	0.51
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001								
		Local	38,811.000	77.457227	3,006,192.43	55.440000	2,151,681.84	-854,510.59	0.19
		Base		77.457227	3,006,192.43	55.440000	2,151,681.84	-854,510.59	0.19

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747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	28,182.000	20.190352	569,004.51	18.870000	531,794.34	-37,210.17	0.05
		Base		20.190352	569,004.51	18.870000	531,794.34	-37,210.17	0.05
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	33,353.000	11.223655	374,342.56	15.010000	500,628.53	126,285.97	0.04
		Base		11.223655	374,342.56	15.010000	500,628.53	126,285.97	0.04
749660106	RPC INC COMMON STOCK USD.1								
		Local	57,122.000	5.584756	319,012.43	5.630000	321,596.86	2,584.43	0.03
		Base		5.584756	319,012.43	5.630000	321,596.86	2,584.43	0.03
74982T103	RXO INC COMMON STOCK USD.01								
		Local	99,741.000	18.101804	1,805,492.00	20.460000	2,040,700.86	235,208.86	0.18
		Base		18.101804	1,805,492.00	20.460000	2,040,700.86	235,208.86	0.18
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
		Local	82,192.000	25.016590	2,056,163.59	30.610000	2,515,897.12	459,733.53	0.22
		Base		25.016590	2,056,163.59	30.610000	2,515,897.12	459,733.53	0.22
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	44,310.000	26.539120	1,175,948.41	68.940000	3,054,731.40	1,878,782.99	0.27
		Base		26.539120	1,175,948.41	68.940000	3,054,731.40	1,878,782.99	0.27
750940108	RALLIANT CORP COMMON STOCK USD.01								
		Local	69,080.000	45.669546	3,154,852.25	69.170000	4,778,263.60	1,623,411.35	0.43
		Base		45.669546	3,154,852.25	69.170000	4,778,263.60	1,623,411.35	0.43
75700L108	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01								
		Local	29,921.000	58.103690	1,738,520.52	49.540000	1,482,286.34	-256,234.18	0.13
		Base		58.103690	1,738,520.52	49.540000	1,482,286.34	-256,234.18	0.13
75960P104	REMITLY GLOBAL INC COMMON STOCK USD.0001								
		Local	123,911.000	21.600756	2,676,571.31	21.340000	2,644,260.74	-32,310.57	0.24
		Base		21.600756	2,676,571.31	21.340000	2,644,260.74	-32,310.57	0.24
75970E107	RENASANT CORP COMMON STOCK USD5.0								
		Local	56,757.000	31.801965	1,804,984.14	38.880000	2,206,712.16	401,728.02	0.20
		Base		31.801965	1,804,984.14	38.880000	2,206,712.16	401,728.02	0.20

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76009N100	UPBOUND GROUP INC COMMON STOCK USD.01								
		Local	33,668.000	23.488483	790,810.23	15.700000	528,587.60	-262,222.63	0.05
		Base		23.488483	790,810.23	15.700000	528,587.60	-262,222.63	0.05
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	82,446.000	11.305317	932,078.19	18.150000	1,496,394.90	564,316.71	0.13
		Base		11.305317	932,078.19	18.150000	1,496,394.90	564,316.71	0.13
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	17,692.000	12.660954	223,997.59	43.450000	768,717.40	544,719.81	0.07
		Base		12.660954	223,997.59	43.450000	768,717.40	544,719.81	0.07
76171L106	REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001								
		Local	33,791.000	22.899360	773,792.29	21.620000	730,561.42	-43,230.87	0.07
		Base		22.899360	773,792.29	21.620000	730,561.42	-43,230.87	0.07
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001								
		Local	46,313.000	41.772213	1,934,596.50	74.700000	3,459,581.10	1,524,984.60	0.31
		Base		41.772213	1,934,596.50	74.700000	3,459,581.10	1,524,984.60	0.31
770323103	ROBERT HALF INC COMMON STOCK USD.001								
		Local	62,242.000	62.908456	3,915,548.12	36.750000	2,287,393.50	-1,628,154.62	0.20
		Base		62.908456	3,915,548.12	36.750000	2,287,393.50	-1,628,154.62	0.20
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	10,380.000	104.964952	1,089,536.20	152.990000	1,588,036.20	498,500.00	0.14
		Base		104.964952	1,089,536.20	152.990000	1,588,036.20	498,500.00	0.14
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
		Local	56,961.000	31.442167	1,790,977.25	45.810000	2,609,383.41	818,406.16	0.23
		Base		31.442167	1,790,977.25	45.810000	2,609,383.41	818,406.16	0.23
781846308	RUSH ENTERPRISES INC CL B COMMON STOCK USD.01								
		Local	6,924.000	54.856995	379,829.83	53.910000	373,272.84	-6,556.99	0.03
		Base		54.856995	379,829.83	53.910000	373,272.84	-6,556.99	0.03
782011100	RUSH STREET INTERACTIVE INC COMMON STOCK USD.0001								
		Local	69,062.000	25.091219	1,732,849.77	20.330000	1,404,030.46	-328,819.31	0.13
		Base		25.091219	1,732,849.77	20.330000	1,404,030.46	-328,819.31	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
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01								
		Local	42,430.000	86.608867	3,674,814.21	119.530000	5,071,657.90	1,396,843.69	0.45
		Base		86.608867	3,674,814.21	119.530000	5,071,657.90	1,396,843.69	0.45
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	21,889.000	27.463137	601,140.61	48.370000	1,058,770.93	457,630.32	0.09
		Base		27.463137	601,140.61	48.370000	1,058,770.93	457,630.32	0.09
784305104	H2O AMERICA COMMON STOCK								
		Local	22,726.000	73.890348	1,679,232.06	61.630000	1,400,603.38	-278,628.68	0.13
		Base		73.890348	1,679,232.06	61.630000	1,400,603.38	-278,628.68	0.13
78435P105	SEZZLE INC COMMON STOCK								
		Local	10,570.000	69.772793	737,498.42	108.040000	1,141,982.80	404,484.38	0.10
		Base		69.772793	737,498.42	108.040000	1,141,982.80	404,484.38	0.10
78440X887	SL GREEN REALTY CORP REIT USD.01								
		Local	43,098.000	27.685251	1,193,178.95	48.920000	2,108,354.16	915,175.21	0.19
		Base		27.685251	1,193,178.95	48.920000	2,108,354.16	915,175.21	0.19
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	147,466.000	25.445711	3,752,377.21	33.780000	4,981,401.48	1,229,024.27	0.45
		Base		25.445711	3,752,377.21	33.780000	4,981,401.48	1,229,024.27	0.45
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	22,144.000	66.012953	1,461,790.83	82.440000	1,825,551.36	363,760.53	0.16
		Base		66.012953	1,461,790.83	82.440000	1,825,551.36	363,760.53	0.16
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	209,889.000	5.060983	1,062,244.57	2.120000	444,964.68	-617,279.89	0.04
		Base		5.060983	1,062,244.57	2.120000	444,964.68	-617,279.89	0.04
78646V107	SAFEHOLD INC REIT USD.001								
		Local	27,422.000	47.388550	1,299,488.83	11.770000	322,756.94	-976,731.89	0.03
		Base		47.388550	1,299,488.83	11.770000	322,756.94	-976,731.89	0.03
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,069.000	66.543060	603,479.01	103.580000	939,367.02	335,888.01	0.08
		Base		66.543060	603,479.01	103.580000	939,367.02	335,888.01	0.08

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790148100	ST JOE CO/THE COMMON STOCK								
		Local	23,707.000	30.134529	714,399.29	65.780000	1,559,446.46	845,047.17	0.14
		Base		30.134529	714,399.29	65.780000	1,559,446.46	845,047.17	0.14
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	58,137.000	9.773611	568,208.43	16.420000	954,609.54	386,401.11	0.09
		Base		9.773611	568,208.43	16.420000	954,609.54	386,401.11	0.09
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,648.000	76.650034	432,919.39	66.510000	375,648.48	-57,270.91	0.03
		Base		76.650034	432,919.39	66.510000	375,648.48	-57,270.91	0.03
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001								
		Local	66,140.000	17.691044	1,170,085.67	18.220000	1,205,070.80	34,985.13	0.11
		Base		17.691044	1,170,085.67	18.220000	1,205,070.80	34,985.13	0.11
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,971.000	41.394398	329,954.75	30.080000	239,767.68	-90,187.07	0.02
		Base		41.394398	329,954.75	30.080000	239,767.68	-90,187.07	0.02
806037107	SCANSOURCE INC COMMON STOCK								
		Local	12,534.000	34.824316	436,487.98	58.730000	736,121.82	299,633.84	0.07
		Base		34.824316	436,487.98	58.730000	736,121.82	299,633.84	0.07
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK								
		Local	30,516.000	26.654668	813,393.85	31.850000	971,934.60	158,540.75	0.09
		Base		26.654668	813,393.85	31.850000	971,934.60	158,540.75	0.09
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	9,488.000	32.547933	308,814.79	35.160000	333,598.08	24,783.29	0.03
		Base		32.547933	308,814.79	35.160000	333,598.08	24,783.29	0.03
80810D103	SCHRODINGER INC COMMON STOCK USD.01								
		Local	35,394.000	43.916469	1,554,379.52	31.050000	1,098,983.70	-455,395.82	0.10
		Base		43.916469	1,554,379.52	31.050000	1,098,983.70	-455,395.82	0.10
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	59,189.000	28.726759	1,700,308.15	31.830000	1,883,985.87	183,677.72	0.17
		Base		28.726759	1,700,308.15	31.830000	1,883,985.87	183,677.72	0.17

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81282V100	UNITED PARKS + RESORTS INC COMMON STOCK USD.01								
		Local	10,775.000	51.204128	551,724.48	32.400000	349,110.00	-202,614.48	0.03
		Base		51.204128	551,724.48	32.400000	349,110.00	-202,614.48	0.03
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1								
		Local	26,440.000	63.043968	1,666,882.51	130.720000	3,456,236.80	1,789,354.29	0.31
		Base		63.043968	1,666,882.51	130.720000	3,456,236.80	1,789,354.29	0.31
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001								
		Local	63,437.000	20.647733	1,309,830.23	39.980000	2,536,211.26	1,226,381.03	0.23
		Base		20.647733	1,309,830.23	39.980000	2,536,211.26	1,226,381.03	0.23
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01								
		Local	24,825.000	61.434915	1,525,121.76	58.680000	1,456,731.00	-68,390.76	0.13
		Base		61.434915	1,525,121.76	58.680000	1,456,731.00	-68,390.76	0.13
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01								
		Local	89,576.000	22.757706	2,038,544.31	22.580000	2,022,626.08	-15,918.23	0.18
		Base		22.757706	2,038,544.31	22.580000	2,022,626.08	-15,918.23	0.18
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001								
		Local	49,567.000	32.698258	1,620,754.57	9.490000	470,390.83	-1,150,363.74	0.04
		Base		32.698258	1,620,754.57	9.490000	470,390.83	-1,150,363.74	0.04
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025								
		Local	61,701.000	45.315602	2,796,017.96	10.710000	660,817.71	-2,135,200.25	0.06
		Base		45.315602	2,796,017.96	10.710000	660,817.71	-2,135,200.25	0.06
830830105	CHAMPION HOMES INC COMMON STOCK USD.028								
		Local	33,926.000	90.618553	3,074,325.02	85.700000	2,907,458.20	-166,866.82	0.26
		Base		90.618553	3,074,325.02	85.700000	2,907,458.20	-166,866.82	0.26
830879102	SKYWEST INC COMMON STOCK								
		Local	24,115.000	28.157760	679,024.39	96.920000	2,337,225.80	1,658,201.41	0.21
		Base		28.157760	679,024.39	96.920000	2,337,225.80	1,658,201.41	0.21
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	37,716.000	81.276935	3,065,440.88	31.870000	1,202,008.92	-1,863,431.96	0.11
		Base		81.276935	3,065,440.88	31.870000	1,202,008.92	-1,863,431.96	0.11

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83418M103	SOLARIS ENERGY INFRASTRUCTUR COMMON STOCK USD.01							
	39,667.000	Local	58.384213	2,315,926.58	71.180000	2,823,497.06	507,570.48	0.25
		Base	58.384213	2,315,926.58	71.180000	2,823,497.06	507,570.48	0.25
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	7,471.000	Local	26.216377	195,862.55	60.350000	450,874.85	255,012.30	0.04
		Base	26.216377	195,862.55	60.350000	450,874.85	255,012.30	0.04
83570H108	SONOS INC COMMON STOCK USD.001							
	61,675.000	Local	26.131042	1,611,631.99	17.890000	1,103,365.75	-508,266.24	0.10
		Base	26.131042	1,611,631.99	17.890000	1,103,365.75	-508,266.24	0.10
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	17,736.000	Local	30.694855	544,403.94	30.080000	533,498.88	-10,905.06	0.05
		Base	30.694855	544,403.94	30.080000	533,498.88	-10,905.06	0.05
85208T107	SPRINKLR INC A COMMON STOCK USD.00003							
	73,894.000	Local	11.693813	864,102.63	4.950000	365,775.30	-498,327.33	0.03
		Base	11.693813	864,102.63	4.950000	365,775.30	-498,327.33	0.03
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	17,322.000	Local	40.638593	703,941.70	22.610000	391,650.42	-312,291.28	0.04
		Base	40.638593	703,941.70	22.610000	391,650.42	-312,291.28	0.04
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	13,296.000	Local	29.973114	398,522.53	37.100000	493,281.60	94,759.07	0.04
		Base	29.973114	398,522.53	37.100000	493,281.60	94,759.07	0.04
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	7,566.000	Local	69.056179	522,479.05	273.060000	2,065,971.96	1,543,492.91	0.18
		Base	69.056179	522,479.05	273.060000	2,065,971.96	1,543,492.91	0.18
858586100	STEPAN CO COMMON STOCK USD1.0							
	13,453.000	Local	68.436335	920,674.01	62.380000	839,198.14	-81,475.87	0.08
		Base	68.436335	920,674.01	62.380000	839,198.14	-81,475.87	0.08
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001							
	50,402.000	Local	48.667291	2,452,928.80	43.400000	2,187,446.80	-265,482.00	0.20
		Base	48.667291	2,452,928.80	43.400000	2,187,446.80	-265,482.00	0.20

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860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	19,002.000	37.755075	717,421.94	49.710000	944,589.42	227,167.48	0.08
		Base		37.755075	717,421.94	49.710000	944,589.42	227,167.48	0.08
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	67,575.000	13.403558	905,745.44	64.640000	4,368,048.00	3,462,302.56	0.39
		Base		13.403558	905,745.44	64.640000	4,368,048.00	3,462,302.56	0.39
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	13,575.000	77.180684	1,047,727.78	77.670000	1,054,370.25	6,642.47	0.09
		Base		77.180684	1,047,727.78	77.670000	1,054,370.25	6,642.47	0.09
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	25,513.000	50.449236	1,287,111.36	77.980000	1,989,503.74	702,392.38	0.18
		Base		50.449236	1,287,111.36	77.980000	1,989,503.74	702,392.38	0.18
86771W105	SUNRUN INC COMMON STOCK USD.0001								
		Local	148,184.000	12.834252	1,901,830.80	7.770000	1,151,389.68	-750,441.12	0.10
		Base		12.834252	1,901,830.80	7.770000	1,151,389.68	-750,441.12	0.10
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
		Local	116,085.000	10.712629	1,243,575.57	11.210000	1,301,312.85	57,737.28	0.12
		Base		10.712629	1,243,575.57	11.210000	1,301,312.85	57,737.28	0.12
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	36,434.000	23.363403	851,222.21	43.040000	1,568,119.36	716,897.15	0.14
		Base		23.363403	851,222.21	43.040000	1,568,119.36	716,897.15	0.14
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	20,958.000	37.744545	791,050.17	32.680000	684,907.44	-106,142.73	0.06
		Base		37.744545	791,050.17	32.680000	684,907.44	-106,142.73	0.06
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	77,915.000	13.578517	1,057,970.15	16.330000	1,272,351.95	214,381.80	0.11
		Base		13.578517	1,057,970.15	16.330000	1,272,351.95	214,381.80	0.11
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
		Local	43,333.000	38.671485	1,675,751.46	16.310000	706,761.23	-968,990.23	0.06
		Base		38.671485	1,675,751.46	16.310000	706,761.23	-968,990.23	0.06

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875465106	TANGER INC REIT USD.01								
		Local	70,774.000	16.873492	1,194,204.55	34.300000	2,427,548.20	1,233,343.65	0.22
		Base		16.873492	1,194,204.55	34.300000	2,427,548.20	1,233,343.65	0.22
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	26,722.000	129.266135	3,454,249.65	125.040000	3,341,318.88	-112,930.77	0.30
		Base		129.266135	3,454,249.65	125.040000	3,341,318.88	-112,930.77	0.30
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	60,639.000	20.665881	1,253,158.34	33.920000	2,056,874.88	803,716.54	0.18
		Base		20.665881	1,253,158.34	33.920000	2,056,874.88	803,716.54	0.18
88025T102	TENABLE HOLDINGS INC COMMON STOCK USD.01								
		Local	64,503.000	34.430903	2,220,896.55	36.390000	2,347,264.17	126,367.62	0.21
		Base		34.430903	2,220,896.55	36.390000	2,347,264.17	126,367.62	0.21
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	10,749.000	56.994322	612,631.97	67.220000	722,547.78	109,915.81	0.06
		Base		56.994322	612,631.97	67.220000	722,547.78	109,915.81	0.06
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	57,869.000	22.618447	1,308,906.92	28.840000	1,668,941.96	360,035.04	0.15
		Base		22.618447	1,308,906.92	28.840000	1,668,941.96	360,035.04	0.15
88146M101	TERRENO REALTY CORP REIT USD.01								
		Local	67,046.000	52.583151	3,525,489.96	64.550000	4,327,819.30	802,329.34	0.39
		Base		52.583151	3,525,489.96	64.550000	4,327,819.30	802,329.34	0.39
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001								
		Local	87,772.000	24.425958	2,143,915.19	55.780000	4,895,922.16	2,752,006.97	0.44
		Base		24.425958	2,143,915.19	55.780000	4,895,922.16	2,752,006.97	0.44
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001								
		Local	241,843.000	12.973832	3,137,630.41	12.170000	2,943,229.31	-194,401.10	0.26
		Base		12.973832	3,137,630.41	12.170000	2,943,229.31	-194,401.10	0.26
88642R109	TIDEWATER INC COMMON STOCK								
		Local	29,066.000	89.469908	2,600,532.36	81.100000	2,357,252.60	-243,279.76	0.21
		Base		89.469908	2,600,532.36	81.100000	2,357,252.60	-243,279.76	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
887399103	METALLUS INC COMMON STOCK								
		Local	22,122.000	15.382629	340,294.51	18.990000	420,096.78	79,802.27	0.04
		Base		15.382629	340,294.51	18.990000	420,096.78	79,802.27	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	7,953.000	58.432369	464,712.63	96.250000	765,476.25	300,763.62	0.07
		Base		58.432369	464,712.63	96.250000	765,476.25	300,763.62	0.07
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	12,521.000	32.202999	403,213.75	37.570000	470,413.97	67,200.22	0.04
		Base		32.202999	403,213.75	37.570000	470,413.97	67,200.22	0.04
89377M109	TRANSMEDICS GROUP INC COMMON STOCK								
		Local	21,664.000	137.788340	2,985,046.60	83.450000	1,807,860.80	-1,177,185.80	0.16
		Base		137.788340	2,985,046.60	83.450000	1,807,860.80	-1,177,185.80	0.16
894CVR018	CONTRA TREEHOUSE FOODS COMMON STOCK								
		Local	28,243.000	1.930000	54,508.99	1.930000	54,508.99	0.00	0.00
		Base		1.930000	54,508.99	1.930000	54,508.99	0.00	0.00
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	49,532.000	24.334528	1,205,337.83	25.540000	1,265,047.28	59,709.45	0.11
		Base		24.334528	1,205,337.83	25.540000	1,265,047.28	59,709.45	0.11
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01								
		Local	14,127.000	52.073403	735,640.97	59.990000	847,478.73	111,837.76	0.08
		Base		52.073403	735,640.97	59.990000	847,478.73	111,837.76	0.08
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	73,120.000	16.015845	1,171,078.57	8.370000	612,014.40	-559,064.17	0.05
		Base		16.015845	1,171,078.57	8.370000	612,014.40	-559,064.17	0.05
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	22,959.000	70.348004	1,615,119.82	23.360000	536,322.24	-1,078,797.58	0.05
		Base		70.348004	1,615,119.82	23.360000	536,322.24	-1,078,797.58	0.05
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	10,641.000	29.621495	315,202.33	54.290000	577,699.89	262,497.56	0.05
		Base		29.621495	315,202.33	54.290000	577,699.89	262,497.56	0.05

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898402102	TRUSTMARK CORP COMMON STOCK								
		Local	35,971.000	31.057412	1,117,166.15	44.830000	1,612,579.93	495,413.78	0.14
		Base		31.057412	1,117,166.15	44.830000	1,612,579.93	495,413.78	0.14
901109108	TUTOR PERINI CORP COMMON STOCK USD1.0								
		Local	27,275.000	87.685184	2,391,613.40	82.520000	2,250,733.00	-140,880.40	0.20
		Base		87.685184	2,391,613.40	82.520000	2,250,733.00	-140,880.40	0.20
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	4,830.000	200.446934	968,158.69	296.820000	1,433,640.60	465,481.91	0.13
		Base		200.446934	968,158.69	296.820000	1,433,640.60	465,481.91	0.13
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,309.000	72.552510	675,391.32	85.730000	798,060.57	122,669.25	0.07
		Base		72.552510	675,391.32	85.730000	798,060.57	122,669.25	0.07
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	26,955.000	26.840638	723,489.39	81.060000	2,184,972.30	1,461,482.91	0.20
		Base		26.840638	723,489.39	81.060000	2,184,972.30	1,461,482.91	0.20
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	116,369.000	5.806017	675,640.44	4.460000	519,005.74	-156,634.70	0.05
		Base		5.806017	675,640.44	4.460000	519,005.74	-156,634.70	0.05
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	74,126.000	5.666353	420,024.09	4.350000	322,448.10	-97,575.99	0.03
		Base		5.666353	420,024.09	4.350000	322,448.10	-97,575.99	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	8,986.000	119.198546	1,071,118.13	250.520000	2,251,172.72	1,180,054.59	0.20
		Base		119.198546	1,071,118.13	250.520000	2,251,172.72	1,180,054.59	0.20
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	74,542.000	23.762009	1,771,267.65	33.350000	2,485,975.70	714,708.05	0.22
		Base		23.762009	1,771,267.65	33.350000	2,485,975.70	714,708.05	0.22
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	13,339.000	26.745473	356,757.87	52.590000	701,498.01	344,740.14	0.06
		Base		26.745473	356,757.87	52.590000	701,498.01	344,740.14	0.06

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911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	37,562.000	23.784021	893,375.38	44.790000	1,682,401.98	789,026.60	0.15
		Base		23.784021	893,375.38	44.790000	1,682,401.98	789,026.60	0.15
911922102	UNITED STATES LIME + MINERAL COMMON STOCK USD.1								
		Local	6,573.000	117.640485	773,250.91	113.110000	743,472.03	-29,778.88	0.07
		Base		117.640485	773,250.91	113.110000	743,472.03	-29,778.88	0.07
912932100	UNITI GROUP INC COMMON STOCK USD.0001								
		Local	110,179.000	7.480926	824,240.99	8.380000	923,300.02	99,059.03	0.08
		Base		7.480926	824,240.99	8.380000	923,300.02	99,059.03	0.08
913259107	UNITIL CORP COMMON STOCK								
		Local	11,231.000	52.811455	593,125.45	50.760000	570,085.56	-23,039.89	0.05
		Base		52.811455	593,125.45	50.760000	570,085.56	-23,039.89	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	15,350.000	49.693261	762,791.55	41.790000	641,476.50	-121,315.05	0.06
		Base		49.693261	762,791.55	41.790000	641,476.50	-121,315.05	0.06
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	33,269.000	38.019044	1,264,855.58	18.670000	621,132.23	-643,723.35	0.06
		Base		38.019044	1,264,855.58	18.670000	621,132.23	-643,723.35	0.06
91688F104	UPWORK INC COMMON STOCK USD.0001								
		Local	76,768.000	19.662092	1,509,419.51	8.160000	626,426.88	-882,992.63	0.06
		Base		19.662092	1,509,419.51	8.160000	626,426.88	-882,992.63	0.06
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	35,107.000	26.718692	938,013.13	76.380000	2,681,472.66	1,743,459.53	0.24
		Base		26.718692	938,013.13	76.380000	2,681,472.66	1,743,459.53	0.24
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	78,134.000	18.291582	1,429,194.48	19.530000	1,525,957.02	96,762.54	0.14
		Base		18.291582	1,429,194.48	19.530000	1,525,957.02	96,762.54	0.14
918284100	VSE CORP COMMON STOCK USD.05								
		Local	17,467.000	185.423132	3,238,785.84	164.700000	2,876,814.90	-361,970.94	0.26
		Base		185.423132	3,238,785.84	164.700000	2,876,814.90	-361,970.94	0.26

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921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	366,546.000	103.295881	37,862,691.84	126.520000	46,375,399.92	8,512,708.08	4.15
		Base		103.295881	37,862,691.84	126.520000	46,375,399.92	8,512,708.08	4.15
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01								
		Local	36,967.000	27.915875	1,031,966.14	51.900000	1,918,587.30	886,621.16	0.17
		Base		27.915875	1,031,966.14	51.900000	1,918,587.30	886,621.16	0.17
92242T101	V2X INC COMMON STOCK USD.01								
		Local	18,455.000	75.420519	1,391,885.67	70.770000	1,306,060.35	-85,825.32	0.12
		Base		75.420519	1,391,885.67	70.770000	1,306,060.35	-85,825.32	0.12
92337F107	VERACYTE INC COMMON STOCK USD.001								
		Local	48,899.000	34.167537	1,670,758.40	46.040000	2,251,309.96	580,551.56	0.20
		Base		34.167537	1,670,758.40	46.040000	2,251,309.96	580,551.56	0.20
92346J108	VERICEL CORP COMMON STOCK								
		Local	31,787.000	48.080980	1,528,350.10	40.140000	1,275,930.18	-252,419.92	0.11
		Base		48.080980	1,528,350.10	40.140000	1,275,930.18	-252,419.92	0.11
925283103	VERSANT MEDIA GROUP INC COMMON STOCK USD.01								
		Local	85,886.000	34.749357	2,984,483.26	31.700000	2,722,586.20	-261,897.06	0.24
		Base		34.749357	2,984,483.26	31.700000	2,722,586.20	-261,897.06	0.24
92552R406	PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5								
		Local	12,376.000	29.065442	359,713.91	49.730000	615,458.48	255,744.57	0.06
		Base		29.065442	359,713.91	49.730000	615,458.48	255,744.57	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	85,278.000	28.033459	2,390,637.33	70.380000	6,001,865.64	3,611,228.31	0.54
		Base		28.033459	2,390,637.33	70.380000	6,001,865.64	3,611,228.31	0.54
926400102	VICTORIA S SECRET + CO COMMON STOCK								
		Local	49,329.000	19.080971	941,245.21	88.460000	4,363,643.34	3,422,398.13	0.39
		Base		19.080971	941,245.21	88.460000	4,363,643.34	3,422,398.13	0.39
92645B103	VICTORY CAPITAL HOLDING A COMMON STOCK USD.01								
		Local	30,412.000	71.863822	2,185,522.56	110.600000	3,363,567.20	1,178,044.64	0.30
		Base		71.863822	2,185,522.56	110.600000	3,363,567.20	1,178,044.64	0.30

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92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
		Local	78,282.000	17.857761	1,397,941.25	11.180000	875,192.76	-522,748.49	0.08
		Base		17.857761	1,397,941.25	11.180000	875,192.76	-522,748.49	0.08
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001								
		Local	52,060.000	24.776725	1,289,876.29	55.160000	2,871,629.60	1,581,753.31	0.26
		Base		24.776725	1,289,876.29	55.160000	2,871,629.60	1,581,753.31	0.26
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	3,864.000	134.383861	519,259.24	132.320000	511,284.48	-7,974.76	0.05
		Base		134.383861	519,259.24	132.320000	511,284.48	-7,974.76	0.05
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	85,828.000	17.668969	1,516,492.31	32.550000	2,793,701.40	1,277,209.09	0.25
		Base		17.668969	1,516,492.31	32.550000	2,793,701.40	1,277,209.09	0.25
92846Q107	VITA COCO CO INC/THE COMMON STOCK USD.01								
		Local	30,399.000	50.415508	1,532,581.04	57.255000	1,740,494.75	207,913.71	0.16
		Base		50.415508	1,532,581.04	57.255000	1,740,494.75	207,913.71	0.16
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	8,422.000	126.471623	1,065,144.01	201.970000	1,700,991.34	635,847.33	0.15
		Base		126.471623	1,065,144.01	201.970000	1,700,991.34	635,847.33	0.15
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	31,665.000	47.689016	1,510,072.69	75.570000	2,392,924.05	882,851.36	0.21
		Base		47.689016	1,510,072.69	75.570000	2,392,924.05	882,851.36	0.21
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,021.000	52.432254	1,102,178.42	35.110000	738,047.31	-364,131.11	0.07
		Base		52.432254	1,102,178.42	35.110000	738,047.31	-364,131.11	0.07
93403J106	WARBY PARKER INC CLASS A COMMON STOCK USD.0001								
		Local	59,395.000	25.837617	1,534,625.25	27.780000	1,649,993.10	115,367.85	0.15
		Base		25.837617	1,534,625.25	27.780000	1,649,993.10	115,367.85	0.15
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	33,172.000	24.991882	829,030.70	88.070000	2,921,458.04	2,092,427.34	0.26
		Base		24.991882	829,030.70	88.070000	2,921,458.04	2,092,427.34	0.26

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938824109	WAFD INC COMMON STOCK USD1.0								
		Local	45,824.000	29.888512	1,369,611.19	29.930000	1,371,512.32	1,901.13	0.12
		Base		29.888512	1,369,611.19	29.930000	1,371,512.32	1,901.13	0.12
946784105	WAYSTAR HOLDING CORP COMMON STOCK USD.01								
		Local	75,916.000	37.640224	2,857,495.28	25.340000	1,923,711.44	-933,783.84	0.17
		Base		37.640224	2,857,495.28	25.340000	1,923,711.44	-933,783.84	0.17
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	97,253.000	9.184940	893,262.98	6.380000	620,474.14	-272,788.84	0.06
		Base		9.184940	893,262.98	6.380000	620,474.14	-272,788.84	0.06
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01								
		Local	36,718.000	34.983155	1,284,511.48	33.980000	1,247,677.64	-36,833.84	0.11
		Base		34.983155	1,284,511.48	33.980000	1,247,677.64	-36,833.84	0.11
950810101	WESBANCO INC COMMON STOCK USD2.0833								
		Local	58,310.000	40.389239	2,355,096.54	37.420000	2,181,960.20	-173,136.34	0.20
		Base		40.389239	2,355,096.54	37.420000	2,181,960.20	-173,136.34	0.20
957090103	WESTAMERICA BANCORPORATION COMMON STOCK								
		Local	13,712.000	51.551203	706,870.09	58.320000	799,683.84	92,813.75	0.07
		Base		51.551203	706,870.09	58.320000	799,683.84	92,813.75	0.07
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	194,545.000	8.561696	1,665,635.17	5.900000	1,147,815.50	-517,819.67	0.10
		Base		8.561696	1,665,635.17	5.900000	1,147,815.50	-517,819.67	0.10
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	24,481.000	33.566752	821,747.66	47.760000	1,169,212.56	347,464.90	0.10
		Base		33.566752	821,747.66	47.760000	1,169,212.56	347,464.90	0.10
971378104	WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001								
		Local	112,609.000	27.270398	3,070,892.27	17.180000	1,934,622.62	-1,136,269.65	0.17
		Base		27.270398	3,070,892.27	17.180000	1,934,622.62	-1,136,269.65	0.17
974250102	WINMARK CORP COMMON STOCK								
		Local	1,834.000	412.819340	757,110.67	300.190000	550,548.46	-206,562.21	0.05
		Base		412.819340	757,110.67	300.190000	550,548.46	-206,562.21	0.05

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974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	17,487.000	Local	32.200739	563,094.32	26.370000	461,132.19	-101,962.13	0.04
		Base	32.200739	563,094.32	26.370000	461,132.19	-101,962.13	0.04
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
	81,869.000	Local	9.258593	757,991.74	24.290000	1,988,598.01	1,230,606.27	0.18
		Base	9.258593	757,991.74	24.290000	1,988,598.01	1,230,606.27	0.18
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	51,389.000	Local	20.485622	1,052,735.65	19.110000	982,043.79	-70,691.86	0.09
		Base	20.485622	1,052,735.65	19.110000	982,043.79	-70,691.86	0.09
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	1,676.000	Local	98.831844	165,642.17	170.780000	286,227.28	120,585.11	0.03
		Base	98.831844	165,642.17	170.780000	286,227.28	120,585.11	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
	31,922.000	Local	30.214059	964,493.20	35.160000	1,122,377.52	157,884.32	0.10
		Base	30.214059	964,493.20	35.160000	1,122,377.52	157,884.32	0.10
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK							
	19,590.000	Local	61.298764	1,200,842.78	59.540000	1,166,388.60	-34,454.18	0.10
		Base	61.298764	1,200,842.78	59.540000	1,166,388.60	-34,454.18	0.10
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001							
	20,577.000	Local	31.753245	653,386.53	35.230000	724,927.71	71,541.18	0.06
		Base	31.753245	653,386.53	35.230000	724,927.71	71,541.18	0.06
98379L100	XPEL INC COMMON STOCK							
	15,193.000	Local	56.601170	859,941.57	44.170000	671,074.81	-188,866.76	0.06
		Base	56.601170	859,941.57	44.170000	671,074.81	-188,866.76	0.06
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	57,508.000	Local	18.477189	1,062,586.21	18.060000	1,038,594.48	-23,991.73	0.09
		Base	18.477189	1,062,586.21	18.060000	1,038,594.48	-23,991.73	0.09
98401F105	XENCOR INC COMMON STOCK USD.01							
	42,668.000	Local	33.303086	1,420,976.08	24.950000	1,064,566.60	-356,409.48	0.10
		Base	33.303086	1,420,976.08	24.950000	1,064,566.60	-356,409.48	0.10

& 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
985817105	YELP INC COMMON STOCK USD.000001								
		Local	31,293.000	29.931444	936,644.67	18.500000	578,920.50	-357,724.17	0.05
		Base		29.931444	936,644.67	18.500000	578,920.50	-357,724.17	0.05
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK								
		Local	142,655.000	5.837189	832,704.26	3.790000	540,662.45	-292,041.81	0.05
		Base		5.837189	832,704.26	3.790000	540,662.45	-292,041.81	0.05
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01								
		Local	91,927.000	36.588182	3,363,441.80	46.470000	4,271,847.69	908,405.89	0.38
		Base		36.588182	3,363,441.80	46.470000	4,271,847.69	908,405.89	0.38
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	47,901.000	22.077998	1,057,558.16	16.840000	806,652.84	-250,905.32	0.07
		Base		22.077998	1,057,558.16	16.840000	806,652.84	-250,905.32	0.07
G01767105	ALKERMES PLC COMMON STOCK USD.01								
		Local	103,339.000	27.350072	2,826,329.12	40.520000	4,187,296.28	1,360,967.16	0.37
		Base		27.350072	2,826,329.12	40.520000	4,187,296.28	1,360,967.16	0.37
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	25,733.000	35.569349	915,306.07	67.720000	1,742,638.76	827,332.69	0.16
		Base		35.569349	915,306.07	67.720000	1,742,638.76	827,332.69	0.16
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	62,122.000	14.669371	911,290.64	14.120000	877,162.64	-34,128.00	0.08
		Base		14.669371	911,290.64	14.120000	877,162.64	-34,128.00	0.08
G2717C106	CUSHMAN + WAKEFIELD LTD COMMON STOCK								
		Local	144,488.000	11.538095	1,667,116.22	11.810000	1,706,403.28	39,287.06	0.15
		Base		11.538095	1,667,116.22	11.810000	1,706,403.28	39,287.06	0.15
G36738105	DEL MONTE CORP COMMON STOCK								
		Local	20,199.000	31.269384	631,610.28	29.960000	605,162.04	-26,448.24	0.05
		Base		31.269384	631,610.28	29.960000	605,162.04	-26,448.24	0.05
G39104107	GATES INDUSTRIAL CORP LTD COMMON STOCK USD.01								
		Local	156,422.000	20.987418	3,282,893.84	26.200000	4,098,256.40	815,362.56	0.37
		Base		20.987418	3,282,893.84	26.200000	4,098,256.40	815,362.56	0.37

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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
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	22,697.000	Local	28.969465	657,519.95	61.860000	1,404,036.42	746,516.47	0.13
		Base	28.969465	657,519.95	61.860000	1,404,036.42	746,516.47	0.13
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
	15,152.000	Local	35.201534	533,373.64	27.500000	416,680.00	-116,693.64	0.04
		Base	35.201534	533,373.64	27.500000	416,680.00	-116,693.64	0.04
G65431127	NOBLE CORP PLC COMMON STOCK USD.00001							
	79,859.000	Local	29.201181	2,331,977.11	41.740000	3,333,314.66	1,001,337.55	0.30
		Base	29.201181	2,331,977.11	41.740000	3,333,314.66	1,001,337.55	0.30
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	24,239.000	Local	31.463126	762,634.71	102.330000	2,480,376.87	1,717,742.16	0.22
		Base	31.463126	762,634.71	102.330000	2,480,376.87	1,717,742.16	0.22
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	63,448.000	Local	12.956032	822,034.35	24.250000	1,538,614.00	716,579.65	0.14
		Base	12.956032	822,034.35	24.250000	1,538,614.00	716,579.65	0.14
G9600F104	VERSIGENT PLC COMMON STOCK USD.01							
	43,496.000	Local	37.423101	1,627,755.22	44.940000	1,954,710.24	326,955.02	0.17
		Base	37.423101	1,627,755.22	44.940000	1,954,710.24	326,955.02	0.17
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	85,941.000	Local	13.979748	1,201,433.54	14.760000	1,268,489.16	67,055.62	0.11
		Base	13.979748	1,201,433.54	14.760000	1,268,489.16	67,055.62	0.11
P73684113	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001							
	61,638.000	Local	20.539786	1,266,031.30	22.490000	1,386,238.62	120,207.32	0.12
		Base	20.539786	1,266,031.30	22.490000	1,386,238.62	120,207.32	0.12
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	22,874.000	Local	15.393211	352,104.31	55.060000	1,259,442.44	907,338.13	0.11
		Base	15.393211	352,104.31	55.060000	1,259,442.44	907,338.13	0.11
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
	25,392.000	Local	35.305503	896,477.34	110.140000	2,796,674.88	1,900,197.54	0.25
		Base	35.305503	896,477.34	110.140000	2,796,674.88	1,900,197.54	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
US DOLLAR Total									
		Local	31,920,166.000		880,139,073.20		1,108,024,705.39	227,885,632.19	99.07
		Base			880,139,073.20		1,108,024,705.39	227,885,632.19	99.07
EQUITY Total									
		Base	31,920,166.000		880,139,073.20		1,108,024,705.39	227,885,632.19	99.07

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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
FUND Total									
		42,297,181.860	Base		890,516,089.06		1,118,401,721.25	227,885,632.19	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								
			-2,816,984.220	1.000000	-2,816,984.22	1.000000	-2,816,984.22	0.00	0.08
		Base		1.000000	-2,816,984.22	1.000000	-2,816,984.22	0.00	0.08
US DOLLAR Total									
			-2,816,984.220		-2,816,984.22		-2,816,984.22	0.00	0.08
		Base			-2,816,984.22		-2,816,984.22	0.00	0.08
CASH Total									
			-2,816,984.220	Base	-2,816,984.22		-2,816,984.22	0.00	0.08
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3KS2	ANGLESEA FDG PLC + ANG					3.940000	26 Oct 2026		
			15,000,000.000	99.726389	14,958,958.33	99.726389	14,958,958.35	0.02	0.40
		Base		99.726389	14,958,958.33	99.726389	14,958,958.35	0.02	0.40
0347M3KU7	ANGLESEA FDG PLC + ANG					3.960000	28 Oct 2026		
			15,000,000.000	99.703000	14,955,450.00	99.703000	14,955,450.00	0.00	0.40
		Base		99.703000	14,955,450.00	99.703000	14,955,450.00	0.00	0.40
04821UME9	ATLANTIC ASSET SECUR					3.900000	14 Dec 2026		
			25,000,000.000	99.198333	24,799,583.33	99.140630	24,785,157.50	-14,425.83	0.67
		Base		99.198333	24,799,583.33	99.140630	24,785,157.50	-14,425.83	0.67
15987HPR2	CHARLES SCHWAB + CO INC DISC C					4.060000	25 Feb 2027		
			15,000,000.000	98.342167	14,751,325.00	98.198510	14,729,776.50	-21,548.50	0.40
		Base		98.342167	14,751,325.00	98.198510	14,729,776.50	-21,548.50	0.40
15987HSE8	CHARLES SCHWAB + CO INC DISC C					4.180000	14 May 2027		
			15,000,000.000	97.387500	14,608,125.00	97.148780	14,572,317.00	-35,808.00	0.39
		Base		97.387500	14,608,125.00	97.148780	14,572,317.00	-35,808.00	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
15987HSS7	CHARLES SCHWAB + CO INC DISC C				4.210000	26 May 2027		
	20,000,000.000	Local	97.228417	19,445,683.33	96.983280	19,396,656.00	-49,027.33	0.52
		Base	97.228417	19,445,683.33	96.983280	19,396,656.00	-49,027.33	0.52
18905MLA5	CLOROX COMPANY THE				3.980000	10 Nov 2026		
	15,000,000.000	Local	99.557778	14,933,666.67	99.557778	14,933,666.70	0.03	0.40
		Base	99.557778	14,933,666.67	99.557778	14,933,666.70	0.03	0.40
18905MLC1	CLOROX COMPANY THE				4.000000	12 Nov 2026		
	10,000,000.000	Local	99.533333	9,953,333.34	99.533333	9,953,333.30	-0.04	0.27
		Base	99.533333	9,953,333.34	99.533333	9,953,333.30	-0.04	0.27
18905MME6	CLOROX COMPANY THE				4.000000	14 Dec 2026		
	20,500,000.000	Local	99.177778	20,331,444.44	99.119790	20,319,556.95	-11,887.49	0.55
		Base	99.177778	20,331,444.44	99.119790	20,319,556.95	-11,887.49	0.55
40060XLH1	GTA FDG LLC DISC				4.060000	17 Nov 2026		
	22,000,000.000	Local	99.469944	21,883,387.78	99.469944	21,883,387.68	-0.10	0.59
		Base	99.469944	21,883,387.78	99.469944	21,883,387.68	-0.10	0.59
40060XPJ3	GTA FDG LLC DISC				4.000000	18 Feb 2027		
	15,000,000.000	Local	98.444444	14,766,666.67	98.302910	14,745,436.50	-21,230.17	0.40
		Base	98.444444	14,766,666.67	98.302910	14,745,436.50	-21,230.17	0.40
40588MK14	HALKIN FINANCE LLC USC				3.760000	01 Oct 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.54
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.54
40588MK63	HALKIN FINANCE LLC USC				3.920000	06 Oct 2026		
	15,000,000.000	Local	99.945556	14,991,833.33	99.945556	14,991,833.40	0.07	0.40
		Base	99.945556	14,991,833.33	99.945556	14,991,833.40	0.07	0.40
4499929H1	ILA FINANCIAL SQUARE GOVT				3.798920	31 Dec 2030		
	95,216,077.750	Local	100.000000	95,216,077.75	100.000000	95,216,077.75	0.00	2.56
		Base	100.000000	95,216,077.75	100.000000	95,216,077.75	0.00	2.56
52953BKP7	LEXINGTN PKR CAP CO LL				4.070000	23 Oct 2026		
	15,000,000.000	Local	99.751278	14,962,691.67	99.751278	14,962,691.70	0.03	0.40
		Base	99.751278	14,962,691.67	99.751278	14,962,691.70	0.03	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
53127UKK5	LIBERTY FUNDING LLC				3.945000	19 Oct 2026		
	15,000,000.000	Local	99.802750	14,970,412.50	99.802750	14,970,412.50	0.00	0.40
		Base	99.802750	14,970,412.50	99.802750	14,970,412.50	0.00	0.40
56274ML34	MANHATTAN ASSET FDG.				3.850000	03 Nov 2026		
	10,000,000.000	Local	99.647083	9,964,708.33	99.647083	9,964,708.30	-0.03	0.27
		Base	99.647083	9,964,708.33	99.647083	9,964,708.30	-0.03	0.27
56274MLJ9	MANHATTAN ASSET FDG.				3.830000	18 Nov 2026		
	25,000,000.000	Local	99.489333	24,872,333.33	99.489333	24,872,333.25	-0.08	0.67
		Base	99.489333	24,872,333.33	99.489333	24,872,333.25	-0.08	0.67
57978DKT5	MCCORMICK + COMPANY				3.910000	27 Oct 2026		
	25,000,000.000	Local	99.717611	24,929,402.78	99.717611	24,929,402.75	-0.03	0.67
		Base	99.717611	24,929,402.78	99.717611	24,929,402.75	-0.03	0.67
57978DL31	MCCORMICK + COMPANY				4.150000	03 Nov 2026		
	10,000,000.000	Local	99.619583	9,961,958.33	99.619583	9,961,958.30	-0.03	0.27
		Base	99.619583	9,961,958.33	99.619583	9,961,958.30	-0.03	0.27
60920WK66	MONDELEZ INTL INC				3.820000	06 Oct 2026		
	15,000,000.000	Local	99.946944	14,992,041.67	99.946944	14,992,041.60	-0.07	0.40
		Base	99.946944	14,992,041.67	99.946944	14,992,041.60	-0.07	0.40
60920WKN9	MONDELEZ INTL INC				4.100000	22 Oct 2026		
	15,000,000.000	Local	99.760833	14,964,125.00	99.760833	14,964,124.95	-0.05	0.40
		Base	99.760833	14,964,125.00	99.760833	14,964,124.95	-0.05	0.40
65339NKV5	NEXTERA ENERGY CAP HLDGS INC				3.970000	29 Oct 2026		
	35,000,000.000	Local	99.691222	34,891,927.78	99.691222	34,891,927.70	-0.08	0.94
		Base	99.691222	34,891,927.78	99.691222	34,891,927.70	-0.08	0.94
65478KK26	NISOURCE INC				4.050000	02 Oct 2026		
	10,000,000.000	Local	99.988750	9,998,875.00	99.988750	9,998,875.00	0.00	0.27
		Base	99.988750	9,998,875.00	99.988750	9,998,875.00	0.00	0.27
67983ULJ0	OLD LINE FUNDING LLC				3.950000	18 Nov 2026		
	15,000,000.000	Local	99.473333	14,921,000.00	99.473333	14,920,999.95	-0.05	0.40
		Base	99.473333	14,921,000.00	99.473333	14,920,999.95	-0.05	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
67983UNS8	OLD LINE FUNDING LLC				4.040000	26 Jan 2027		
	20,000,000.000	Local	98.687000	19,737,400.00	98.607820	19,721,564.00	-15,836.00	0.53
		Base	98.687000	19,737,400.00	98.607820	19,721,564.00	-15,836.00	0.53
67983UQ22	OLD LINE FUNDING LLC				4.040000	02 Mar 2027		
	15,000,000.000	Local	98.294222	14,744,133.33	98.152950	14,722,942.50	-21,190.83	0.40
		Base	98.294222	14,744,133.33	98.152950	14,722,942.50	-21,190.83	0.40
69039UK77	OVERWATCH ALPHA FDG LLC				3.950000	07 Oct 2026		
	20,000,000.000	Local	99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	0.54
		Base	99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	0.54
69039UKK8	OVERWATCH ALPHA FDG LLC				3.930000	19 Oct 2026		
	10,000,000.000	Local	99.803500	9,980,350.00	99.803500	9,980,350.00	0.00	0.27
		Base	99.803500	9,980,350.00	99.803500	9,980,350.00	0.00	0.27
69039UMA8	OVERWATCH ALPHA FDG LLC				4.250000	10 Dec 2026		
	20,000,000.000	Local	99.173611	19,834,722.23	99.190600	19,838,120.00	3,397.77	0.53
		Base	99.173611	19,834,722.23	99.190600	19,838,120.00	3,397.77	0.53
73044GQA0	PODIUM FUNDING TRUST				4.200000	10 Mar 2027		
	25,000,000.000	Local	98.133333	24,533,333.33	98.023580	24,505,895.00	-27,438.33	0.66
		Base	98.133333	24,533,333.33	98.023580	24,505,895.00	-27,438.33	0.66
74271UKP4	PROCTOR GAMBLE AND CO				3.750000	23 Oct 2026		
	15,000,000.000	Local	99.770833	14,965,625.00	99.770833	14,965,624.95	-0.05	0.40
		Base	99.770833	14,965,625.00	99.770833	14,965,624.95	-0.05	0.40
82124MLJ7	SHEFFIELD RECEIVABLE				3.850000	18 Nov 2026		
	20,000,000.000	Local	99.486667	19,897,333.33	99.486667	19,897,333.40	0.07	0.54
		Base	99.486667	19,897,333.33	99.486667	19,897,333.40	0.07	0.54
912797UL9	TREASURY BILL 10/26 0.00000				3.817000	22 Oct 2026		
	10,000,000.000	Local	99.777342	9,977,734.17	99.777342	9,977,734.20	0.03	0.27
		Base	99.777342	9,977,734.17	99.777342	9,977,734.20	0.03	0.27
912797VM6	TREASURY BILL 10/26 0.00000				3.665000	20 Oct 2026		
	15,000,000.000	Local	99.806569	14,970,985.42	99.806569	14,970,985.35	-0.07	0.40
		Base	99.806569	14,970,985.42	99.806569	14,970,985.35	-0.07	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
912797VN4	TREASURY BILL 10/26 0.00000				3.736900	27 Oct 2026		
	10,000,000.000	Local	99.730113	9,973,011.28	99.730113	9,973,011.30	0.02	0.27
		Base	99.730113	9,973,011.28	99.730113	9,973,011.30	0.02	0.27
92646LMV9	VICTORY RECEIVABLES				4.020000	29 Dec 2026		
	15,000,000.000	Local	99.006167	14,850,925.00	98.955000	14,843,250.00	-7,675.00	0.40
		Base	99.006167	14,850,925.00	98.955000	14,843,250.00	-7,675.00	0.40
94107NKD5	WASTE MANAGEMENT INC				3.900000	13 Oct 2026		
	25,000,000.000	Local	99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.67
		Base	99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.67
9612C1NU7	WESTPAC BANKING CORP.				3.950000	28 Jan 2027		
	15,000,000.000	Local	98.694306	14,804,145.83	98.590300	14,788,545.00	-15,600.83	0.40
		Base	98.694306	14,804,145.83	98.590300	14,788,545.00	-15,600.83	0.40
US DOLLAR Total								
	742,716,077.750	Local		738,249,043.61		738,010,772.73	-238,270.88	19.85
		Base		738,249,043.61		738,010,772.73	-238,270.88	19.85
CASH EQUIVALENT Total								
	742,716,077.750	Base		738,249,043.61		738,010,772.73	-238,270.88	19.85
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	104.040000	29,466,416.88	-6,828,583.09	0.79
		Base	128.150355	36,294,999.97	104.040000	29,466,416.88	-6,828,583.09	0.79
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF							
	177,300.000	Local	26.344842	4,670,940.41	24.360000	4,319,028.00	-351,912.41	0.12
		Base	26.344842	4,670,940.41	24.360000	4,319,028.00	-351,912.41	0.12
78464A664	STATE STREET SPDR PORTFOLIO LO SS SPDR PF LNG TRM TSY E USD							
	622,165.000	Local	29.576310	18,401,344.62	23.850000	14,838,635.25	-3,562,709.37	0.40
		Base	29.576310	18,401,344.62	23.850000	14,838,635.25	-3,562,709.37	0.40

& 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
US DOLLAR Total									
		Local	1,082,687.000		59,367,285.00		48,624,080.13	-10,743,204.87	1.31
		Base			59,367,285.00		48,624,080.13	-10,743,204.87	1.31
EQUITY Total									
		Base	1,082,687.000		59,367,285.00		48,624,080.13	-10,743,204.87	1.31
FIXED INCOME									
US DOLLAR								Exchange Rate: 1.000000	
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4					5.400000	01 Jun 2033		
		Local	7,000,000.000	99.882926	6,991,804.85	96.143336	6,730,033.52	-261,771.33	0.18
		Base		99.882926	6,991,804.85	96.143336	6,730,033.52	-261,771.33	0.18
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.034956	10,208,567.31	98.475763	10,049,451.61	-159,115.70	0.27
		Base		100.034956	10,208,567.31	98.475763	10,049,451.61	-159,115.70	0.27
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.904772	10,052,418.17	80.988073	8,149,019.91	-1,903,398.26	0.22
		Base		99.904772	10,052,418.17	80.988073	8,149,019.91	-1,903,398.26	0.22
002824BV1	ABBOTT LABORATORIES SR UNSECURED 03/38 4.75					4.750000	15 Mar 2038		
		Local	8,225,000.000	93.927421	7,725,530.37	89.832709	7,388,740.32	-336,790.05	0.20
		Base		93.927421	7,725,530.37	89.832709	7,388,740.32	-336,790.05	0.20
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	15,000,000.000	99.976251	14,996,437.67	99.648752	14,947,312.80	-49,124.87	0.40
		Base		99.976251	14,996,437.67	99.648752	14,947,312.80	-49,124.87	0.40
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.820507	9,982,050.66	85.591958	8,559,195.80	-1,422,854.86	0.23
		Base		99.820507	9,982,050.66	85.591958	8,559,195.80	-1,422,854.86	0.23
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4					5.400000	06 Jun 2027		
		Local	7,000,000.000	99.986293	6,999,040.49	100.269634	7,018,874.38	19,833.89	0.19
		Base		99.986293	6,999,040.49	100.269634	7,018,874.38	19,833.89	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
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.739565	9,973,956.52	98.456734	9,845,673.40	-128,283.12	0.26
		Base	99.739565	9,973,956.52	98.456734	9,845,673.40	-128,283.12	0.26
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.859735	4,992,986.77	116.876150	5,843,807.50	850,820.73	0.16
		Base	99.859735	4,992,986.77	116.876150	5,843,807.50	850,820.73	0.16
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				4.344145	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	100.004010	14,000,561.40	561.40	0.38
		Base	100.000000	14,000,000.00	100.004010	14,000,561.40	561.40	0.38
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR				6.489000	30 Oct 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	102.752984	5,137,649.20	137,649.20	0.14
		Base	100.000000	5,000,000.00	102.752984	5,137,649.20	137,649.20	0.14
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.985574	2,999,567.22	101.785296	3,053,558.88	53,991.66	0.08
		Base	99.985574	2,999,567.22	101.785296	3,053,558.88	53,991.66	0.08
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	99.714710	7,524,471.99	96.745943	7,300,448.86	-224,023.13	0.20
		Base	99.714710	7,524,471.99	96.745943	7,300,448.86	-224,023.13	0.20
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.940364	4,997,018.22	81.714434	4,085,721.70	-911,296.52	0.11
		Base	99.940364	4,997,018.22	81.714434	4,085,721.70	-911,296.52	0.11
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.924228	4,996,211.38	93.541900	4,677,095.00	-319,116.38	0.13
		Base	99.924228	4,996,211.38	93.541900	4,677,095.00	-319,116.38	0.13
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.338986	9,933,898.58	93.334104	9,333,410.40	-600,488.18	0.25
		Base	99.338986	9,933,898.58	93.334104	9,333,410.40	-600,488.18	0.25
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1				5.100000	15 Mar 2036		
	15,000,000.000	Local	99.799039	14,969,855.80	92.729917	13,909,487.55	-1,060,368.25	0.37
		Base	99.799039	14,969,855.80	92.729917	13,909,487.55	-1,060,368.25	0.37

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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
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.999671	9,999,967.12	99.259715	9,925,971.50	-73,995.62	0.27
		Base		99.999671	9,999,967.12	99.259715	9,925,971.50	-73,995.62	0.27
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75					4.750000	01 Aug 2032		
		Local	5,000,000.000	99.939247	4,996,962.34	94.676090	4,733,804.50	-263,157.84	0.13
		Base		99.939247	4,996,962.34	94.676090	4,733,804.50	-263,157.84	0.13
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4					5.400000	15 Jul 2034		
		Local	10,000,000.000	99.852513	9,985,251.33	95.702928	9,570,292.80	-414,958.53	0.26
		Base		99.852513	9,985,251.33	95.702928	9,570,292.80	-414,958.53	0.26
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	3,524,526.580	99.998678	3,524,479.98	99.921580	3,521,762.65	-2,717.33	0.09
Original Face:		Base	10,000,000.000	99.998678	3,524,479.98	99.921580	3,521,762.65	-2,717.33	0.09
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4					4.210000	25 Feb 2028		
		Local	5,250,000.000	99.998312	5,249,911.38	99.816080	5,240,344.20	-9,567.18	0.14
Original Face:		Base	5,250,000.000	99.998312	5,249,911.38	99.816080	5,240,344.20	-9,567.18	0.14
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25					5.250000	12 Jun 2028		
		Local	3,000,000.000	99.937698	2,998,130.95	100.065970	3,001,979.10	3,848.15	0.08
		Base		99.937698	2,998,130.95	100.065970	3,001,979.10	3,848.15	0.08
09247XAQ4	BLACKROCK FINANCE INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.972088	9,997,208.75	90.059193	9,005,919.30	-991,289.45	0.24
		Base		99.972088	9,997,208.75	90.059193	9,005,919.30	-991,289.45	0.24
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	100.062545	30,018,763.50	18,763.50	0.81
		Base		100.000000	30,000,000.00	100.062545	30,018,763.50	18,763.50	0.81
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	111.870285	5,593,514.25	93.220793	4,661,039.65	-932,474.60	0.13
		Base		111.870285	5,593,514.25	93.220793	4,661,039.65	-932,474.60	0.13
097023CW3	BOEING CO/THE SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	88.900834	4,445,041.70	-554,958.30	0.12
		Base		100.000000	5,000,000.00	88.900834	4,445,041.70	-554,958.30	0.12

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023DP7	BOEING CO/THE SR UNSECURED 05/27 6.259					6.259000	01 May 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.670196	2,013,403.92	13,403.92	0.05
		Base		100.000000	2,000,000.00	100.670196	2,013,403.92	13,403.92	0.05
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	8,730,759.230	91.837076	8,018,074.03	97.225350	8,488,511.22	470,437.19	0.23
	Original Face:	Base	10,000,000.000	91.837076	8,018,074.03	97.225350	8,488,511.22	470,437.19	0.23
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					6.250000	25 Jan 2063		
		Local	6,814,348.870	95.332511	6,496,289.86	99.182920	6,758,670.19	262,380.33	0.18
	Original Face:	Base	8,035,647.000	95.332511	6,496,289.86	99.182920	6,758,670.19	262,380.33	0.18
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	11,449,199.960	94.323362	10,799,270.28	96.052420	10,997,233.63	197,963.35	0.30
	Original Face:	Base	19,500,000.000	94.323362	10,799,270.28	96.052420	10,997,233.63	197,963.35	0.30
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	9,875,314.900	91.222123	9,008,471.93	95.449350	9,425,923.88	417,451.95	0.25
	Original Face:	Base	14,200,000.000	91.222123	9,008,471.93	95.449350	9,425,923.88	417,451.95	0.25
10638UAA0	BREAN ASSET BACKED SECURITIES BABS 2026 RM17 A1 144A					4.500000	25 Jul 2066		
		Local	8,000,000.000	95.619732	7,649,578.53	93.626170	7,490,093.60	-159,484.93	0.20
	Original Face:	Base	8,000,000.000	95.619732	7,649,578.53	93.626170	7,490,093.60	-159,484.93	0.20
10638VAA8	BREAN ASSET BACKED SECURITIES BABS 2026 SRM2 A1 144A					3.250000	25 Sep 2066		
		Local	12,000,000.000	91.806219	11,016,746.29	91.804690	11,016,562.80	-183.49	0.30
	Original Face:	Base	12,000,000.000	91.806219	11,016,746.29	91.804690	11,016,562.80	-183.49	0.30
10639CAA9	BREAN ASSET BACKED SECURITIES BABS 2026 RM15 A1 144A					4.250000	25 Apr 2066		
		Local	9,928,008.790	96.444957	9,575,063.81	93.662690	9,298,840.10	-276,223.71	0.25
	Original Face:	Base	10,000,000.000	96.444957	9,575,063.81	93.662690	9,298,840.10	-276,223.71	0.25
11135FCL3	BROADCOM INC SR UNSECURED 07/32 4.9					4.900000	15 Jul 2032		
		Local	10,000,000.000	99.770750	9,977,075.02	94.893454	9,489,345.40	-487,729.62	0.26
		Base		99.770750	9,977,075.02	94.893454	9,489,345.40	-487,729.62	0.26
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	3,839,063.320	99.996667	3,838,935.36	100.575040	3,861,139.47	22,204.11	0.10
	Original Face:	Base	10,000,000.000	99.996667	3,838,935.36	100.575040	3,861,139.47	22,204.11	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
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A				4.370000	15 Nov 2028		
	2,230,186.210	Local	99.998975	2,230,163.34	99.961900	2,229,336.51	-826.83	0.06
Original Face:	5,000,000.000	Base	99.998975	2,230,163.34	99.961900	2,229,336.51	-826.83	0.06
13605VHL0	CANADIAN IMPERIAL BANK SR UNSECURED 144A 01/36 5				5.000000	16 Jan 2036		
	10,000,000.000	Local	100.000000	10,000,000.00	90.996930	9,099,693.00	-900,307.00	0.24
		Base	100.000000	10,000,000.00	90.996930	9,099,693.00	-900,307.00	0.24
14041NGK1	CAPITAL ONE MULTI ASSET EXECUT COMET 2026 A2 A				5.110000	15 Jul 2038		
	3,000,000.000	Local	99.936118	2,998,083.54	95.746050	2,872,381.50	-125,702.04	0.08
Original Face:	3,000,000.000	Base	99.936118	2,998,083.54	95.746050	2,872,381.50	-125,702.04	0.08
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25				3.250000	09 Apr 2050		
	3,000,000.000	Local	99.687158	2,990,614.74	63.705350	1,911,160.50	-1,079,454.24	0.05
		Base	99.687158	2,990,614.74	63.705350	1,911,160.50	-1,079,454.24	0.05
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4				4.400000	15 Oct 2027		
	10,000,000.000	Local	99.982834	9,998,283.38	99.520065	9,952,006.50	-46,276.88	0.27
		Base	99.982834	9,998,283.38	99.520065	9,952,006.50	-46,276.88	0.27
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95				3.950000	14 Nov 2028		
	25,000,000.000	Local	99.961928	24,990,482.09	97.546556	24,386,639.00	-603,843.09	0.66
		Base	99.961928	24,990,482.09	97.546556	24,386,639.00	-603,843.09	0.66
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR				3.520000	27 Oct 2028		
	10,000,000.000	Local	101.381339	10,138,133.85	98.262219	9,826,221.90	-311,911.95	0.26
		Base	101.381339	10,138,133.85	98.262219	9,826,221.90	-311,911.95	0.26
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				4.676580	14 May 2029		
	10,000,000.000	Local	100.227266	10,022,726.60	100.356870	10,035,687.00	12,960.40	0.27
Original Face:	10,000,000.000	Base	100.227266	10,022,726.60	100.356870	10,035,687.00	12,960.40	0.27
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				4.322491	06 Oct 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	98.899099	14,834,864.85	-165,135.15	0.40
		Base	100.000000	15,000,000.00	98.899099	14,834,864.85	-165,135.15	0.40
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.27
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	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
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.853693	9,985,369.32	98.829835	9,882,983.50	-102,385.82	0.27
		Base		99.853693	9,985,369.32	98.829835	9,882,983.50	-102,385.82	0.27
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9					4.900000	01 May 2033		
		Local	5,000,000.000	99.505820	4,975,291.00	93.883862	4,694,193.10	-281,097.90	0.13
		Base		99.505820	4,975,291.00	93.883862	4,694,193.10	-281,097.90	0.13
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15					5.150000	20 Feb 2034		
		Local	5,000,000.000	99.739124	4,986,956.22	95.912077	4,795,603.85	-191,352.37	0.13
		Base		99.739124	4,986,956.22	95.912077	4,795,603.85	-191,352.37	0.13
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.061835	05 Jan 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.40
		Base		100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.40
24422EYQ6	JOHN DEERE CAPITAL CORP SR UNSECURED 09/28 VAR					4.104389	11 Sep 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	100.115600	15,017,340.00	17,340.00	0.40
		Base		100.000000	15,000,000.00	100.115600	15,017,340.00	17,340.00	0.40
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.883581	12,984,865.52	89.525647	11,638,334.11	-1,346,531.41	0.31
		Base		99.883581	12,984,865.52	89.525647	11,638,334.11	-1,346,531.41	0.31
26441CCJ2	DUKE ENERGY CORP SR UNSECURED 09/35 4.95					4.950000	15 Sep 2035		
		Local	20,000,000.000	99.699460	19,939,891.95	91.888249	18,377,649.80	-1,562,242.15	0.49
		Base		99.699460	19,939,891.95	91.888249	18,377,649.80	-1,562,242.15	0.49
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875					0.875000	15 Oct 2026		
		Local	5,000,000.000	99.859952	4,992,997.60	99.863785	4,993,189.25	191.65	0.13
		Base		99.859952	4,992,997.60	99.863785	4,993,189.25	191.65	0.13
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	12,390.050	100.070218	12,398.75	100.459786	12,447.02	48.27	0.00
Original Face:		Base	5,000,000.000	100.070218	12,398.75	100.459786	12,447.02	48.27	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR					5.922000	01 Jan 2054		
		Local	5,197,113.000	100.706895	5,233,851.11	101.816416	5,291,514.19	57,663.08	0.14
Original Face:		Base	10,000,000.000	100.706895	5,233,851.11	101.816416	5,291,514.19	57,663.08	0.14

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31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.686000	01 Feb 2054		
	6,938,558.800	Local	100.884127	6,999,904.47	99.722991	6,919,338.37	-80,566.10	0.19
Original Face:	10,000,000.000	Base	100.884127	6,999,904.47	99.722991	6,919,338.37	-80,566.10	0.19
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.752000	01 Apr 2054		
	2,782,265.800	Local	99.687314	2,773,566.05	99.778288	2,776,097.18	2,531.13	0.07
Original Face:	5,000,000.000	Base	99.687314	2,773,566.05	99.778288	2,776,097.18	2,531.13	0.07
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR				5.495000	01 Oct 2054		
	7,971,158.710	Local	101.788245	8,113,702.57	99.831548	7,957,731.13	-155,971.44	0.21
Original Face:	12,669,500.000	Base	101.788245	8,113,702.57	99.831548	7,957,731.13	-155,971.44	0.21
31288RC22	FED HM LN PC POOL 841889 FH 01/55 FLOATING VAR				5.516000	01 Jan 2055		
	7,206,075.900	Local	101.174574	7,290,716.56	99.418230	7,164,153.11	-126,563.45	0.19
Original Face:	10,000,000.000	Base	101.174574	7,290,716.56	99.418230	7,164,153.11	-126,563.45	0.19
31288RHQ4	FED HM LN PC POOL 842039 FH 10/55 FLOATING VAR				5.223000	01 Oct 2055		
	8,650,038.800	Local	101.190595	8,753,025.73	98.549722	8,524,589.19	-228,436.54	0.23
Original Face:	10,000,000.000	Base	101.190595	8,753,025.73	98.549722	8,524,589.19	-228,436.54	0.23
31288RJ66	FED HM LN PC POOL 842085 FH 11/55 FLOATING VAR				4.856000	01 Nov 2055		
	13,565,317.350	Local	100.828624	13,677,722.76	97.725580	13,256,785.06	-420,937.70	0.36
Original Face:	15,000,000.000	Base	100.828624	13,677,722.76	97.725580	13,256,785.06	-420,937.70	0.36
31288RJB5	FED HM LN PC POOL 842058 FH 12/55 FLOATING VAR				4.848000	01 Dec 2055		
	9,693,427.700	Local	100.725022	9,763,707.20	97.266917	9,428,498.28	-335,208.92	0.25
Original Face:	10,000,000.000	Base	100.725022	9,763,707.20	97.266917	9,428,498.28	-335,208.92	0.25
31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR				4.373000	01 Mar 2056		
	12,475,967.600	Local	99.500706	12,413,675.85	95.193459	11,876,305.10	-537,370.75	0.32
Original Face:	13,338,565.000	Base	99.500706	12,413,675.85	95.193459	11,876,305.10	-537,370.75	0.32
31288RMB1	FED HM LN PC POOL 842154 FH 05/56 FLOATING VAR				3.737000	01 May 2056		
	4,963,547.900	Local	95.434563	4,736,940.23	90.939225	4,513,811.99	-223,128.24	0.12
Original Face:	5,000,000.000	Base	95.434563	4,736,940.23	90.939225	4,513,811.99	-223,128.24	0.12
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	802,665.200	Local	90.685389	727,900.06	87.178200	699,749.07	-28,150.99	0.02
Original Face:	10,000,000.000	Base	90.685389	727,900.06	87.178200	699,749.07	-28,150.99	0.02

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3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	411,186.100	101.494987	417,333.28	96.470542	396,673.46	-20,659.82	0.01
	Original Face:	Base	5,000,000.000	101.494987	417,333.28	96.470542	396,673.46	-20,659.82	0.01
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	499,592.100	105.321037	526,175.58	91.735088	458,301.25	-67,874.33	0.01
	Original Face:	Base	5,000,000.000	105.321037	526,175.58	91.735088	458,301.25	-67,874.33	0.01
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	709,709.770	101.542843	720,659.48	93.965580	666,882.90	-53,776.58	0.02
	Original Face:	Base	7,000,000.000	101.542843	720,659.48	93.965580	666,882.90	-53,776.58	0.02
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	595,122.320	100.527567	598,261.99	91.409670	543,999.35	-54,262.64	0.01
	Original Face:	Base	3,550,000.000	100.527567	598,261.99	91.409670	543,999.35	-54,262.64	0.01
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	582,255.650	101.904358	593,343.88	92.755707	540,075.34	-53,268.54	0.01
	Original Face:	Base	5,000,000.000	101.904358	593,343.88	92.755707	540,075.34	-53,268.54	0.01
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	358,089.800	102.896600	368,462.23	98.462610	352,584.56	-15,877.67	0.01
	Original Face:	Base	10,300,000.000	102.896600	368,462.23	98.462610	352,584.56	-15,877.67	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	155,941.110	99.819573	155,659.75	97.645421	152,269.35	-3,390.40	0.00
	Original Face:	Base	14,598,876.000	99.819573	155,659.75	97.645421	152,269.35	-3,390.40	0.00
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	139,746.840	99.814128	139,487.09	97.277885	135,942.77	-3,544.32	0.00
	Original Face:	Base	11,774,977.000	99.814128	139,487.09	97.277885	135,942.77	-3,544.32	0.00
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	97,713.500	99.783653	97,502.10	98.565014	96,311.32	-1,190.78	0.00
	Original Face:	Base	3,598,890.000	99.783653	97,502.10	98.565014	96,311.32	-1,190.78	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	36,739.240	99.826507	36,675.50	97.115682	35,679.56	-995.94	0.00
	Original Face:	Base	6,241,535.000	99.826507	36,675.50	97.115682	35,679.56	-995.94	0.00

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	38,314.700	Local	100.115909	38,359.11	97.786312	37,466.53	-892.58	0.00
Original Face:	5,000,000.000	Base	100.115909	38,359.11	97.786312	37,466.53	-892.58	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	95,169.250	Local	100.443662	95,591.48	98.172569	93,430.10	-2,161.38	0.00
Original Face:	5,000,000.000	Base	100.443662	95,591.48	98.172569	93,430.10	-2,161.38	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	66,905.350	Local	100.302786	67,107.93	98.933629	66,191.89	-916.04	0.00
Original Face:	5,000,000.000	Base	100.302786	67,107.93	98.933629	66,191.89	-916.04	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				6.066000	01 Jan 2037		
	166,228.200	Local	102.089056	169,700.80	102.127007	169,763.89	63.09	0.00
Original Face:	6,000,000.000	Base	102.089056	169,700.80	102.127007	169,763.89	63.09	0.00
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				6.245000	01 Oct 2036		
	183,135.450	Local	102.037519	186,866.87	102.818623	188,297.35	1,430.48	0.01
Original Face:	5,000,000.000	Base	102.037519	186,866.87	102.818623	188,297.35	1,430.48	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	391,157.300	Local	99.970968	391,043.74	95.791944	374,697.18	-16,346.56	0.01
Original Face:	8,208,821.000	Base	99.970968	391,043.74	95.791944	374,697.18	-16,346.56	0.01
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	13,860,000.000	Local	98.777393	13,690,546.66	98.601138	13,666,117.73	-24,428.93	0.37
		Base	98.777393	13,690,546.66	98.601138	13,666,117.73	-24,428.93	0.37
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	534,774.100	Local	101.932779	545,110.10	95.105565	508,599.93	-36,510.17	0.01
Original Face:	5,000,000.000	Base	101.932779	545,110.10	95.105565	508,599.93	-36,510.17	0.01
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5				4.500000	01 Sep 2042		
	922,138.400	Local	107.271310	989,189.94	92.642417	854,291.30	-134,898.64	0.02
Original Face:	7,231,153.000	Base	107.271310	989,189.94	92.642417	854,291.30	-134,898.64	0.02
3132J0AF4	FREDDIEMAC STRIP FHS 334 300				3.000000	15 Aug 2044		
	1,157,042.000	Local	99.709449	1,153,680.20	87.053932	1,007,250.56	-146,429.64	0.03
Original Face:	8,000,000.000	Base	99.709449	1,153,680.20	87.053932	1,007,250.56	-146,429.64	0.03

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3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	329,214.780	101.663574	334,691.51	97.041197	319,473.96	-15,217.55	0.01
	Original Face:	Base	6,000,000.000	101.663574	334,691.51	97.041197	319,473.96	-15,217.55	0.01
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	997,145.350	100.282023	999,957.53	91.347954	910,871.88	-89,085.65	0.02
	Original Face:	Base	5,000,000.000	100.282023	999,957.53	91.347954	910,871.88	-89,085.65	0.02
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	6,077,333.460	103.121169	6,267,017.30	100.830509	6,127,806.26	-139,211.04	0.16
	Original Face:	Base	10,193,893.000	103.121169	6,267,017.30	100.830509	6,127,806.26	-139,211.04	0.16
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
		Local	7,690,668.980	103.670685	7,972,969.23	102.542213	7,886,182.17	-86,787.06	0.21
	Original Face:	Base	19,717,301.000	103.670685	7,972,969.23	102.542213	7,886,182.17	-86,787.06	0.21
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	6,032,644.160	98.376360	5,934,695.71	90.367662	5,451,559.48	-483,136.23	0.15
	Original Face:	Base	7,006,501.000	98.376360	5,934,695.71	90.367662	5,451,559.48	-483,136.23	0.15
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	109.396078	4,638,393.69	83.831035	3,554,435.88	-1,083,957.81	0.10
		Base		109.396078	4,638,393.69	83.831035	3,554,435.88	-1,083,957.81	0.10
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
		Local	4,000,000.000	93.124847	3,724,993.89	87.723283	3,508,931.32	-216,062.57	0.09
		Base		93.124847	3,724,993.89	87.723283	3,508,931.32	-216,062.57	0.09
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68					1.680000	29 Apr 2030		
		Local	3,500,000.000	94.179968	3,296,298.87	88.877787	3,110,722.55	-185,576.32	0.08
		Base		94.179968	3,296,298.87	88.877787	3,110,722.55	-185,576.32	0.08
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57					1.570000	23 Sep 2030		
		Local	3,771,000.000	92.425502	3,485,365.69	87.117927	3,285,217.03	-200,148.66	0.09
		Base		92.425502	3,485,365.69	87.117927	3,285,217.03	-200,148.66	0.09
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74					1.740000	03 Jun 2030		
		Local	3,135,000.000	93.617496	2,934,908.50	88.888197	2,786,644.98	-148,263.52	0.07
		Base		93.617496	2,934,908.50	88.888197	2,786,644.98	-148,263.52	0.07

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3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	93.054359	8,374,892.32	86.505460	7,785,491.40	-589,400.92	0.21
		Base	93.054359	8,374,892.32	86.505460	7,785,491.40	-589,400.92	0.21
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	92.942183	5,324,657.68	84.316372	4,830,484.95	-494,172.73	0.13
		Base	92.942183	5,324,657.68	84.316372	4,830,484.95	-494,172.73	0.13
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	94.761115	6,728,039.13	88.304534	6,269,621.91	-458,417.22	0.17
		Base	94.761115	6,728,039.13	88.304534	6,269,621.91	-458,417.22	0.17
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.788245	4,989,412.27	98.565394	4,928,269.70	-61,142.57	0.13
		Base	99.788245	4,989,412.27	98.565394	4,928,269.70	-61,142.57	0.13
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87				4.870000	09 Dec 2033		
	17,375,000.000	Local	99.816461	17,343,110.10	95.458225	16,585,866.59	-757,243.51	0.45
		Base	99.816461	17,343,110.10	95.458225	16,585,866.59	-757,243.51	0.45
3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99				4.990000	23 Apr 2035		
	20,000,000.000	Local	99.778446	19,955,689.19	94.306004	18,861,200.80	-1,094,488.39	0.51
		Base	99.778446	19,955,689.19	94.306004	18,861,200.80	-1,094,488.39	0.51
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95				4.950000	25 Sep 2034		
	20,000,000.000	Local	99.899602	19,979,920.38	94.446825	18,889,365.00	-1,090,555.38	0.51
		Base	99.899602	19,979,920.38	94.446825	18,889,365.00	-1,090,555.38	0.51
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	8,010,282.890	Local	101.862405	8,159,466.82	99.127900	7,940,425.21	-219,041.61	0.21
Original Face:	12,845,689.000	Base	101.862405	8,159,466.82	99.127900	7,940,425.21	-219,041.61	0.21
3133Q36K2	FREDDIEMAC STRIP FHS 452 AB				5.050000	25 Jun 2036		
	14,480,779.950	Local	99.877145	14,462,989.64	95.568053	13,838,999.46	-623,990.18	0.37
Original Face:	15,000,000.000	Base	99.877145	14,462,989.64	95.568053	13,838,999.46	-623,990.18	0.37
3133Q3RT0	FREDDIEMAC STRIP FHS 429 GA				4.000000	25 Apr 2031		
	9,327,651.300	Local	98.949944	9,229,705.76	94.896204	8,851,587.01	-378,118.75	0.24
Original Face:	10,000,000.000	Base	98.949944	9,229,705.76	94.896204	8,851,587.01	-378,118.75	0.24

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Base Currency: USD - US DOLLAR

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3133Q3T68	FREDDIEMAC STRIP FHS 438 GA					4.000000	25 May 2027		
		Local	9,494,738.400	99.940301	9,489,070.09	99.334694	9,431,569.34	-57,500.75	0.25
Original Face:		Base	10,000,000.000	99.940301	9,489,070.09	99.334694	9,431,569.34	-57,500.75	0.25
3133Q3U90	FREDDIEMAC STRIP FHS 440 DB					4.500000	25 May 2036		
		Local	4,747,369.200	99.645079	4,730,519.79	93.825278	4,454,232.35	-276,287.44	0.12
Original Face:		Base	5,000,000.000	99.645079	4,730,519.79	93.825278	4,454,232.35	-276,287.44	0.12
3133Q4CJ6	FREDDIEMAC STRIP FHS 464 EG					4.850000	25 Jul 2033		
		Local	9,762,687.500	100.000000	9,762,687.50	96.352333	9,406,577.17	-356,110.33	0.25
Original Face:		Base	10,000,000.000	100.000000	9,762,687.50	96.352333	9,406,577.17	-356,110.33	0.25
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	115.420059	5,771,002.97	105.519704	5,275,985.20	-495,017.77	0.14
		Base		115.420059	5,771,002.97	105.519704	5,275,985.20	-495,017.77	0.14
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.630492	25 Mar 2052		
		Local	163,259.380	107.063306	174,790.89	99.264780	162,059.06	-12,731.83	0.00
Original Face:		Base	4,261,779.000	107.063306	174,790.89	99.264780	162,059.06	-12,731.83	0.00
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	98,341.550	101.718734	100,031.78	98.884720	97,244.77	-2,787.01	0.00
Original Face:		Base	5,000,000.000	101.718734	100,031.78	98.884720	97,244.77	-2,787.01	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	2,145,166.500	98.794678	2,119,310.34	87.470780	1,876,393.87	-242,916.47	0.05
Original Face:		Base	30,000,000.000	98.794678	2,119,310.34	87.470780	1,876,393.87	-242,916.47	0.05
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	47,680.400	100.273047	47,810.59	98.635460	47,029.78	-780.81	0.00
Original Face:		Base	5,000,000.000	100.273047	47,810.59	98.635460	47,029.78	-780.81	0.00
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	443,501.640	99.947141	443,267.21	93.687580	415,505.95	-27,761.26	0.01
Original Face:		Base	6,000,000.000	99.947141	443,267.21	93.687580	415,505.95	-27,761.26	0.01
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	342,494.600	99.513697	340,829.04	95.834600	328,228.33	-12,600.71	0.01
Original Face:		Base	5,000,000.000	99.513697	340,829.04	95.834600	328,228.33	-12,600.71	0.01

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3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	321,023.520	100.594009	322,930.43	90.294200	289,865.62	-33,064.81	0.01
Original Face:		Base	6,000,000.000	100.594009	322,930.43	90.294200	289,865.62	-33,064.81	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					4.154770	25 Apr 2038		
		Local	443,968.750	99.910503	443,571.41	98.877180	438,983.78	-4,587.63	0.01
Original Face:		Base	5,000,000.000	99.910503	443,571.41	98.877180	438,983.78	-4,587.63	0.01
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	28,657.600	104.180008	29,855.49	99.462740	28,503.63	-1,351.86	0.00
Original Face:		Base	5,000,000.000	104.180008	29,855.49	99.462740	28,503.63	-1,351.86	0.00
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	90.870492	962,691.50	100.000000	1,059,410.46	96,718.96	0.03
Original Face:		Base	6,000,000.000	90.870492	962,691.50	100.000000	1,059,410.46	96,718.96	0.03
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	627,306.280	105.602477	662,450.97	91.673820	575,075.63	-87,375.34	0.02
Original Face:		Base	4,600,000.000	105.602477	662,450.97	91.673820	575,075.63	-87,375.34	0.02
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	660,660.600	100.702765	665,303.49	94.613640	625,075.04	-40,228.45	0.02
Original Face:		Base	6,000,000.000	100.702765	665,303.49	94.613640	625,075.04	-40,228.45	0.02
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	819,039.780	101.008225	827,297.54	88.755850	726,945.72	-100,351.82	0.02
Original Face:		Base	6,000,000.000	101.008225	827,297.54	88.755850	726,945.72	-100,351.82	0.02
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	1,365,066.300	99.280565	1,355,245.54	88.755850	1,211,576.20	-143,669.34	0.03
Original Face:		Base	10,000,000.000	99.280565	1,355,245.54	88.755850	1,211,576.20	-143,669.34	0.03
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	682,533.150	99.894965	681,816.25	88.755850	605,788.10	-76,028.15	0.02
Original Face:		Base	5,000,000.000	99.894965	681,816.25	88.755850	605,788.10	-76,028.15	0.02
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	2,532,952.550	102.395626	2,593,632.62	90.888450	2,302,161.31	-291,471.31	0.06
Original Face:		Base	5,000,000.000	102.395626	2,593,632.62	90.888450	2,302,161.31	-291,471.31	0.06

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3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	3,544,374.400	102.571324	3,635,511.76	91.072560	3,227,952.50	-407,559.26	0.09
Original Face:		Base	7,000,000.000	102.571324	3,635,511.76	91.072560	3,227,952.50	-407,559.26	0.09
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,261,380.950	100.355743	2,269,425.66	70.716060	1,599,159.51	-670,266.15	0.04
Original Face:		Base	5,000,000.000	100.355743	2,269,425.66	70.716060	1,599,159.51	-670,266.15	0.04
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	3,245,968.940	100.438176	3,260,192.01	91.182850	2,959,766.99	-300,425.02	0.08
Original Face:		Base	5,173,000.000	100.438176	3,260,192.01	91.182850	2,959,766.99	-300,425.02	0.08
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,036,659.260	101.628488	4,102,395.78	95.943320	3,872,904.91	-229,490.87	0.10
Original Face:		Base	6,075,000.000	101.628488	4,102,395.78	95.943320	3,872,904.91	-229,490.87	0.10
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	5,200,065.040	99.934978	5,196,683.87	89.793660	4,669,328.72	-527,355.15	0.13
Original Face:		Base	4,330,819.000	99.934978	5,196,683.87	89.793660	4,669,328.72	-527,355.15	0.13
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	5,677,644.720	98.784432	5,608,629.11	99.495520	5,649,002.14	40,373.03	0.15
Original Face:		Base	11,000,000.000	98.784432	5,608,629.11	99.495520	5,649,002.14	40,373.03	0.15
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	3,229,420.500	99.234906	3,204,712.40	99.744660	3,221,174.50	16,462.10	0.09
Original Face:		Base	10,000,000.000	99.234906	3,204,712.40	99.744660	3,221,174.50	16,462.10	0.09
3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
		Local	3,270,455.480	99.212997	3,244,716.91	99.745590	3,262,135.11	17,418.20	0.09
Original Face:		Base	10,000,000.000	99.212997	3,244,716.91	99.745590	3,262,135.11	17,418.20	0.09
3136BSMH5	FANNIE MAE FNR 2024 41 GP					5.500000	25 May 2046		
		Local	4,436,608.300	99.734616	4,424,834.25	99.527320	4,415,637.34	-9,196.91	0.12
Original Face:		Base	10,000,000.000	99.734616	4,424,834.25	99.527320	4,415,637.34	-9,196.91	0.12
3136BSZ40	FANNIE MAE FNR 2024 61 CJ					5.000000	25 Mar 2051		
		Local	5,020,745.700	100.225369	5,032,060.91	98.682360	4,954,590.35	-77,470.56	0.13
Original Face:		Base	10,000,000.000	100.225369	5,032,060.91	98.682360	4,954,590.35	-77,470.56	0.13

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3136BTLW1	FANNIE MAE FNR 2024 81 DA					5.000000	25 Jun 2048		
		Local	7,771,843.900	99.850757	7,760,244.98	96.763340	7,520,295.74	-239,949.24	0.20
Original Face:		Base	10,000,000.000	99.850757	7,760,244.98	96.763340	7,520,295.74	-239,949.24	0.20
3136BTWW9	FANNIE MAE FNR 2024 89 NB					5.500000	25 Oct 2050		
		Local	6,687,105.490	99.980192	6,685,780.91	99.221640	6,635,055.74	-50,725.17	0.18
Original Face:		Base	10,000,000.000	99.980192	6,685,780.91	99.221640	6,635,055.74	-50,725.17	0.18
3136BTYR8	FANNIE MAE FNR 2024 90 B					5.000000	25 Jul 2051		
		Local	7,337,321.670	98.755326	7,245,995.91	98.572690	7,232,595.34	-13,400.57	0.19
Original Face:		Base	15,000,000.000	98.755326	7,245,995.91	98.572690	7,232,595.34	-13,400.57	0.19
3136BUEC0	FANNIE MAE FNR 2024 98 B					5.000000	25 Jun 2052		
		Local	5,434,920.520	98.469604	5,351,744.70	98.109460	5,332,171.17	-19,573.53	0.14
Original Face:		Base	10,000,000.000	98.469604	5,351,744.70	98.109460	5,332,171.17	-19,573.53	0.14
3136BUET3	FANNIE MAE FNR 2024 104 AC					5.000000	25 Mar 2052		
		Local	5,400,587.800	99.213169	5,358,094.31	98.220790	5,304,500.00	-53,594.31	0.14
Original Face:		Base	10,000,000.000	99.213169	5,358,094.31	98.220790	5,304,500.00	-53,594.31	0.14
3136BUG79	FANNIE MAE FNR 2025 5 BA					5.750000	25 Oct 2051		
		Local	4,471,331.900	100.000000	4,471,331.90	100.200810	4,480,310.78	8,978.88	0.12
Original Face:		Base	10,000,000.000	100.000000	4,471,331.90	100.200810	4,480,310.78	8,978.88	0.12
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	5,282,877.070	99.605482	5,262,035.16	99.433890	5,252,970.17	-9,064.99	0.14
Original Face:		Base	11,815,312.000	99.605482	5,262,035.16	99.433890	5,252,970.17	-9,064.99	0.14
3136BWMB9	FANNIE MAE FNR 2025 42 DA					5.000000	25 May 2052		
		Local	5,382,400.610	99.389302	5,349,530.42	98.558840	5,304,831.61	-44,698.81	0.14
Original Face:		Base	11,337,000.000	99.389302	5,349,530.42	98.558840	5,304,831.61	-44,698.81	0.14
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	8,138,230.800	99.912124	8,131,079.21	97.885540	7,966,151.17	-164,928.04	0.21
Original Face:		Base	10,000,000.000	99.912124	8,131,079.21	97.885540	7,966,151.17	-164,928.04	0.21
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	9,500,241.200	99.236280	9,427,685.96	94.081690	8,937,987.48	-489,698.48	0.24
Original Face:		Base	10,000,000.000	99.236280	9,427,685.96	94.081690	8,937,987.48	-489,698.48	0.24

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3136G5BH2	FANNIE MAE FNR 2026 23 DE					4.750000	25 Sep 2054		
		Local	9,254,244.100	98.321905	9,098,949.13	95.082530	8,799,169.42	-299,779.71	0.24
Original Face:		Base	10,000,000.000	98.321905	9,098,949.13	95.082530	8,799,169.42	-299,779.71	0.24
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	13,617,970.020	99.737376	13,582,206.01	95.720740	13,035,221.68	-546,984.33	0.35
Original Face:		Base	15,017,000.000	99.737376	13,582,206.01	95.720740	13,035,221.68	-546,984.33	0.35
3136G65V6	FANNIE MAE FNR 2026 61 V					5.500000	25 Jul 2037		
		Local	16,979,177.790	101.761718	17,278,303.01	98.313750	16,692,866.40	-585,436.61	0.45
Original Face:		Base	17,173,000.000	101.761718	17,278,303.01	98.313750	16,692,866.40	-585,436.61	0.45
3136G6PK8	FANNIE MAE FNR 2026 46 B					5.000000	25 Jul 2055		
		Local	9,623,200.200	99.448137	9,570,093.30	95.733710	9,212,646.57	-357,446.73	0.25
Original Face:		Base	10,000,000.000	99.448137	9,570,093.30	95.733710	9,212,646.57	-357,446.73	0.25
3136G7DT0	FANNIE MAE FNR 2026 67 GZ					5.000000	25 Jul 2056		
		Local	12,124,745.580	86.984718	10,546,675.74	80.875540	9,805,953.46	-740,722.28	0.26
Original Face:		Base	12,024,334.000	86.984718	10,546,675.74	80.875540	9,805,953.46	-740,722.28	0.26
3136G7LD6	FANNIE MAE FNR 2026 75 GA					4.550000	25 May 2030		
		Local	9,921,065.500	99.755230	9,896,781.72	97.568160	9,679,801.06	-216,980.66	0.26
Original Face:		Base	10,000,000.000	99.755230	9,896,781.72	97.568160	9,679,801.06	-216,980.66	0.26
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	50,324.960	99.933453	50,291.47	98.039180	49,338.18	-953.29	0.00
Original Face:		Base	6,625,000.000	99.933453	50,291.47	98.039180	49,338.18	-953.29	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	67,716.660	99.967955	67,694.96	99.115390	67,117.63	-577.33	0.00
Original Face:		Base	6,000,000.000	99.967955	67,694.96	99.115390	67,117.63	-577.33	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	33,823.880	102.745634	34,752.56	99.662630	33,709.77	-1,042.79	0.00
Original Face:		Base	7,703,000.000	102.745634	34,752.56	99.662630	33,709.77	-1,042.79	0.00
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	236,621.600	102.085300	241,555.87	96.290480	227,844.07	-13,711.80	0.01
Original Face:		Base	10,000,000.000	102.085300	241,555.87	96.290480	227,844.07	-13,711.80	0.01

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3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	438,625.590	101.753085	446,315.07	87.609360	384,277.07	-62,038.00	0.01
Original Face:		Base	13,000,000.000	101.753085	446,315.07	87.609360	384,277.07	-62,038.00	0.01
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	651.300	100.006142	651.34	99.823870	650.15	-1.19	0.00
Original Face:		Base	3,000,000.000	100.006142	651.34	99.823870	650.15	-1.19	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	329,372.600	104.459038	344,059.45	94.263240	310,477.28	-33,582.17	0.01
Original Face:		Base	5,000,000.000	104.459038	344,059.45	94.263240	310,477.28	-33,582.17	0.01
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	452,745.900	101.544471	459,738.43	88.474240	400,563.49	-59,174.94	0.01
Original Face:		Base	5,000,000.000	101.544471	459,738.43	88.474240	400,563.49	-59,174.94	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	303,548.250	100.374702	304,685.65	93.836580	284,839.30	-19,846.35	0.01
Original Face:		Base	5,000,000.000	100.374702	304,685.65	93.836580	284,839.30	-19,846.35	0.01
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	426,384.250	101.713443	433,690.10	94.147100	401,428.41	-32,261.69	0.01
Original Face:		Base	5,000,000.000	101.713443	433,690.10	94.147100	401,428.41	-32,261.69	0.01
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	242,698.000	103.172280	250,397.06	98.864620	239,942.46	-10,454.60	0.01
Original Face:		Base	5,000,000.000	103.172280	250,397.06	98.864620	239,942.46	-10,454.60	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	820,935.100	101.860463	836,208.29	94.871860	778,836.40	-57,371.89	0.02
Original Face:		Base	10,000,000.000	101.860463	836,208.29	94.871860	778,836.40	-57,371.89	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.266964	1,771,892.48	94.656460	1,689,596.04	-82,296.44	0.05
Original Face:		Base	1,784,977.000	99.266964	1,771,892.48	94.656460	1,689,596.04	-82,296.44	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	7,382.800	100.353389	7,408.89	99.505870	7,346.32	-62.57	0.00
Original Face:		Base	5,000,000.000	100.353389	7,408.89	99.505870	7,346.32	-62.57	0.00

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3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
			6,197,537.500	84.462037	5,234,566.44	87.961930	5,451,473.60	216,907.16	0.15
Original Face:		Base	5,000,000.000	84.462037	5,234,566.44	87.961930	5,451,473.60	216,907.16	0.15
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
			150,396.210	99.605582	149,803.02	99.630140	149,839.95	36.93	0.00
Original Face:		Base	3,867,000.000	99.605582	149,803.02	99.630140	149,839.95	36.93	0.00
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
			1,324,800.050	100.485299	1,331,229.29	85.316810	1,130,277.14	-200,952.15	0.03
Original Face:		Base	5,000,000.000	100.485299	1,331,229.29	85.316810	1,130,277.14	-200,952.15	0.03
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
			1,876,935.960	99.750084	1,872,245.20	99.384630	1,865,385.86	-6,859.34	0.05
Original Face:		Base	6,000,000.000	99.750084	1,872,245.20	99.384630	1,865,385.86	-6,859.34	0.05
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
			1,171,992.000	109.899155	1,288,009.30	96.730870	1,133,678.06	-154,331.24	0.03
Original Face:		Base	10,000,000.000	109.899155	1,288,009.30	96.730870	1,133,678.06	-154,331.24	0.03
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
			796,782.800	101.679630	810,165.80	96.885370	771,965.96	-38,199.84	0.02
Original Face:		Base	5,000,000.000	101.679630	810,165.80	96.885370	771,965.96	-38,199.84	0.02
3137GBHY4	FREDDIE MAC FHR 5688 A					5.000000	25 Aug 2056		
			5,022,176.790	95.484891	4,795,420.02	95.440540	4,793,192.65	-2,227.37	0.13
Original Face:		Base	5,105,000.000	95.484891	4,795,420.02	95.440540	4,793,192.65	-2,227.37	0.13
3137GCVD2	FREDDIE MAC FHR 5714 A					5.500000	25 Aug 2051		
			10,000,000.000	99.617188	9,961,718.75	99.617100	9,961,718.75	0.00	0.27
Original Face:		Base	10,000,000.000	99.617188	9,961,718.75	99.617100	9,961,718.75	0.00	0.27
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
			6,487,635.600	102.447770	6,646,438.03	83.591320	5,423,100.23	-1,223,337.80	0.15
Original Face:		Base	10,000,000.000	102.447770	6,646,438.03	83.591320	5,423,100.23	-1,223,337.80	0.15
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
			11,324,273.800	93.027118	10,534,645.56	88.754780	10,050,834.30	-483,811.26	0.27
Original Face:		Base	20,000,000.000	93.027118	10,534,645.56	88.754780	10,050,834.30	-483,811.26	0.27

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3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	5,804,091.400	97.563351	5,662,666.07	95.619140	5,549,822.28	-112,843.79	0.15
Original Face:		Base	10,000,000.000	97.563351	5,662,666.07	95.619140	5,549,822.28	-112,843.79	0.15
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	5,218,445.700	100.130246	5,225,242.52	99.454680	5,189,988.47	-35,254.05	0.14
Original Face:		Base	10,000,000.000	100.130246	5,225,242.52	99.454680	5,189,988.47	-35,254.05	0.14
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	6,118,927.800	99.825797	6,108,268.44	97.595960	5,971,826.33	-136,442.11	0.16
Original Face:		Base	10,000,000.000	99.825797	6,108,268.44	97.595960	5,971,826.33	-136,442.11	0.16
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
		Local	1,716,835.800	100.237161	1,720,907.46	100.510450	1,725,599.39	4,691.93	0.05
Original Face:		Base	10,000,000.000	100.237161	1,720,907.46	100.510450	1,725,599.39	4,691.93	0.05
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	4,225,065.800	99.899106	4,220,802.96	99.736440	4,213,930.22	-6,872.74	0.11
Original Face:		Base	10,000,000.000	99.899106	4,220,802.96	99.736440	4,213,930.22	-6,872.74	0.11
3137HCDW9	FREDDIE MAC FHR 5398 LZ					5.500000	25 Mar 2054		
		Local	10,078,913.200	94.626768	9,537,349.84	90.780920	9,149,730.13	-387,619.71	0.25
Original Face:		Base	8,786,879.000	94.626768	9,537,349.84	90.780920	9,149,730.13	-387,619.71	0.25
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
		Local	978,236.610	99.850068	976,769.92	100.429380	982,436.96	5,667.04	0.03
Original Face:		Base	3,000,000.000	99.850068	976,769.92	100.429380	982,436.96	5,667.04	0.03
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
		Local	5,977,809.450	99.887596	5,971,090.15	99.474770	5,946,412.20	-24,677.95	0.16
Original Face:		Base	15,000,000.000	99.887596	5,971,090.15	99.474770	5,946,412.20	-24,677.95	0.16
3137HCRL8	FREDDIE MAC FHR 5411 BY					6.000000	25 May 2054		
		Local	10,000,000.000	103.734042	10,373,404.21	95.779840	9,577,984.00	-795,420.21	0.26
Original Face:		Base	10,000,000.000	103.734042	10,373,404.21	95.779840	9,577,984.00	-795,420.21	0.26
3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
		Local	1,964,821.300	99.768921	1,960,281.02	100.328660	1,971,278.88	10,997.86	0.05
Original Face:		Base	10,000,000.000	99.768921	1,960,281.02	100.328660	1,971,278.88	10,997.86	0.05

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3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	4,419,326.180	99.412908	4,393,380.69	98.608460	4,357,829.49	-35,551.20	0.12
Original Face:		Base	10,000,000.000	99.412908	4,393,380.69	98.608460	4,357,829.49	-35,551.20	0.12
3137HHNA5	FREDDIE MAC FHR 5483 DG					5.500000	25 Feb 2050		
		Local	6,169,194.300	99.969286	6,167,299.51	99.244750	6,122,601.46	-44,698.05	0.16
Original Face:		Base	10,000,000.000	99.969286	6,167,299.51	99.244750	6,122,601.46	-44,698.05	0.16
3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	1,538,512.540	100.363176	1,544,100.05	100.256960	1,542,465.90	-1,634.15	0.04
Original Face:		Base	5,000,000.000	100.363176	1,544,100.05	100.256960	1,542,465.90	-1,634.15	0.04
3137HJPM3	FREDDIE MAC FHR 5507 GB					5.500000	25 Mar 2051		
		Local	4,132,316.000	99.696813	4,119,787.35	99.609520	4,116,180.13	-3,607.22	0.11
Original Face:		Base	10,000,000.000	99.696813	4,119,787.35	99.609520	4,116,180.13	-3,607.22	0.11
3137HJSH1	FREDDIE MAC FHR 5502 DC					5.500000	25 May 2051		
		Local	2,001,974.480	99.605840	1,994,083.50	99.633970	1,994,646.65	563.15	0.05
Original Face:		Base	5,000,000.000	99.605840	1,994,083.50	99.633970	1,994,646.65	563.15	0.05
3137HK2W3	FREDDIE MAC FHR 5520 GA					5.500000	25 Oct 2049		
		Local	5,762,826.900	100.000000	5,762,826.90	99.388560	5,727,590.67	-35,236.23	0.15
Original Face:		Base	10,000,000.000	100.000000	5,762,826.90	99.388560	5,727,590.67	-35,236.23	0.15
3137HKJA3	FREDDIE MAC FHR 5515 HA					5.500000	25 Aug 2051		
		Local	8,705,300.600	100.682916	8,764,750.47	99.503110	8,662,044.83	-102,705.64	0.23
Original Face:		Base	20,000,000.000	100.682916	8,764,750.47	99.503110	8,662,044.83	-102,705.64	0.23
3137HLMH2	FREDDIE MAC FHR 5546 JA					5.000000	25 Jun 2052		
		Local	4,916,924.400	98.718711	4,853,924.39	98.434020	4,839,926.35	-13,998.04	0.13
Original Face:		Base	10,000,000.000	98.718711	4,853,924.39	98.434020	4,839,926.35	-13,998.04	0.13
3137HMV72	FREDDIE MAC FHR 5578 KA					5.000000	25 Sep 2055		
		Local	9,435,921.200	99.861474	9,422,850.01	95.132300	8,976,608.86	-446,241.15	0.24
Original Face:		Base	10,000,000.000	99.861474	9,422,850.01	95.132300	8,976,608.86	-446,241.15	0.24
3137HMVB3	FREDDIE MAC FHR 5578 KE					4.750000	25 Sep 2055		
		Local	14,153,881.800	99.230532	14,044,972.24	94.342290	13,353,096.21	-691,876.03	0.36
Original Face:		Base	15,000,000.000	99.230532	14,044,972.24	94.342290	13,353,096.21	-691,876.03	0.36

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3137HNBD9	FREDDIE MAC FHR 5587 KA					5.000000	25 May 2055		
		Local	6,951,196.380	99.892297	6,943,709.74	95.433370	6,633,760.96	-309,948.78	0.18
Original Face:		Base	8,700,000.000	99.892297	6,943,709.74	95.433370	6,633,760.96	-309,948.78	0.18
3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	8,220,029.100	99.969156	8,217,493.75	95.373160	7,839,701.51	-377,792.24	0.21
Original Face:		Base	10,000,000.000	99.969156	8,217,493.75	95.373160	7,839,701.51	-377,792.24	0.21
3137HPA60	FREDDIE MAC FHR 5604 EA					4.500000	25 Apr 2052		
		Local	9,195,457.300	99.677457	9,165,797.96	95.687610	8,798,913.32	-366,884.64	0.24
Original Face:		Base	10,000,000.000	99.677457	9,165,797.96	95.687610	8,798,913.32	-366,884.64	0.24
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	9,557,391.400	99.845390	9,542,614.72	94.216650	9,004,654.00	-537,960.72	0.24
Original Face:		Base	10,000,000.000	99.845390	9,542,614.72	94.216650	9,004,654.00	-537,960.72	0.24
3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	9,330,927.660	99.414452	9,276,290.57	94.202060	8,789,926.07	-486,364.50	0.24
Original Face:		Base	10,000,000.000	99.414452	9,276,290.57	94.202060	8,789,926.07	-486,364.50	0.24
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,294,731.000	99.647891	9,262,003.42	94.385120	8,772,843.01	-489,160.41	0.24
Original Face:		Base	10,000,000.000	99.647891	9,262,003.42	94.385120	8,772,843.01	-489,160.41	0.24
3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	9,212,700.300	98.698048	9,092,755.39	93.916530	8,652,248.44	-440,506.95	0.23
Original Face:		Base	10,000,000.000	98.698048	9,092,755.39	93.916530	8,652,248.44	-440,506.95	0.23
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	9,049,296.200	99.646027	9,017,264.11	94.935910	8,591,031.70	-426,232.41	0.23
Original Face:		Base	10,000,000.000	99.646027	9,017,264.11	94.935910	8,591,031.70	-426,232.41	0.23
3137HQV99	FREDDIE MAC FHR 5645 NA					4.500000	25 Jan 2052		
		Local	9,566,071.300	99.315876	9,500,627.54	94.283340	9,019,211.53	-481,416.01	0.24
Original Face:		Base	10,000,000.000	99.315876	9,500,627.54	94.283340	9,019,211.53	-481,416.01	0.24
3137HQVD0	FREDDIE MAC FHR 5645 PA					4.500000	25 Oct 2055		
		Local	14,726,402.280	97.912769	14,419,028.19	93.141620	13,716,409.65	-702,618.54	0.37
Original Face:		Base	15,097,136.000	97.912769	14,419,028.19	93.141620	13,716,409.65	-702,618.54	0.37

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3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	6,248,915.220	99.116341	6,193,696.10	94.735600	5,919,947.33	-273,748.77	0.16
Original Face:		Base	6,500,000.000	99.116341	6,193,696.10	94.735600	5,919,947.33	-273,748.77	0.16
3137HRW47	FREDDIE MAC FHR 5665 EV					5.000000	25 May 2037		
		Local	6,903,206.910	100.184768	6,915,961.80	96.483680	6,660,468.06	-255,493.74	0.18
Original Face:		Base	7,066,618.000	100.184768	6,915,961.80	96.483680	6,660,468.06	-255,493.74	0.18
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	681,527.100	102.796733	700,587.59	91.772353	625,453.46	-75,134.13	0.02
Original Face:		Base	10,000,000.000	102.796733	700,587.59	91.772353	625,453.46	-75,134.13	0.02
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					6.215000	01 Nov 2035		
		Local	133,631.650	101.897949	136,167.91	102.240052	136,625.07	457.16	0.00
Original Face:		Base	5,000,000.000	101.897949	136,167.91	102.240052	136,625.07	457.16	0.00
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,021,917.400	103.918150	1,061,957.66	93.619602	956,715.00	-105,242.66	0.03
Original Face:		Base	20,000,000.000	103.918150	1,061,957.66	93.619602	956,715.00	-105,242.66	0.03
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					6.081000	01 May 2036		
		Local	162,645.650	102.026639	165,941.89	102.344833	166,459.42	517.53	0.00
Original Face:		Base	5,000,000.000	102.026639	165,941.89	102.344833	166,459.42	517.53	0.00
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					5.953000	01 Oct 2037		
		Local	90,728.960	104.031789	94,386.96	102.309283	92,824.15	-1,562.81	0.00
Original Face:		Base	4,000,000.000	104.031789	94,386.96	102.309283	92,824.15	-1,562.81	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	322,333.680	102.001016	328,783.63	96.613298	311,417.20	-17,366.43	0.01
Original Face:		Base	8,000,000.000	102.001016	328,783.63	96.613298	311,417.20	-17,366.43	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					6.290000	01 Aug 2037		
		Local	29,988.600	104.169851	31,239.08	102.781337	30,822.68	-416.40	0.00
Original Face:		Base	5,000,000.000	104.169851	31,239.08	102.781337	30,822.68	-416.40	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	58,286.580	100.400195	58,519.84	98.985407	57,695.21	-824.63	0.00
Original Face:		Base	6,000,000.000	100.400195	58,519.84	98.985407	57,695.21	-824.63	0.00

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3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	490,327.860	102.451323	502,347.38	94.565006	463,678.57	-38,668.81	0.01
Original Face:		Base	6,000,000.000	102.451323	502,347.38	94.565006	463,678.57	-38,668.81	0.01
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,132,580.140	103.688153	1,174,351.43	87.760087	993,953.32	-180,398.11	0.03
Original Face:		Base	6,750,000.000	103.688153	1,174,351.43	87.760087	993,953.32	-180,398.11	0.03
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	689,917.830	102.039756	703,990.47	91.026223	628,006.14	-75,984.33	0.02
Original Face:		Base	7,000,000.000	102.039756	703,990.47	91.026223	628,006.14	-75,984.33	0.02
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.996832	5,616,822.04	99.607836	5,594,972.15	-21,849.89	0.15
Original Face:		Base	5,617,000.000	99.996832	5,616,822.04	99.607836	5,594,972.15	-21,849.89	0.15
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	496,356.940	100.593488	499,302.76	93.317721	463,188.98	-36,113.78	0.01
Original Face:		Base	5,948,304.000	100.593488	499,302.76	93.317721	463,188.98	-36,113.78	0.01
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	982,855.980	101.301348	995,646.36	91.840932	902,664.09	-92,982.27	0.02
Original Face:		Base	7,922,201.000	101.301348	995,646.36	91.840932	902,664.09	-92,982.27	0.02
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	516,818.460	101.151215	522,768.15	94.645911	489,147.54	-33,620.61	0.01
Original Face:		Base	6,000,000.000	101.151215	522,768.15	94.645911	489,147.54	-33,620.61	0.01
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,356,719.350	102.353295	1,388,646.96	95.830134	1,300,145.97	-88,500.99	0.03
Original Face:		Base	11,523,254.000	102.353295	1,388,646.96	95.830134	1,300,145.97	-88,500.99	0.03
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	1,732,657.130	112.570111	1,950,454.05	96.920970	1,679,308.10	-271,145.95	0.05
Original Face:		Base	41,000,000.000	112.570111	1,950,454.05	96.920970	1,679,308.10	-271,145.95	0.05
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	50,424.350	100.842093	50,848.97	100.661820	50,758.07	-90.90	0.00
Original Face:		Base	5,000,000.000	100.842093	50,848.97	100.661820	50,758.07	-90.90	0.00

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31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	53,388.760	104.248085	55,656.76	99.736140	53,247.89	-2,408.87	0.00
Original Face:		Base	5,855,000.000	104.248085	55,656.76	99.736140	53,247.89	-2,408.87	0.00
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.955848	25 Sep 2039		
		Local	77,042.600	103.267218	79,559.75	99.100010	76,349.22	-3,210.53	0.00
Original Face:		Base	5,000,000.000	103.267218	79,559.75	99.100010	76,349.22	-3,210.53	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.603628	25 Aug 2039		
		Local	190,876.300	101.749547	194,215.77	99.621540	190,153.91	-4,061.86	0.01
Original Face:		Base	10,000,000.000	101.749547	194,215.77	99.621540	190,153.91	-4,061.86	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	712,677.410	100.988603	719,722.96	97.397010	694,126.49	-25,596.47	0.02
Original Face:		Base	8,609,641.000	100.988603	719,722.96	97.397010	694,126.49	-25,596.47	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.959934	25 Oct 2040		
		Local	168,973.450	105.572840	178,390.07	100.454610	169,741.62	-8,648.45	0.00
Original Face:		Base	5,000,000.000	105.572840	178,390.07	100.454610	169,741.62	-8,648.45	0.00
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	265,702.000	99.813103	265,205.41	97.442239	258,905.98	-6,299.43	0.01
Original Face:		Base	11,959,998.000	99.813103	265,205.41	97.442239	258,905.98	-6,299.43	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	39,380.500	99.653585	39,244.08	96.824028	38,129.79	-1,114.29	0.00
Original Face:		Base	5,000,000.000	99.653585	39,244.08	96.824028	38,129.79	-1,114.29	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	54,413.520	100.308379	54,581.32	98.502868	53,598.88	-982.44	0.00
Original Face:		Base	6,500,000.000	100.308379	54,581.32	98.502868	53,598.88	-982.44	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	112,266.400	100.074065	112,349.55	98.328771	110,390.17	-1,959.38	0.00
Original Face:		Base	8,000,000.000	100.074065	112,349.55	98.328771	110,390.17	-1,959.38	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	50,986.100	100.286588	51,132.22	97.919786	49,925.48	-1,206.74	0.00
Original Face:		Base	5,000,000.000	100.286588	51,132.22	97.919786	49,925.48	-1,206.74	0.00

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31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	124,416.360	100.528676	125,074.12	98.094418	122,045.50	-3,028.62	0.00
	Original Face:	Base	10,547,657.000	100.528676	125,074.12	98.094418	122,045.50	-3,028.62	0.00
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	129,694.600	100.292063	130,073.39	97.935625	127,017.22	-3,056.17	0.00
	Original Face:	Base	17,500,000.000	100.292063	130,073.39	97.935625	127,017.22	-3,056.17	0.00
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	16,254.350	101.967473	16,574.15	96.501605	15,685.71	-888.44	0.00
	Original Face:	Base	9,397,749.000	101.967473	16,574.15	96.501605	15,685.71	-888.44	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
		Local	762,818.530	99.848947	761,666.27	96.729860	737,873.30	-23,792.97	0.02
	Original Face:	Base	4,303,991.000	99.848947	761,666.27	96.729860	737,873.30	-23,792.97	0.02
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	2,830,464.670	104.066555	2,945,567.07	89.729831	2,539,771.16	-405,795.91	0.07
	Original Face:	Base	15,243,777.000	104.066555	2,945,567.07	89.729831	2,539,771.16	-405,795.91	0.07
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	384,775.450	100.380427	386,239.24	90.277518	347,365.73	-38,873.51	0.01
	Original Face:	Base	4,744,826.000	100.380427	386,239.24	90.277518	347,365.73	-38,873.51	0.01
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	482,177.370	100.397854	484,095.73	89.940735	433,673.87	-50,421.86	0.01
	Original Face:	Base	4,166,154.000	100.397854	484,095.73	89.940735	433,673.87	-50,421.86	0.01
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	1,643,260.000	101.939560	1,675,132.02	87.118169	1,431,578.02	-243,554.00	0.04
	Original Face:	Base	10,000,000.000	101.939560	1,675,132.02	87.118169	1,431,578.02	-243,554.00	0.04
3140FXYU0	FNMA POOL BF0722 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
		Local	11,889,672.300	90.293184	10,735,563.69	83.241877	9,897,186.39	-838,377.30	0.27
	Original Face:	Base	16,494,696.000	90.293184	10,735,563.69	83.241877	9,897,186.39	-838,377.30	0.27
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	2,364,522.500	106.252544	2,512,365.31	90.774584	2,146,385.46	-365,979.85	0.06
	Original Face:	Base	9,938,165.000	106.252544	2,512,365.31	90.774584	2,146,385.46	-365,979.85	0.06

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3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,163,573.170	106.244756	1,236,235.48	90.774987	1,056,233.39	-180,002.09	0.03
Original Face:		Base	6,864,195.000	106.244756	1,236,235.48	90.774987	1,056,233.39	-180,002.09	0.03
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	689,898.770	104.147271	718,510.74	91.196619	629,164.35	-89,346.39	0.02
Original Face:		Base	11,668,342.000	104.147271	718,510.74	91.196619	629,164.35	-89,346.39	0.02
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	775,864.300	99.924241	775,276.51	95.585691	741,615.25	-33,661.26	0.02
Original Face:		Base	10,000,000.000	99.924241	775,276.51	95.585691	741,615.25	-33,661.26	0.02
3140JC3R3	FNMA POOL BM8007 FN 04/56 FLOATING VAR					4.408000	01 Apr 2056		
		Local	9,597,805.100	98.409557	9,445,157.52	94.013903	9,023,271.18	-421,886.34	0.24
Original Face:		Base	10,000,000.000	98.409557	9,445,157.52	94.013903	9,023,271.18	-421,886.34	0.24
3140JC5K6	FNMA POOL BM8049 FN 06/56 FLOATING VAR					4.541000	01 Jun 2056		
		Local	19,048,809.200	98.656189	18,792,829.20	95.985077	18,284,014.18	-508,815.02	0.49
Original Face:		Base	20,000,000.000	98.656189	18,792,829.20	95.985077	18,284,014.18	-508,815.02	0.49
3140JC5Y6	FNMA POOL BM8062 FN 07/56 FLOATING VAR					4.234000	01 Jul 2056		
		Local	9,956,437.180	96.584787	9,616,403.69	92.999162	9,259,403.14	-357,000.55	0.25
Original Face:		Base	10,007,269.000	96.584787	9,616,403.69	92.999162	9,259,403.14	-357,000.55	0.25
3140JC6W9	FNMA POOL BM8084 FN 07/56 FLOATING VAR					3.798000	01 Jul 2056		
		Local	14,482,235.700	95.728872	13,863,680.88	93.128472	13,487,084.82	-376,596.06	0.36
Original Face:		Base	15,000,000.000	95.728872	13,863,680.88	93.128472	13,487,084.82	-376,596.06	0.36
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.284000	01 Jun 2054		
		Local	11,668,738.380	97.916570	11,425,628.33	94.452420	11,021,405.78	-404,222.55	0.30
Original Face:		Base	12,975,347.000	97.916570	11,425,628.33	94.452420	11,021,405.78	-404,222.55	0.30
3140JCM92	FNMA POOL BM7583 FN 11/54 FLOATING VAR					5.801000	01 Nov 2054		
		Local	6,013,958.100	101.114554	6,080,986.90	100.129668	6,021,756.28	-59,230.62	0.16
Original Face:		Base	10,000,000.000	101.114554	6,080,986.90	100.129668	6,021,756.28	-59,230.62	0.16
3140JCN67	FNMA POOL BM7612 FN 11/54 FLOATING VAR					5.438000	01 Nov 2054		
		Local	6,644,419.200	100.794191	6,697,188.59	99.673411	6,622,719.26	-74,469.33	0.18
Original Face:		Base	10,000,000.000	100.794191	6,697,188.59	99.673411	6,622,719.26	-74,469.33	0.18

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3140JCPY4	FNMA POOL BM7638 FN 01/55 FLOATING VAR					5.250000	01 Jan 2055		
		Local	9,477,062.440	99.873174	9,465,043.05	98.033656	9,290,710.79	-174,332.26	0.25
	Original Face:	Base	13,252,121.000	99.873174	9,465,043.05	98.033656	9,290,710.79	-174,332.26	0.25
3140JCPZ1	FNMA POOL BM7639 FN 12/54 FLOATING VAR					4.887000	01 Dec 2054		
		Local	7,961,622.000	99.641508	7,933,080.20	98.096287	7,810,055.57	-123,024.63	0.21
	Original Face:	Base	10,000,000.000	99.641508	7,933,080.20	98.096287	7,810,055.57	-123,024.63	0.21
3140JCTH7	FNMA POOL BM7751 FN 06/55 FLOATING VAR					4.134000	01 Jun 2055		
		Local	9,814,208.150	95.789880	9,401,018.23	93.162839	9,143,194.94	-257,823.29	0.25
	Original Face:	Base	10,390,201.000	95.789880	9,401,018.23	93.162839	9,143,194.94	-257,823.29	0.25
3140JCWY6	FNMA POOL BM7862 FN 10/55 FLOATING VAR					5.021000	01 Oct 2055		
		Local	8,272,663.400	101.222912	8,373,830.83	98.055530	8,111,803.94	-262,026.89	0.22
	Original Face:	Base	10,000,000.000	101.222912	8,373,830.83	98.055530	8,111,803.94	-262,026.89	0.22
3140JCZK3	FNMA POOL BM7945 FN 03/56 FLOATING VAR					4.555000	01 Mar 2056		
		Local	13,568,314.430	99.062469	13,441,107.34	94.424132	12,811,763.13	-629,344.21	0.34
	Original Face:	Base	14,006,242.000	99.062469	13,441,107.34	94.424132	12,811,763.13	-629,344.21	0.34
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	7,063,029.230	105.201896	7,430,440.67	79.970284	5,648,324.53	-1,782,116.14	0.15
	Original Face:	Base	12,784,918.000	105.201896	7,430,440.67	79.970284	5,648,324.53	-1,782,116.14	0.15
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	2,716,724.010	98.573098	2,677,959.02	91.775265	2,493,280.66	-184,678.36	0.07
	Original Face:	Base	4,455,713.000	98.573098	2,677,959.02	91.775265	2,493,280.66	-184,678.36	0.07
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	7,501,870.720	103.029106	7,729,110.34	101.136125	7,587,101.35	-142,008.99	0.20
	Original Face:	Base	11,591,129.000	103.029106	7,729,110.34	101.136125	7,587,101.35	-142,008.99	0.20
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	2,768,401.340	96.644957	2,675,520.29	88.167406	2,440,827.65	-234,692.64	0.07
	Original Face:	Base	4,949,005.000	96.644957	2,675,520.29	88.167406	2,440,827.65	-234,692.64	0.07
3140W1Z71	FNMA POOL FA1665 FN 01/51 FIXED VAR					4.000000	01 Jan 2051		
		Local	8,654,738.400	96.790672	8,376,979.47	90.807042	7,859,111.93	-517,867.54	0.21
	Original Face:	Base	10,000,000.000	96.790672	8,376,979.47	90.807042	7,859,111.93	-517,867.54	0.21

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3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	6,557,497.450	89.172428	5,847,479.72	83.738063	5,491,121.35	-356,358.37	0.15
Original Face:		Base	7,000,000.000	89.172428	5,847,479.72	83.738063	5,491,121.35	-356,358.37	0.15
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	415,895.520	100.309708	417,183.58	96.266205	400,366.83	-16,816.75	0.01
Original Face:		Base	6,000,000.000	100.309708	417,183.58	96.266205	400,366.83	-16,816.75	0.01
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	263,712.720	103.378616	272,622.56	98.464855	259,664.35	-12,958.21	0.01
Original Face:		Base	9,100,000.000	103.378616	272,622.56	98.464855	259,664.35	-12,958.21	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	531,025.150	102.924683	546,555.95	91.618762	486,518.67	-60,037.28	0.01
Original Face:		Base	5,000,000.000	102.924683	546,555.95	91.618762	486,518.67	-60,037.28	0.01
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,302,133.700	102.527165	1,335,040.77	85.789843	1,117,098.46	-217,942.31	0.03
Original Face:		Base	7,000,000.000	102.527165	1,335,040.77	85.789843	1,117,098.46	-217,942.31	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	203,923.430	102.447973	208,915.42	97.138552	198,088.27	-10,827.15	0.01
Original Face:		Base	6,100,000.000	102.447973	208,915.42	97.138552	198,088.27	-10,827.15	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	207,064.090	100.416021	207,925.52	98.311688	203,568.20	-4,357.32	0.01
Original Face:		Base	9,500,000.000	100.416021	207,925.52	98.311688	203,568.20	-4,357.32	0.01
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	407,007.950	101.498939	413,108.75	94.433262	384,350.88	-28,757.87	0.01
Original Face:		Base	5,000,000.000	101.498939	413,108.75	94.433262	384,350.88	-28,757.87	0.01
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	629,024.740	102.120134	642,360.91	95.778706	602,471.76	-39,889.15	0.02
Original Face:		Base	7,899,440.000	102.120134	642,360.91	95.778706	602,471.76	-39,889.15	0.02
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	743,663.280	103.240405	767,760.98	96.407894	716,950.11	-50,810.87	0.02
Original Face:		Base	8,000,000.000	103.240405	767,760.98	96.407894	716,950.11	-50,810.87	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
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	661,393.440	101.001983	668,020.49	95.498437	631,620.40	-36,400.09	0.02
	Original Face:	Base	6,000,000.000	101.001983	668,020.49	95.498437	631,620.40	-36,400.09	0.02
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	463,402.600	101.109131	468,542.34	94.952676	440,013.17	-28,529.17	0.01
	Original Face:	Base	5,000,000.000	101.109131	468,542.34	94.952676	440,013.17	-28,529.17	0.01
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	277,091.100	101.647927	281,657.36	96.745427	268,072.97	-13,584.39	0.01
	Original Face:	Base	5,000,000.000	101.647927	281,657.36	96.745427	268,072.97	-13,584.39	0.01
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					6.191000	01 Feb 2037		
		Local	110,349.950	101.867196	112,410.40	102.794550	113,433.73	1,023.33	0.00
	Original Face:	Base	5,000,000.000	101.867196	112,410.40	102.794550	113,433.73	1,023.33	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	68,406.320	102.805355	70,325.36	99.284792	67,917.07	-2,408.29	0.00
	Original Face:	Base	3,262,241.000	102.805355	70,325.36	99.284792	67,917.07	-2,408.29	0.00
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					5.782000	01 Jan 2037		
		Local	177,296.850	101.856215	180,587.86	101.890089	180,647.92	60.06	0.00
	Original Face:	Base	6,271,091.000	101.856215	180,587.86	101.890089	180,647.92	60.06	0.00
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.254602	9,925,460.21	81.239402	8,123,940.20	-1,801,520.01	0.22
		Base		99.254602	9,925,460.21	81.239402	8,123,940.20	-1,801,520.01	0.22
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.794736	4,989,736.82	98.884967	4,944,248.35	-45,488.47	0.13
		Base		99.794736	4,989,736.82	98.884967	4,944,248.35	-45,488.47	0.13
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		Local	5,000,000.000	99.528681	4,976,434.03	85.167939	4,258,396.95	-718,037.08	0.11
		Base		99.528681	4,976,434.03	85.167939	4,258,396.95	-718,037.08	0.11
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	720,402.260	108.164495	779,219.47	101.541862	731,509.87	-47,709.60	0.02
	Original Face:	Base	8,707,929.000	108.164495	779,219.47	101.541862	731,509.87	-47,709.60	0.02

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36179XXS0	GNMA II POOL MA8789 G2 04/53 FIXED 5.5					5.500000	20 Apr 2053		
		Local	4,628,227.880	100.664143	4,658,965.94	94.697548	4,382,818.32	-276,147.62	0.12
Original Face:		Base	11,977,799.000	100.664143	4,658,965.94	94.697548	4,382,818.32	-276,147.62	0.12
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	3,404,671.120	104.406430	3,554,695.58	86.536429	2,946,280.81	-608,414.77	0.08
Original Face:		Base	11,805,572.000	104.406430	3,554,695.58	86.536429	2,946,280.81	-608,414.77	0.08
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	557,257.400	100.000000	557,257.40	83.115283	463,166.07	-94,091.33	0.01
Original Face:		Base	10,000,000.000	100.000000	557,257.40	83.115283	463,166.07	-94,091.33	0.01
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	4,211,166.990	109.845862	4,625,792.66	86.330805	3,635,534.36	-990,258.30	0.10
Original Face:		Base	9,821,806.000	109.845862	4,625,792.66	86.330805	3,635,534.36	-990,258.30	0.10
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	9,500,202.980	105.681762	10,039,981.94	83.145680	7,899,008.37	-2,140,973.57	0.21
Original Face:		Base	12,889,444.000	105.681762	10,039,981.94	83.145680	7,899,008.37	-2,140,973.57	0.21
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	7,342,553.800	107.811513	7,916,118.34	83.142777	6,104,803.13	-1,811,315.21	0.16
Original Face:		Base	10,000,000.000	107.811513	7,916,118.34	83.142777	6,104,803.13	-1,811,315.21	0.16
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	6,975,370.430	105.337274	7,347,665.03	85.116858	5,937,216.14	-1,410,448.89	0.16
Original Face:		Base	10,204,176.000	105.337274	7,347,665.03	85.116858	5,937,216.14	-1,410,448.89	0.16
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	9,023,144.800	107.547031	9,704,124.32	83.696741	7,552,078.13	-2,152,046.19	0.20
Original Face:		Base	12,373,645.000	107.547031	9,704,124.32	83.696741	7,552,078.13	-2,152,046.19	0.20
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	586,455.300	106.227968	622,979.55	97.634771	572,584.29	-50,395.26	0.02
Original Face:		Base	6,000,000.000	106.227968	622,979.55	97.634771	572,584.29	-50,395.26	0.02
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	7,679,314.570	100.326743	7,704,406.19	100.256360	7,699,001.26	-5,404.93	0.21
Original Face:		Base	10,422,298.000	100.326743	7,704,406.19	100.256360	7,699,001.26	-5,404.93	0.21

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3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	2,374,126.250	97.969501	2,325,919.63	93.116786	2,210,710.06	-115,209.57	0.06
Original Face:		Base	5,000,000.000	97.969501	2,325,919.63	93.116786	2,210,710.06	-115,209.57	0.06
3618W9A92	GNMA II POOL DT9032 G2 09/56 FIXED 6					6.000000	20 Sep 2056		
		Local	10,000,000.000	99.687500	9,968,750.00	97.865589	9,786,558.90	-182,191.10	0.26
Original Face:		Base	10,000,000.000	99.687500	9,968,750.00	97.865589	9,786,558.90	-182,191.10	0.26
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,231,037.020	104.307816	1,284,067.83	87.720007	1,079,865.76	-204,202.07	0.03
Original Face:		Base	5,682,660.000	104.307816	1,284,067.83	87.720007	1,079,865.76	-204,202.07	0.03
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	491,003.530	104.537609	513,283.35	89.288016	438,407.31	-74,876.04	0.01
Original Face:		Base	5,271,946.000	104.537609	513,283.35	89.288016	438,407.31	-74,876.04	0.01
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	2,732,964.030	104.372648	2,852,466.93	86.482982	2,363,548.79	-488,918.14	0.06
Original Face:		Base	8,934,236.000	104.372648	2,852,466.93	86.482982	2,363,548.79	-488,918.14	0.06
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	47,975.620	100.473845	48,202.95	99.336242	47,657.18	-545.77	0.00
Original Face:		Base	7,000,000.000	100.473845	48,202.95	99.336242	47,657.18	-545.77	0.00
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	76,992.000	101.886209	78,444.23	83.100012	63,980.36	-14,463.87	0.00
Original Face:		Base	5,000,000.000	101.886209	78,444.23	83.100012	63,980.36	-14,463.87	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	217,637.110	100.231895	218,141.80	98.632847	214,661.68	-3,480.12	0.01
Original Face:		Base	13,640,889.000	100.231895	218,141.80	98.632847	214,661.68	-3,480.12	0.01
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	343,810.450	105.706575	363,430.25	94.797254	325,922.87	-37,507.38	0.01
Original Face:		Base	5,000,000.000	105.706575	363,430.25	94.797254	325,922.87	-37,507.38	0.01
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,243,458.200	104.727199	1,302,238.94	88.214244	1,096,907.25	-205,331.69	0.03
Original Face:		Base	10,000,000.000	104.727199	1,302,238.94	88.214244	1,096,907.25	-205,331.69	0.03

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3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					5.851000	20 Mar 2070		
			3,330,439.990	105.552298	3,515,355.95	103.657730	3,452,258.49	-63,097.46	0.09
	Original Face:	Base	6,631,731.000	105.552298	3,515,355.95	103.657730	3,452,258.49	-63,097.46	0.09
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					6.393000	20 Apr 2070		
			4,527,707.170	110.483844	5,002,384.94	104.409790	4,727,369.55	-275,015.39	0.13
	Original Face:	Base	10,005,856.000	110.483844	5,002,384.94	104.409790	4,727,369.55	-275,015.39	0.13
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
			2,920,718.190	105.642995	3,085,534.18	83.021633	2,424,827.94	-660,706.24	0.07
	Original Face:	Base	7,538,423.000	105.642995	3,085,534.18	83.021633	2,424,827.94	-660,706.24	0.07
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					6.653000	20 May 2070		
			1,960,494.300	109.459062	2,145,938.68	103.613490	2,031,336.57	-114,602.11	0.05
	Original Face:	Base	10,000,000.000	109.459062	2,145,938.68	103.613490	2,031,336.57	-114,602.11	0.05
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					6.043000	20 Oct 2070		
			1,660,582.200	107.723613	1,788,839.14	102.953680	1,709,630.48	-79,208.66	0.05
	Original Face:	Base	10,000,000.000	107.723613	1,788,839.14	102.953680	1,709,630.48	-79,208.66	0.05
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.478000	20 Jan 2071		
			802,885.370	111.285189	893,492.50	99.075620	795,463.66	-98,028.84	0.02
	Original Face:	Base	6,168,892.000	111.285189	893,492.50	99.075620	795,463.66	-98,028.84	0.02
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.524000	20 Aug 2071		
			1,031,676.300	108.912842	1,123,627.98	99.265260	1,024,096.16	-99,531.82	0.03
	Original Face:	Base	10,000,000.000	108.912842	1,123,627.98	99.265260	1,024,096.16	-99,531.82	0.03
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					5.782000	20 Feb 2072		
			9,680,637.500	106.881049	10,346,766.91	103.488610	10,018,357.19	-328,409.72	0.27
	Original Face:	Base	10,000,000.000	106.881049	10,346,766.91	103.488610	10,018,357.19	-328,409.72	0.27
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.485000	20 Oct 2067		
			1,598,522.040	102.118283	1,632,383.26	99.221290	1,586,074.19	-46,309.07	0.04
	Original Face:	Base	18,000,000.000	102.118283	1,632,383.26	99.221290	1,586,074.19	-46,309.07	0.04
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.512000	20 Nov 2073		
			4,365,832.660	96.583588	4,216,677.82	94.525200	4,126,812.05	-89,865.77	0.11
	Original Face:	Base	5,709,398.000	96.583588	4,216,677.82	94.525200	4,126,812.05	-89,865.77	0.11

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3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR					3.923000	20 Jun 2054		
		Local	11,130,494.420	97.195289	10,818,316.19	96.630910	10,755,498.05	-62,818.14	0.29
Original Face:		Base	13,363,186.000	97.195289	10,818,316.19	96.630910	10,755,498.05	-62,818.14	0.29
3622AEGT7	GNMA II POOL 788410 G2 01/66 FIXED 3.5					3.500000	20 Jan 2066		
		Local	10,124,738.390	92.072243	9,322,073.74	82.446847	8,347,527.57	-974,546.17	0.22
Original Face:		Base	10,765,951.000	92.072243	9,322,073.74	82.446847	8,347,527.57	-974,546.17	0.22
3622AEHB5	GNMA II POOL 788426 G2 01/66 FIXED 4					4.000000	20 Jan 2066		
		Local	8,977,826.670	94.615639	8,494,428.03	86.406327	7,757,410.27	-737,017.76	0.21
Original Face:		Base	9,626,561.000	94.615639	8,494,428.03	86.406327	7,757,410.27	-737,017.76	0.21
3622AEK62	GNMA II POOL 788517 G2 07/52 FIXED 2.5					2.500000	20 Jul 2052		
		Local	9,626,456.800	86.252654	8,303,074.48	80.221890	7,722,525.58	-580,548.90	0.21
Original Face:		Base	10,000,000.000	86.252654	8,303,074.48	80.221890	7,722,525.58	-580,548.90	0.21
3622AESA5	GNMA II POOL 788713 G2 05/66 FIXED 4					4.000000	20 May 2066		
		Local	12,540,549.440	93.245760	11,693,530.62	86.406093	10,835,798.81	-857,731.81	0.29
Original Face:		Base	12,571,195.000	93.245760	11,693,530.62	86.406093	10,835,798.81	-857,731.81	0.29
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	49,706.470	100.459256	49,934.75	98.091727	48,757.93	-1,176.82	0.00
Original Face:		Base	7,322,535.000	100.459256	49,934.75	98.091727	48,757.93	-1,176.82	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	252,005.160	103.442537	260,680.53	96.571063	243,364.06	-17,316.47	0.01
Original Face:		Base	8,800,000.000	103.442537	260,680.53	96.571063	243,364.06	-17,316.47	0.01
362970AC9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A3					3.840000	16 May 2031		
		Local	5,750,000.000	99.991761	5,749,526.26	97.954870	5,632,405.03	-117,121.23	0.15
Original Face:		Base	5,750,000.000	99.991761	5,749,526.26	97.954870	5,632,405.03	-117,121.23	0.15
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028		
		Local	5,000,000.000	99.956101	4,997,805.04	99.199403	4,959,970.15	-37,834.89	0.13
		Base		99.956101	4,997,805.04	99.199403	4,959,970.15	-37,834.89	0.13
38151GBV2	GOLDMAN SACHS BANK USA SR UNSECURED 09/28 VAR					4.523581	29 Sep 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.016540	5,000,827.00	827.00	0.13
		Base		100.000000	5,000,000.00	100.016540	5,000,827.00	827.00	0.13

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38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	231,574.450	104.555680	242,124.24	93.255350	215,955.56	-26,168.68	0.01
	Original Face:	Base	2,500,000.000	104.555680	242,124.24	93.255350	215,955.56	-26,168.68	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	1,852,010.320	104.411574	1,933,713.13	89.722020	1,661,661.07	-272,052.06	0.04
	Original Face:	Base	8,000,000.000	104.411574	1,933,713.13	89.722020	1,661,661.07	-272,052.06	0.04
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					4.898380	20 Apr 2067		
		Local	1,532,803.900	103.074308	1,579,927.02	100.525020	1,540,851.43	-39,075.59	0.04
	Original Face:	Base	10,000,000.000	103.074308	1,579,927.02	100.525020	1,540,851.43	-39,075.59	0.04
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	107,781.870	102.365259	110,331.19	93.987920	101,301.94	-9,029.25	0.00
	Original Face:	Base	10,000,000.000	102.365259	110,331.19	93.987920	101,301.94	-9,029.25	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					4.727140	20 Dec 2066		
		Local	1,617,160.170	100.882614	1,631,433.45	100.473410	1,624,815.97	-6,617.48	0.04
	Original Face:	Base	10,000,000.000	100.882614	1,631,433.45	100.473410	1,624,815.97	-6,617.48	0.04
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.648690	20 Aug 2034		
		Local	168,694.640	103.912976	175,295.62	99.749670	168,272.35	-7,023.27	0.00
	Original Face:	Base	5,000,000.000	103.912976	175,295.62	99.749670	168,272.35	-7,023.27	0.00
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.765950	20 Apr 2037		
		Local	390,331.830	105.110434	410,279.48	99.286870	387,548.26	-22,731.22	0.01
	Original Face:	Base	10,000,000.000	105.110434	410,279.48	99.286870	387,548.26	-22,731.22	0.01
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	3,209,297.440	96.982016	3,112,441.37	91.331110	2,931,086.98	-181,354.39	0.08
	Original Face:	Base	5,429,000.000	96.982016	3,112,441.37	91.331110	2,931,086.98	-181,354.39	0.08
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	733,767.150	100.783085	739,513.17	97.222320	713,385.45	-26,127.72	0.02
	Original Face:	Base	3,000,000.000	100.783085	739,513.17	97.222320	713,385.45	-26,127.72	0.02
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,036,376.690	96.584720	1,000,981.52	83.723330	867,689.08	-133,292.44	0.02
	Original Face:	Base	2,000,000.000	96.584720	1,000,981.52	83.723330	867,689.08	-133,292.44	0.02

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					5.987490	20 Nov 2042		
		Local	738,897.590	109.834694	811,565.91	96.874660	715,804.53	-95,761.38	0.02
Original Face:		Base	5,010,613.000	109.834694	811,565.91	96.874660	715,804.53	-95,761.38	0.02
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,331,534.600	101.180164	1,347,248.89	97.154896	1,293,651.06	-53,597.83	0.03
Original Face:		Base	6,068,715.000	101.180164	1,347,248.89	97.154896	1,293,651.06	-53,597.83	0.03
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	43,619.520	101.703389	44,362.53	100.000000	43,619.52	-743.01	0.00
Original Face:		Base	23,575,000.000	101.703389	44,362.53	100.000000	43,619.52	-743.01	0.00
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					4.771250	20 Aug 2069		
		Local	4,683,072.560	102.346594	4,792,965.26	100.723350	4,716,947.57	-76,017.69	0.13
Original Face:		Base	10,000,000.000	102.346594	4,792,965.26	100.723350	4,716,947.57	-76,017.69	0.13
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.486740	20 Jul 2070		
		Local	14,338,499.390	114.914471	16,477,010.67	86.708589	12,432,710.50	-4,044,300.17	0.33
Original Face:		Base	13,083,197.000	114.914471	16,477,010.67	86.708589	12,432,710.50	-4,044,300.17	0.33
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.771250	20 Aug 2070		
		Local	2,875,173.140	103.271716	2,969,240.65	100.662040	2,894,207.94	-75,032.71	0.08
Original Face:		Base	5,000,000.000	103.271716	2,969,240.65	100.662040	2,894,207.94	-75,032.71	0.08
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.921250	20 Aug 2070		
		Local	2,877,314.090	104.177784	2,997,522.05	101.000970	2,906,115.14	-91,406.91	0.08
Original Face:		Base	5,000,000.000	104.177784	2,997,522.05	101.000970	2,906,115.14	-91,406.91	0.08
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					4.821250	20 Sep 2070		
		Local	5,892,852.970	103.892013	6,122,203.59	100.795600	5,939,736.51	-182,467.08	0.16
Original Face:		Base	10,000,000.000	103.892013	6,122,203.59	100.795600	5,939,736.51	-182,467.08	0.16
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.611650	20 Jun 2048		
		Local	1,472,321.240	105.052281	1,546,707.05	98.383100	1,448,515.28	-98,191.77	0.04
Original Face:		Base	10,000,000.000	105.052281	1,546,707.05	98.383100	1,448,515.28	-98,191.77	0.04
38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA					4.000000	20 May 2051		
		Local	9,541,307.200	98.470796	9,395,401.19	94.942220	9,058,728.87	-336,672.32	0.24
Original Face:		Base	10,000,000.000	98.470796	9,395,401.19	94.942220	9,058,728.87	-336,672.32	0.24

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38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	7,305,758.690	99.825903	7,293,039.61	96.551030	7,053,785.26	-239,254.35	0.19
	Original Face:	Base	8,000,000.000	99.825903	7,293,039.61	96.551030	7,053,785.26	-239,254.35	0.19
38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD					4.500000	20 Jul 2051		
		Local	9,093,665.350	99.847065	9,079,757.99	96.441460	8,770,063.63	-309,694.36	0.24
	Original Face:	Base	10,000,000.000	99.847065	9,079,757.99	96.441460	8,770,063.63	-309,694.36	0.24
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.386470	20 Feb 2049		
		Local	1,481,897.050	103.650559	1,535,994.57	90.692400	1,343,968.00	-192,026.57	0.04
	Original Face:	Base	10,000,000.000	103.650559	1,535,994.57	90.692400	1,343,968.00	-192,026.57	0.04
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	531,055.190	101.464407	538,832.00	84.915340	450,947.32	-87,884.68	0.01
	Original Face:	Base	10,000,000.000	101.464407	538,832.00	84.915340	450,947.32	-87,884.68	0.01
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					5.742180	20 Jun 2034		
		Local	114,169.920	102.624378	117,166.17	100.055750	114,233.57	-2,932.60	0.00
	Original Face:	Base	6,317,173.000	102.624378	117,166.17	100.055750	114,233.57	-2,932.60	0.00
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.799630	20 Dec 2041		
		Local	573,321.360	103.522926	593,519.05	96.642840	554,074.04	-39,445.01	0.01
	Original Face:	Base	11,457,930.000	103.522926	593,519.05	96.642840	554,074.04	-39,445.01	0.01
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.444670	20 Jan 2050		
		Local	2,274,935.960	110.816376	2,521,001.58	100.017130	2,275,325.66	-245,675.92	0.06
	Original Face:	Base	8,141,884.000	110.816376	2,521,001.58	100.017130	2,275,325.66	-245,675.92	0.06
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	3,901,772.150	100.271976	3,912,384.04	75.346400	2,939,844.85	-972,539.19	0.08
	Original Face:	Base	10,000,000.000	100.271976	3,912,384.04	75.346400	2,939,844.85	-972,539.19	0.08
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	4,298,611.890	102.208370	4,393,541.15	78.059770	3,355,486.55	-1,038,054.60	0.09
	Original Face:	Base	10,000,000.000	102.208370	4,393,541.15	78.059770	3,355,486.55	-1,038,054.60	0.09
38383BWW8	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 EB					4.500000	20 May 2055		
		Local	9,510,730.700	99.353772	9,449,269.74	94.001360	8,940,216.20	-509,053.54	0.24
	Original Face:	Base	10,000,000.000	99.353772	9,449,269.74	94.001360	8,940,216.20	-509,053.54	0.24

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38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	2,247,491.160	104.645771	2,351,904.45	99.321510	2,232,242.16	-119,662.29	0.06
	Original Face:	Base	10,000,000.000	104.645771	2,351,904.45	99.321510	2,232,242.16	-119,662.29	0.06
38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA					3.000000	16 Jan 2044		
		Local	5,168,620.760	95.872855	4,955,304.30	95.674810	4,945,068.09	-10,236.21	0.13
	Original Face:	Base	10,000,000.000	95.872855	4,955,304.30	95.674810	4,945,068.09	-10,236.21	0.13
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	5,456,390.500	99.146739	5,409,833.23	97.267710	5,307,306.09	-102,527.14	0.14
	Original Face:	Base	10,000,000.000	99.146739	5,409,833.23	97.267710	5,307,306.09	-102,527.14	0.14
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	3,885,129.810	100.669236	3,911,130.51	96.556690	3,751,352.75	-159,777.76	0.10
	Original Face:	Base	9,550,638.000	100.669236	3,911,130.51	96.556690	3,751,352.75	-159,777.76	0.10
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	3,073,718.230	102.667124	3,155,698.11	99.878100	3,069,971.37	-85,726.74	0.08
	Original Face:	Base	20,000,000.000	102.667124	3,155,698.11	99.878100	3,069,971.37	-85,726.74	0.08
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	3,647,435.200	98.030004	3,575,580.88	94.316690	3,440,140.15	-135,440.73	0.09
	Original Face:	Base	6,000,000.000	98.030004	3,575,580.88	94.316690	3,440,140.15	-135,440.73	0.09
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	2,699,976.280	98.346191	2,655,323.82	95.637970	2,582,202.50	-73,121.32	0.07
	Original Face:	Base	5,000,000.000	98.346191	2,655,323.82	95.637970	2,582,202.50	-73,121.32	0.07
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	2,523,059.770	101.353735	2,557,215.31	99.089140	2,500,078.23	-57,137.08	0.07
	Original Face:	Base	10,000,000.000	101.353735	2,557,215.31	99.089140	2,500,078.23	-57,137.08	0.07
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	2,568,494.710	100.582738	2,583,462.31	99.057370	2,544,283.31	-39,179.00	0.07
	Original Face:	Base	10,000,000.000	100.582738	2,583,462.31	99.057370	2,544,283.31	-39,179.00	0.07
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042		
		Local	2,428,220.580	99.888191	2,425,505.61	99.294570	2,411,091.18	-14,414.43	0.06
	Original Face:	Base	10,000,000.000	99.888191	2,425,505.61	99.294570	2,411,091.18	-14,414.43	0.06

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38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048		
		Local	5,453,630.720	99.839581	5,444,882.05	97.794580	5,333,355.26	-111,526.79	0.14
	Original Face:	Base	10,000,000.000	99.839581	5,444,882.05	97.794580	5,333,355.26	-111,526.79	0.14
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	3,175,422.250	99.629857	3,163,668.66	98.827370	3,138,186.30	-25,482.36	0.08
	Original Face:	Base	10,000,000.000	99.629857	3,163,668.66	98.827370	3,138,186.30	-25,482.36	0.08
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
		Local	7,329,224.520	93.936989	6,884,852.83	87.215690	6,392,233.74	-492,619.09	0.17
	Original Face:	Base	10,966,749.000	93.936989	6,884,852.83	87.215690	6,392,233.74	-492,619.09	0.17
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	5,097,658.810	99.859704	5,090,506.99	99.146280	5,054,139.08	-36,367.91	0.14
	Original Face:	Base	20,000,000.000	99.859704	5,090,506.99	99.146280	5,054,139.08	-36,367.91	0.14
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
		Local	3,850,015.970	101.350914	3,902,026.38	100.737700	3,878,417.54	-23,608.84	0.10
	Original Face:	Base	5,000,000.000	101.350914	3,902,026.38	100.737700	3,878,417.54	-23,608.84	0.10
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	2,484,252.580	99.977828	2,483,701.77	99.191720	2,464,172.86	-19,528.91	0.07
	Original Face:	Base	10,000,000.000	99.977828	2,483,701.77	99.191720	2,464,172.86	-19,528.91	0.07
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
		Local	42,496.420	99.821208	42,420.44	99.745510	42,388.27	-32.17	0.00
	Original Face:	Base	10,394,000.000	99.821208	42,420.44	99.745510	42,388.27	-32.17	0.00
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	362,932.930	101.438029	368,152.01	100.308100	364,051.13	-4,100.88	0.01
	Original Face:	Base	10,000,000.000	101.438029	368,152.01	100.308100	364,051.13	-4,100.88	0.01
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	1,808,062.830	99.844265	1,805,247.04	99.899880	1,806,252.60	1,005.56	0.05
	Original Face:	Base	10,000,000.000	99.844265	1,805,247.04	99.899880	1,806,252.60	1,005.56	0.05
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053		
		Local	3,590,305.980	99.974926	3,589,405.73	95.065180	3,413,130.84	-176,274.89	0.09
	Original Face:	Base	3,000,221.000	99.974926	3,589,405.73	95.065180	3,413,130.84	-176,274.89	0.09

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38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	2,386,213.110	100.837897	2,406,207.12	99.289140	2,369,250.48	-36,956.64	0.06
	Original Face:	Base	9,000,000.000	100.837897	2,406,207.12	99.289140	2,369,250.48	-36,956.64	0.06
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	1,277,176.540	98.824567	1,262,164.19	99.562640	1,271,590.68	9,426.49	0.03
	Original Face:	Base	10,000,000.000	98.824567	1,262,164.19	99.562640	1,271,590.68	9,426.49	0.03
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053		
		Local	5,756,209.800	97.283668	5,599,852.01	95.080730	5,473,046.30	-126,805.71	0.15
	Original Face:	Base	10,000,000.000	97.283668	5,599,852.01	95.080730	5,473,046.30	-126,805.71	0.15
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH					5.500000	20 Oct 2048		
		Local	804,618.820	99.970461	804,381.14	99.681880	802,059.17	-2,321.97	0.02
	Original Face:	Base	10,000,000.000	99.970461	804,381.14	99.681880	802,059.17	-2,321.97	0.02
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	566,741.050	99.276567	562,641.06	99.542930	564,150.65	1,509.59	0.02
	Original Face:	Base	5,000,000.000	99.276567	562,641.06	99.542930	564,150.65	1,509.59	0.02
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA					4.500000	20 Dec 2049		
		Local	7,331,220.970	99.417929	7,288,548.06	96.685920	7,088,258.44	-200,289.62	0.19
	Original Face:	Base	10,000,000.000	99.417929	7,288,548.06	96.685920	7,088,258.44	-200,289.62	0.19
38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC					5.000000	20 Jul 2053		
		Local	5,750,448.270	99.788316	5,738,275.48	96.343780	5,540,199.23	-198,076.25	0.15
	Original Face:	Base	6,853,948.000	99.788316	5,738,275.48	96.343780	5,540,199.23	-198,076.25	0.15
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E					4.500000	20 Jan 2050		
		Local	7,742,834.920	99.893445	7,734,584.55	98.085010	7,594,560.41	-140,024.14	0.20
	Original Face:	Base	12,204,830.000	99.893445	7,734,584.55	98.085010	7,594,560.41	-140,024.14	0.20
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	2,356,923.750	99.562485	2,346,611.85	98.319010	2,317,304.10	-29,307.75	0.06
	Original Face:	Base	5,000,000.000	99.562485	2,346,611.85	98.319010	2,317,304.10	-29,307.75	0.06
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	5,541,413.340	99.789630	5,529,755.88	97.008260	5,375,628.66	-154,127.22	0.14
	Original Face:	Base	8,288,360.000	99.789630	5,529,755.88	97.008260	5,375,628.66	-154,127.22	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
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA					5.000000	20 Dec 2051		
		Local	1,895,685.480	99.684346	1,889,701.67	98.422560	1,865,782.18	-23,919.49	0.05
	Original Face:	Base	5,000,000.000	99.684346	1,889,701.67	98.422560	1,865,782.18	-23,919.49	0.05
38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D					4.500000	20 Dec 2051		
		Local	2,053,006.070	99.429940	2,041,302.71	98.168020	2,015,395.41	-25,907.30	0.05
	Original Face:	Base	4,974,099.000	99.429940	2,041,302.71	98.168020	2,015,395.41	-25,907.30	0.05
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA					5.000000	20 Jul 2050		
		Local	2,539,862.580	100.000000	2,539,862.58	98.508010	2,501,968.08	-37,894.50	0.07
	Original Face:	Base	10,000,000.000	100.000000	2,539,862.58	98.508010	2,501,968.08	-37,894.50	0.07
38384WEC5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 151 HA					4.000000	20 Jul 2053		
		Local	6,454,136.690	98.422082	6,352,295.71	95.760720	6,180,527.76	-171,767.95	0.17
	Original Face:	Base	10,000,000.000	98.422082	6,352,295.71	95.760720	6,180,527.76	-171,767.95	0.17
38385BYW4	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 12 CA					5.000000	20 Mar 2050		
		Local	4,764,729.380	98.264699	4,682,047.00	98.139100	4,676,062.53	-5,984.47	0.13
	Original Face:	Base	10,000,000.000	98.264699	4,682,047.00	98.139100	4,676,062.53	-5,984.47	0.13
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA					5.000000	20 Aug 2052		
		Local	10,263,511.460	99.695899	10,232,299.98	97.438830	10,000,645.48	-231,654.50	0.27
	Original Face:	Base	15,000,000.000	99.695899	10,232,299.98	97.438830	10,000,645.48	-231,654.50	0.27
38385FBJ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 69 CZ					5.000000	20 Apr 2055		
		Local	10,541,422.190	92.362392	9,736,309.69	84.339980	8,890,633.37	-845,676.32	0.24
	Original Face:	Base	9,822,015.000	92.362392	9,736,309.69	84.339980	8,890,633.37	-845,676.32	0.24
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY					4.500000	20 Nov 2055		
		Local	9,584,322.420	98.392983	9,430,300.76	93.465860	8,958,069.38	-472,231.38	0.24
	Original Face:	Base	10,000,000.000	98.392983	9,430,300.76	93.465860	8,958,069.38	-472,231.38	0.24
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP					4.500000	20 Oct 2055		
		Local	9,286,683.340	99.615199	9,250,948.11	94.435780	8,769,951.85	-480,996.26	0.24
	Original Face:	Base	10,000,000.000	99.615199	9,250,948.11	94.435780	8,769,951.85	-480,996.26	0.24
38385HND5	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 169 MV					6.000000	20 Aug 2036		
		Local	12,866,598.120	102.759751	13,221,684.23	99.564500	12,810,564.09	-411,120.14	0.34
	Original Face:	Base	20,107,000.000	102.759751	13,221,684.23	99.564500	12,810,564.09	-411,120.14	0.34

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38385LV70	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 10 HP					4.500000	20 Dec 2055		
		Local	9,296,930.310	99.876296	9,285,429.62	94.289580	8,766,036.54	-519,393.08	0.24
	Original Face:	Base	10,000,000.000	99.876296	9,285,429.62	94.289580	8,766,036.54	-519,393.08	0.24
38385SWY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 83 DA					4.500000	20 Aug 2055		
		Local	9,883,715.090	96.689094	9,556,474.53	93.461610	9,237,479.25	-318,995.28	0.25
	Original Face:	Base	10,000,000.000	96.689094	9,556,474.53	93.461610	9,237,479.25	-318,995.28	0.25
38385WED2	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 121 GA					6.500000	20 Mar 2056		
		Local	9,934,224.570	101.873958	10,120,387.74	99.874490	9,921,756.12	-198,631.62	0.27
	Original Face:	Base	10,000,000.000	101.873958	10,120,387.74	99.874490	9,921,756.12	-198,631.62	0.27
38385YZG8	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 155 PD					5.250000	20 Sep 2056		
		Local	10,000,000.000	99.734375	9,973,437.50	99.734300	9,973,437.50	0.00	0.27
	Original Face:	Base	10,000,000.000	99.734375	9,973,437.50	99.734300	9,973,437.50	0.00	0.27
43849RAM7	HONEYWELL AEROSPACE INC SR UNSECURED 03/29 4					4.000000	16 Mar 2029		
		Local	10,000,000.000	99.860941	9,986,094.14	96.831573	9,683,157.30	-302,936.84	0.26
		Base		99.860941	9,986,094.14	96.831573	9,683,157.30	-302,936.84	0.26
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5					4.500000	15 Jan 2034		
		Local	10,000,000.000	99.354774	9,935,477.37	92.313862	9,231,386.20	-704,091.17	0.25
		Base		99.354774	9,935,477.37	92.313862	9,231,386.20	-704,091.17	0.25
458140CN8	INTEL CORP SR UNSECURED 02/31 5					5.000000	21 Feb 2031		
		Local	5,000,000.000	99.755203	4,987,760.14	97.086583	4,854,329.15	-133,430.99	0.13
		Base		99.755203	4,987,760.14	97.086583	4,854,329.15	-133,430.99	0.13
458140CR9	INTEL CORP SR UNSECURED 08/33 5					5.000000	15 Aug 2033		
		Local	7,000,000.000	99.938184	6,995,672.85	94.198666	6,593,906.62	-401,766.23	0.18
		Base		99.938184	6,995,672.85	94.198666	6,593,906.62	-401,766.23	0.18
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	102.721173	10,272,117.25	101.668139	10,166,813.90	-105,303.35	0.27
		Base		102.721173	10,272,117.25	101.668139	10,166,813.90	-105,303.35	0.27
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.552738	4,977,636.90	102.212582	5,110,629.10	132,992.20	0.14
		Base		99.552738	4,977,636.90	102.212582	5,110,629.10	132,992.20	0.14

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478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	99.193666	4,959,683.30	98.098592	4,904,929.60	-54,753.70	0.13
		Base		99.193666	4,959,683.30	98.098592	4,904,929.60	-54,753.70	0.13
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.991112	9,999,111.20	96.668104	9,666,810.40	-332,300.80	0.26
		Base		99.991112	9,999,111.20	96.668104	9,666,810.40	-332,300.80	0.26
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.537628	7,465,322.12	64.468609	4,835,145.68	-2,630,176.44	0.13
		Base		99.537628	7,465,322.12	64.468609	4,835,145.68	-2,630,176.44	0.13
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25					5.250000	01 Mar 2033		
		Local	1,000,000.000	99.876152	998,761.52	96.947025	969,470.25	-29,291.27	0.03
		Base		99.876152	998,761.52	96.947025	969,470.25	-29,291.27	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.972112	9,997,211.24	98.707092	9,870,709.20	-126,502.04	0.27
		Base		99.972112	9,997,211.24	98.707092	9,870,709.20	-126,502.04	0.27
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	10,000,000.000	99.958237	9,995,823.67	100.712526	10,071,252.60	75,428.93	0.27
		Base		99.958237	9,995,823.67	100.712526	10,071,252.60	75,428.93	0.27
49327M3H5	KEYBANK NATIONAL ASSN SR UNSECURED 01/33 5					5.000000	26 Jan 2033		
		Local	5,000,000.000	99.668261	4,983,413.06	94.042022	4,702,101.10	-281,311.96	0.13
		Base		99.668261	4,983,413.06	94.042022	4,702,101.10	-281,311.96	0.13
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875					2.875000	07 Feb 2050		
		Local	4,000,000.000	99.750903	3,990,036.12	58.789768	2,351,590.72	-1,638,445.40	0.06
		Base		99.750903	3,990,036.12	58.789768	2,351,590.72	-1,638,445.40	0.06
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4					5.400000	01 Feb 2034		
		Local	15,000,000.000	99.754810	14,963,221.51	96.480316	14,472,047.40	-491,174.11	0.39
		Base		99.754810	14,963,221.51	96.480316	14,472,047.40	-491,174.11	0.39
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	15,000,000.000	99.028022	14,854,203.29	50.943438	7,641,515.70	-7,212,687.59	0.21
		Base		99.028022	14,854,203.29	50.943438	7,641,515.70	-7,212,687.59	0.21

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539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.758856	9,975,885.56	93.954490	9,395,449.00	-580,436.56	0.25
		Base	99.758856	9,975,885.56	93.954490	9,395,449.00	-580,436.56	0.25
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.985394	4,999,269.72	94.230104	4,711,505.20	-287,764.52	0.13
		Base	99.985394	4,999,269.72	94.230104	4,711,505.20	-287,764.52	0.13
548661EW3	LOWE S COS INC SR UNSECURED 10/32 4.5				4.500000	15 Oct 2032		
	20,000,000.000	Local	99.809900	19,961,980.08	93.202727	18,640,545.40	-1,321,434.68	0.50
		Base	99.809900	19,961,980.08	93.202727	18,640,545.40	-1,321,434.68	0.50
548661EX1	LOWE S COS INC SR UNSECURED 10/35 4.85				4.850000	15 Oct 2035		
	15,000,000.000	Local	99.780026	14,967,003.83	91.442020	13,716,303.00	-1,250,700.83	0.37
		Base	99.780026	14,967,003.83	91.442020	13,716,303.00	-1,250,700.83	0.37
57636QBH6	MASTERCARD INC SR UNSECURED 06/28 VAR				4.133231	08 Jun 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.040000	10,004,000.00	4,000.00	0.27
		Base	100.000000	10,000,000.00	100.040000	10,004,000.00	4,000.00	0.27
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.954802	4,997,740.11	94.540653	4,727,032.65	-270,707.46	0.13
		Base	99.954802	4,997,740.11	94.540653	4,727,032.65	-270,707.46	0.13
579780AV9	MCCORMICK + CO SR UNSECURED 02/29 4.15				4.150000	15 Feb 2029		
	7,000,000.000	Local	99.941261	6,995,888.30	97.107367	6,797,515.69	-198,372.61	0.18
		Base	99.941261	6,995,888.30	97.107367	6,797,515.69	-198,372.61	0.18
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.821984	4,991,099.18	101.121650	5,056,082.50	64,983.32	0.14
		Base	99.821984	4,991,099.18	101.121650	5,056,082.50	64,983.32	0.14
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	101.238658	5,061,932.90	99.007664	4,950,383.20	-111,549.70	0.13
		Base	101.238658	5,061,932.90	99.007664	4,950,383.20	-111,549.70	0.13
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6				4.600000	15 May 2030		
	25,000,000.000	Local	99.890441	24,972,610.35	97.395119	24,348,779.75	-623,830.60	0.65
		Base	99.890441	24,972,610.35	97.395119	24,348,779.75	-623,830.60	0.65

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58933YBZ7	MERCK + CO INC SR UNSECURED 12/35 4.75					4.750000	04 Dec 2035		
		Local	10,000,000.000	99.705760	9,970,576.03	91.863699	9,186,369.90	-784,206.13	0.25
		Base		99.705760	9,970,576.03	91.863699	9,186,369.90	-784,206.13	0.25
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	103.040642	10,304,064.22	100.637446	10,063,744.60	-240,319.62	0.27
		Base		103.040642	10,304,064.22	100.637446	10,063,744.60	-240,319.62	0.27
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.881722	16,480,484.20	81.987830	13,527,991.95	-2,952,492.25	0.36
		Base		99.881722	16,480,484.20	81.987830	13,527,991.95	-2,952,492.25	0.36
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.988436	9,998,843.64	98.974573	9,897,457.30	-101,386.34	0.27
		Base		99.988436	9,998,843.64	98.974573	9,897,457.30	-101,386.34	0.27
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	15,000,000.000	99.994046	14,999,106.94	99.466064	14,919,909.60	-79,197.34	0.40
		Base		99.994046	14,999,106.94	99.466064	14,919,909.60	-79,197.34	0.40
63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15					4.150000	25 Aug 2028		
		Local	5,000,000.000	99.927509	4,996,375.46	98.085406	4,904,270.30	-92,105.16	0.13
		Base		99.927509	4,996,375.46	98.085406	4,904,270.30	-92,105.16	0.13
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.876648	4,993,832.39	92.380818	4,619,040.90	-374,791.49	0.12
		Base		99.876648	4,993,832.39	92.380818	4,619,040.90	-374,791.49	0.12
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.868487	6,990,794.09	93.417506	6,539,225.42	-451,568.67	0.18
		Base		99.868487	6,990,794.09	93.417506	6,539,225.42	-451,568.67	0.18
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4					5.400000	30 Jun 2033		
		Local	5,000,000.000	99.728439	4,986,421.93	96.846489	4,842,324.45	-144,097.48	0.13
		Base		99.728439	4,986,421.93	96.846489	4,842,324.45	-144,097.48	0.13
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3					4.910000	15 Nov 2027		
		Local	106,013.200	100.000000	106,013.20	100.032140	106,047.27	34.07	0.00
Original Face:		Base	9,190,000.000	100.000000	106,013.20	100.032140	106,047.27	34.07	0.00

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65490DAE1	NISSAN AUTO RECEIVABLES OWNER NAROT 2025 B A4					4.020000	15 May 2031		
		Local	16,900,000.000	99.999640	16,899,939.16	96.748610	16,350,515.09	-549,424.07	0.44
Original Face:		Base	16,900,000.000	99.999640	16,899,939.16	96.748610	16,350,515.09	-549,424.07	0.44
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.989822	4,999,491.09	98.872916	4,943,645.80	-55,845.29	0.13
		Base		99.989822	4,999,491.09	98.872916	4,943,645.80	-55,845.29	0.13
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.864257	4,993,212.85	88.558538	4,427,926.90	-565,285.95	0.12
		Base		99.864257	4,993,212.85	88.558538	4,427,926.90	-565,285.95	0.12
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.978532	4,998,926.62	99.649612	4,982,480.60	-16,446.02	0.13
		Base		99.978532	4,998,926.62	99.649612	4,982,480.60	-16,446.02	0.13
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.759671	9,975,967.07	101.762794	10,176,279.40	200,312.33	0.27
		Base		99.759671	9,975,967.07	101.762794	10,176,279.40	200,312.33	0.27
666807BK7	NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2					3.200000	01 Feb 2027		
		Local	20,000,000.000	99.725799	19,945,159.78	99.521799	19,904,359.80	-40,799.98	0.54
		Base		99.725799	19,945,159.78	99.521799	19,904,359.80	-40,799.98	0.54
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5					5.000000	01 Jun 2033		
		Local	5,000,000.000	99.661618	4,983,080.92	94.507526	4,725,376.30	-257,704.62	0.13
		Base		99.661618	4,983,080.92	94.507526	4,725,376.30	-257,704.62	0.13
68389XDK8	ORACLE CORP SR UNSECURED 09/32 4.8					4.800000	26 Sep 2032		
		Local	5,000,000.000	99.969378	4,998,468.91	89.323164	4,466,158.20	-532,310.71	0.12
		Base		99.969378	4,998,468.91	89.323164	4,466,158.20	-532,310.71	0.12
69371RU79	PACCAR FINANCIAL CORP SR UNSECURED 09/29 4.75					4.750000	10 Sep 2029		
		Local	5,000,000.000	99.932257	4,996,612.84	98.533926	4,926,696.30	-69,916.54	0.13
		Base		99.932257	4,996,612.84	98.533926	4,926,696.30	-69,916.54	0.13
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	103.721227	5,186,061.34	91.626075	4,581,303.75	-604,757.59	0.12
		Base		103.721227	5,186,061.34	91.626075	4,581,303.75	-604,757.59	0.12

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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
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	102.546239	3,076,387.17	101.557629	3,046,728.87	-29,658.30	0.08
		Base		102.546239	3,076,387.17	101.557629	3,046,728.87	-29,658.30	0.08
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.880400	19,976,079.98	87.818727	17,563,745.40	-2,412,334.58	0.47
		Base		99.880400	19,976,079.98	87.818727	17,563,745.40	-2,412,334.58	0.47
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A					4.260000	20 Sep 2030		
		Local	5,000,000.000	99.995533	4,999,776.65	99.893830	4,994,691.50	-5,085.15	0.13
Original Face:		Base	5,000,000.000	99.995533	4,999,776.65	99.893830	4,994,691.50	-5,085.15	0.13
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25					5.250000	01 Apr 2053		
		Local	5,000,000.000	99.335054	4,966,752.69	83.312115	4,165,605.75	-801,146.94	0.11
		Base		99.335054	4,966,752.69	83.312115	4,165,605.75	-801,146.94	0.11
744533BR0	PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2					5.200000	15 Jan 2035		
		Local	5,000,000.000	99.985108	4,999,255.41	93.391180	4,669,559.00	-329,696.41	0.13
		Base		99.985108	4,999,255.41	93.391180	4,669,559.00	-329,696.41	0.13
74464AAG6	PUBLIC STORAGE OP CO COMPANY GUAR 02/32 4.7					4.700000	01 Feb 2032		
		Local	5,000,000.000	99.305810	4,965,290.51	95.484907	4,774,245.35	-191,045.16	0.13
		Base		99.305810	4,965,290.51	95.484907	4,774,245.35	-191,045.16	0.13
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.952589	14,992,888.30	88.917763	13,337,664.45	-1,655,223.85	0.36
		Base		99.952589	14,992,888.30	88.917763	13,337,664.45	-1,655,223.85	0.36
760759BL3	REPUBLIC SERVICES INC SR UNSECURED 07/30 4.75					4.750000	15 Jul 2030		
		Local	5,000,000.000	99.731334	4,986,566.71	97.354440	4,867,722.00	-118,844.71	0.13
		Base		99.731334	4,986,566.71	97.354440	4,867,722.00	-118,844.71	0.13
760759BM1	REPUBLIC SERVICES INC SR UNSECURED 03/35 5.15					5.150000	15 Mar 2035		
		Local	5,000,000.000	99.406797	4,970,339.87	95.352784	4,767,639.20	-202,700.67	0.13
		Base		99.406797	4,970,339.87	95.352784	4,767,639.20	-202,700.67	0.13
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					4.077451	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	99.471123	7,460,334.23	-39,665.77	0.20
		Base		100.000000	7,500,000.00	99.471123	7,460,334.23	-39,665.77	0.20

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808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.980505	9,998,050.50	97.502200	9,750,220.00	-247,830.50	0.26
		Base		99.980505	9,998,050.50	97.502200	9,750,220.00	-247,830.50	0.26
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.787417	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.247794	5,012,389.70	12,389.70	0.13
		Base		100.000000	5,000,000.00	100.247794	5,012,389.70	12,389.70	0.13
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	100.298185	15,044,727.75	44,727.75	0.40
		Base		100.000000	15,000,000.00	100.298185	15,044,727.75	44,727.75	0.40
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR					5.325000	25 Mar 2046		
		Local	727,409.020	102.892562	748,449.78	101.294230	736,823.37	-11,626.41	0.02
Original Face:		Base	6,137,472.000	102.892562	748,449.78	101.294230	736,823.37	-11,626.41	0.02
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR					5.325000	25 Apr 2046		
		Local	2,467,355.420	102.894355	2,538,769.44	104.676966	2,582,752.79	43,983.35	0.07
Original Face:		Base	8,000,000.000	102.894355	2,538,769.44	104.676966	2,582,752.79	43,983.35	0.07
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR					7.075000	25 Feb 2032		
		Local	2,749,490.140	103.830399	2,854,806.58	103.852842	2,855,423.65	617.07	0.08
Original Face:		Base	12,000,000.000	103.830399	2,854,806.58	103.852842	2,855,423.65	617.07	0.08
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR					6.075000	25 Jun 2046		
		Local	4,163,414.890	104.500983	4,350,809.50	105.415768	4,388,895.78	38,086.28	0.12
Original Face:		Base	13,550,000.000	104.500983	4,350,809.50	105.415768	4,388,895.78	38,086.28	0.12
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					6.875000	25 Dec 2041		
		Local	1,346,382.110	110.059923	1,481,827.11	104.709354	1,409,788.01	-72,039.10	0.04
Original Face:		Base	10,000,000.000	110.059923	1,481,827.11	104.709354	1,409,788.01	-72,039.10	0.04
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					7.625000	25 Feb 2032		
		Local	1,206,042.960	106.705848	1,286,918.37	105.756843	1,275,472.96	-11,445.41	0.03
Original Face:		Base	10,000,000.000	106.705848	1,286,918.37	105.756843	1,275,472.96	-11,445.41	0.03
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					6.875000	25 Jan 2032		
		Local	2,435,407.940	105.109404	2,559,842.77	103.585810	2,522,737.04	-37,105.73	0.07
Original Face:		Base	10,000,000.000	105.109404	2,559,842.77	103.585810	2,522,737.04	-37,105.73	0.07

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8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				5.000000	25 Mar 2047		
	3,047,907.720	Local	102.272443	3,117,169.69	100.963805	3,077,283.61	-39,886.08	0.08
Original Face:	10,000,000.000	Base	102.272443	3,117,169.69	100.963805	3,077,283.61	-39,886.08	0.08
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				4.000000	25 May 2047		
	2,623,854.180	Local	100.000000	2,623,854.18	99.162196	2,601,871.42	-21,982.76	0.07
Original Face:	5,000,000.000	Base	100.000000	2,623,854.18	99.162196	2,601,871.42	-21,982.76	0.07
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR				4.250000	25 Oct 2032		
	3,578,996.130	Local	99.631902	3,565,821.93	99.303347	3,554,062.95	-11,758.98	0.10
Original Face:	10,000,000.000	Base	99.631902	3,565,821.93	99.303347	3,554,062.95	-11,758.98	0.10
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR				4.350000	25 Dec 2032		
	3,583,870.000	Local	99.810184	3,577,067.24	99.205931	3,555,411.60	-21,655.64	0.10
Original Face:	10,000,000.000	Base	99.810184	3,577,067.24	99.205931	3,555,411.60	-21,655.64	0.10
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR				5.100000	25 Sep 2048		
	1,952,579.090	Local	102.163213	1,994,817.53	102.174385	1,995,035.68	218.15	0.05
Original Face:	3,250,000.000	Base	102.163213	1,994,817.53	102.174385	1,995,035.68	218.15	0.05
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR				4.300000	25 Oct 2033		
	6,878,245.930	Local	100.000000	6,878,245.93	99.375511	6,835,292.04	-42,953.89	0.18
Original Face:	15,000,000.000	Base	100.000000	6,878,245.93	99.375511	6,835,292.04	-42,953.89	0.18
8316A0Y61	SBA POOL 530732 SBA 01/35 FLOATING VAR				4.100000	25 Jan 2035		
	7,705,754.630	Local	100.000000	7,705,754.63	99.888887	7,697,192.53	-8,562.10	0.21
Original Face:	10,000,000.000	Base	100.000000	7,705,754.63	99.888887	7,697,192.53	-8,562.10	0.21
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7				5.700000	15 Oct 2032		
	10,000,000.000	Local	99.927833	9,992,783.33	99.211868	9,921,186.80	-71,596.53	0.27
		Base	99.927833	9,992,783.33	99.211868	9,921,186.80	-71,596.53	0.27
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.953459	4,997,672.97	88.303812	4,415,190.60	-582,482.37	0.12
		Base	99.953459	4,997,672.97	88.303812	4,415,190.60	-582,482.37	0.12
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25				4.250000	11 Sep 2029		
	10,000,000.000	Local	99.871592	9,987,159.22	96.909540	9,690,954.00	-296,205.22	0.26
		Base	99.871592	9,987,159.22	96.909540	9,690,954.00	-296,205.22	0.26

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87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35				6.350000	01 Nov 2032		
	5,000,000.000	Local	103.568475	5,178,423.73	103.841265	5,192,063.25	13,639.52	0.14
		Base	103.568475	5,178,423.73	103.841265	5,192,063.25	13,639.52	0.14
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR				4.356142	21 Jan 2027		
	15,000,000.000	Local	99.992103	14,998,815.48	99.901414	14,985,212.10	-13,603.38	0.40
		Base	99.992103	14,998,815.48	99.901414	14,985,212.10	-13,603.38	0.40
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	94.109766	9,410,976.60	-589,023.40	0.25
		Base	100.000000	10,000,000.00	94.109766	9,410,976.60	-589,023.40	0.25
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15				4.150000	10 Dec 2030		
	5,000,000.000	Local	99.786947	4,989,347.35	94.306544	4,715,327.20	-274,020.15	0.13
		Base	99.786947	4,989,347.35	94.306544	4,715,327.20	-274,020.15	0.13
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.028104	2,375,667.48	93.832440	2,228,520.45	-147,147.03	0.06
		Base	100.028104	2,375,667.48	93.832440	2,228,520.45	-147,147.03	0.06
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	99.975205	4,998,760.25	-1,239.75	0.13
		Base	100.000000	5,000,000.00	99.975205	4,998,760.25	-1,239.75	0.13
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.806927	4,990,346.34	100.889745	5,044,487.25	54,140.91	0.14
		Base	99.806927	4,990,346.34	100.889745	5,044,487.25	54,140.91	0.14
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	100.508478	12,563,559.79	100.271741	12,533,967.63	-29,592.16	0.34
		Base	100.508478	12,563,559.79	100.271741	12,533,967.63	-29,592.16	0.34
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	102.077252	15,311,587.78	101.502072	15,225,310.80	-86,276.98	0.41
		Base	102.077252	15,311,587.78	101.502072	15,225,310.80	-86,276.98	0.41
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	104.207754	15,631,163.04	101.605469	15,240,820.35	-390,342.69	0.41
		Base	104.207754	15,631,163.04	101.605469	15,240,820.35	-390,342.69	0.41

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912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	105.176750	23,664,768.77	101.140625	22,756,640.63	-908,128.14	0.61
		Base	105.176750	23,664,768.77	101.140625	22,756,640.63	-908,128.14	0.61
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	105.545707	18,470,498.68	100.734375	17,628,515.63	-841,983.05	0.47
		Base	105.545707	18,470,498.68	100.734375	17,628,515.63	-841,983.05	0.47
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	86.399675	4,319,983.75	69.695312	3,484,765.60	-835,218.15	0.09
		Base	86.399675	4,319,983.75	69.695312	3,484,765.60	-835,218.15	0.09
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	85.352485	4,267,624.25	69.167969	3,458,398.45	-809,225.80	0.09
		Base	85.352485	4,267,624.25	69.167969	3,458,398.45	-809,225.80	0.09
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	88.459137	22,114,784.36	66.960938	16,740,234.50	-5,374,549.86	0.45
		Base	88.459137	22,114,784.36	66.960938	16,740,234.50	-5,374,549.86	0.45
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	90.416178	9,041,617.76	76.675781	7,667,578.10	-1,374,039.66	0.21
		Base	90.416178	9,041,617.76	76.675781	7,667,578.10	-1,374,039.66	0.21
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.510341	14,776,551.11	81.300781	12,195,117.15	-2,581,433.96	0.33
		Base	98.510341	14,776,551.11	81.300781	12,195,117.15	-2,581,433.96	0.33
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	99.373690	9,937,368.98	97.363281	9,736,328.10	-201,040.88	0.26
		Base	99.373690	9,937,368.98	97.363281	9,736,328.10	-201,040.88	0.26
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	99.937805	9,993,780.47	99.728125	9,972,812.50	-20,967.97	0.27
		Base	99.937805	9,993,780.47	99.728125	9,972,812.50	-20,967.97	0.27
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.993182	9,999,318.15	99.250000	9,925,000.00	-74,318.15	0.27
		Base	99.993182	9,999,318.15	99.250000	9,925,000.00	-74,318.15	0.27

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CCV1	US TREASURY N/B 08/28 1.125				1.125000	31 Aug 2028		
	10,000,000.000	Local	94.366830	9,436,683.04	93.222656	9,322,265.60	-114,417.44	0.25
		Base	94.366830	9,436,683.04	93.222656	9,322,265.60	-114,417.44	0.25
91282CDP3	US TREASURY N/B 12/28 1.375				1.375000	31 Dec 2028		
	5,000,000.000	Local	93.845429	4,692,271.43	92.515625	4,625,781.25	-66,490.18	0.12
		Base	93.845429	4,692,271.43	92.515625	4,625,781.25	-66,490.18	0.12
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.567227	9,956,722.71	94.980469	9,498,046.90	-458,675.81	0.26
		Base	99.567227	9,956,722.71	94.980469	9,498,046.90	-458,675.81	0.26
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.842103	9,984,210.25	99.065104	9,906,510.40	-77,699.85	0.27
		Base	99.842103	9,984,210.25	99.065104	9,906,510.40	-77,699.85	0.27
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	98.489656	24,622,413.90	95.597656	23,899,414.00	-722,999.90	0.64
		Base	98.489656	24,622,413.90	95.597656	23,899,414.00	-722,999.90	0.64
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	98.774392	29,632,317.46	96.898438	29,069,531.40	-562,786.06	0.78
		Base	98.774392	29,632,317.46	96.898438	29,069,531.40	-562,786.06	0.78
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.781731	4,989,086.55	99.522656	4,976,132.80	-12,953.75	0.13
		Base	99.781731	4,989,086.55	99.522656	4,976,132.80	-12,953.75	0.13
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.930333	4,996,516.63	94.601562	4,730,078.10	-266,438.53	0.13
		Base	99.930333	4,996,516.63	94.601562	4,730,078.10	-266,438.53	0.13
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030		
	5,000,000.000	Local	99.943442	4,997,172.10	95.691406	4,784,570.30	-212,601.80	0.13
		Base	99.943442	4,997,172.10	95.691406	4,784,570.30	-212,601.80	0.13
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030		
	10,000,000.000	Local	98.784971	9,878,497.05	95.582031	9,558,203.10	-320,293.95	0.26
		Base	98.784971	9,878,497.05	95.582031	9,558,203.10	-320,293.95	0.26

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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
91282CJJ1	US TREASURY N/B 11/33 4.5				4.500000	15 Nov 2033		
	10,000,000.000	Local	102.925855	10,292,585.54	95.843750	9,584,375.00	-708,210.54	0.26
		Base	102.925855	10,292,585.54	95.843750	9,584,375.00	-708,210.54	0.26
91282CJP7	US TREASURY N/B 12/26 4.375				4.375000	15 Dec 2026		
	10,000,000.000	Local	100.071106	10,007,110.56	100.051787	10,005,178.70	-1,931.86	0.27
		Base	100.071106	10,007,110.56	100.051787	10,005,178.70	-1,931.86	0.27
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	10,000,000.000	Local	99.785823	9,978,582.32	99.398438	9,939,843.80	-38,738.52	0.27
		Base	99.785823	9,978,582.32	99.398438	9,939,843.80	-38,738.52	0.27
91282CNE7	US TREASURY N/B 05/27 3.875				3.875000	31 May 2027		
	10,000,000.000	Local	99.885111	9,988,511.13	99.630208	9,963,020.80	-25,490.33	0.27
		Base	99.885111	9,988,511.13	99.630208	9,963,020.80	-25,490.33	0.27
91282CPJ4	US TREASURY N/B 11/35 4				4.000000	15 Nov 2035		
	10,000,000.000	Local	97.836640	9,783,663.96	90.765625	9,076,562.50	-707,101.46	0.24
		Base	97.836640	9,783,663.96	90.765625	9,076,562.50	-707,101.46	0.24
91282CPZ8	US TREASURY N/B 02/36 4.125				4.125000	15 Feb 2036		
	10,000,000.000	Local	100.690472	10,069,047.22	91.468750	9,146,875.00	-922,172.22	0.25
		Base	100.690472	10,069,047.22	91.468750	9,146,875.00	-922,172.22	0.25
91282CQC8	US TREASURY N/B 02/33 3.75				3.750000	28 Feb 2033		
	10,000,000.000	Local	100.188176	10,018,817.57	92.320312	9,232,031.20	-786,786.37	0.25
		Base	100.188176	10,018,817.57	92.320312	9,232,031.20	-786,786.37	0.25
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	20,000,000.000	Local	99.678481	19,935,696.29	98.660156	19,732,031.20	-203,665.09	0.53
		Base	99.678481	19,935,696.29	98.660156	19,732,031.20	-203,665.09	0.53
913017CR8	RTX CORP SR UNSECURED 05/27 3.125				3.125000	04 May 2027		
	2,000,000.000	Local	99.447913	1,988,958.25	99.032658	1,980,653.16	-8,305.09	0.05
		Base	99.447913	1,988,958.25	99.032658	1,980,653.16	-8,305.09	0.05
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.925102	19,985,020.37	99.444146	19,888,829.20	-96,191.17	0.53
		Base	99.925102	19,985,020.37	99.444146	19,888,829.20	-96,191.17	0.53

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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
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35					5.350000	15 Feb 2033		
		Local	20,000,000.000	99.749906	19,949,981.23	97.648217	19,529,643.40	-420,337.83	0.53
		Base		99.749906	19,949,981.23	97.648217	19,529,643.40	-420,337.83	0.53
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.955989	4,997,799.44	85.658815	4,282,940.75	-714,858.69	0.12
		Base		99.955989	4,997,799.44	85.658815	4,282,940.75	-714,858.69	0.12
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05					5.050000	09 May 2033		
		Local	15,000,000.000	99.883474	14,982,521.06	95.482841	14,322,426.15	-660,094.91	0.39
		Base		99.883474	14,982,521.06	95.482841	14,322,426.15	-660,094.91	0.39
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5					5.000000	15 Jan 2036		
		Local	7,000,000.000	99.198679	6,943,907.55	91.170905	6,381,963.35	-561,944.20	0.17
		Base		99.198679	6,943,907.55	91.170905	6,381,963.35	-561,944.20	0.17
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	101.431197	10,143,119.73	100.113610	10,011,361.00	-131,758.73	0.27
Original Face:		Base	10,000,000.000	101.431197	10,143,119.73	100.113610	10,011,361.00	-131,758.73	0.27
927804GW8	VIRGINIA ELEC + POWER CO SR UNSECURED 09/55 5.6					5.600000	15 Sep 2055		
		Local	5,000,000.000	99.771279	4,988,563.96	86.698267	4,334,913.35	-653,650.61	0.12
		Base		99.771279	4,988,563.96	86.698267	4,334,913.35	-653,650.61	0.12
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	92.395173	6,331,841.19	89.337410	6,122,292.71	-209,548.48	0.16
		Base		92.395173	6,331,841.19	89.337410	6,122,292.71	-209,548.48	0.16
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	101.742079	5,087,103.93	89.470727	4,473,536.35	-613,567.58	0.12
		Base		101.742079	5,087,103.93	89.470727	4,473,536.35	-613,567.58	0.12
92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A					4.430000	20 Dec 2027		
		Local	4,271,318.530	99.998645	4,271,260.64	100.006020	4,271,575.66	315.02	0.11
Original Face:		Base	8,000,000.000	99.998645	4,271,260.64	100.006020	4,271,575.66	315.02	0.11
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.995238	4,999,761.92	100.732217	5,036,610.85	36,848.93	0.14
		Base		99.995238	4,999,761.92	100.732217	5,036,610.85	36,848.93	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
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	5,000,000.000	99.939446	4,996,972.30	98.461772	4,923,088.60	-73,883.70	0.13
		Base		99.939446	4,996,972.30	98.461772	4,923,088.60	-73,883.70	0.13
931142FC2	WALMART INC SR UNSECURED 04/30 4					4.000000	15 Apr 2030		
		Local	5,000,000.000	99.895626	4,994,781.29	96.103668	4,805,183.40	-189,597.89	0.13
		Base		99.895626	4,994,781.29	96.103668	4,805,183.40	-189,597.89	0.13
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95					4.950000	03 Jul 2031		
		Local	7,000,000.000	99.565194	6,969,563.60	97.407099	6,818,496.93	-151,066.67	0.18
		Base		99.565194	6,969,563.60	97.407099	6,818,496.93	-151,066.67	0.18
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR					4.897000	25 Jul 2033		
		Local	5,000,000.000	93.929201	4,696,460.07	94.729035	4,736,451.75	39,991.68	0.13
		Base		93.929201	4,696,460.07	94.729035	4,736,451.75	39,991.68	0.13
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6					4.600000	01 Oct 2034		
		Local	3,000,000.000	99.983391	2,999,501.72	92.426254	2,772,787.62	-226,714.10	0.07
		Base		99.983391	2,999,501.72	92.426254	2,772,787.62	-226,714.10	0.07
US DOLLAR Total									
		Local	3,092,497,357.770		3,078,392,733.85		2,928,933,389.99	-149,459,343.86	78.77
Original Face:		Base	3,231,162,841.000		3,078,392,733.85		2,928,933,389.99	-149,459,343.86	78.77
FIXED INCOME Total									
		Base	3,092,497,357.770		3,078,392,733.85		2,928,933,389.99	-149,459,343.86	78.77
Original Face:			3,231,162,841.000						

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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									
		3,833,479,138.300	Base		3,873,192,078.24		3,712,751,258.63	-160,440,819.61	100.00
	Original Face:	3,231,162,841.000							

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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									
			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	
02665KMA2	AMERICAN HONDA FINAN						4.210000	10 Dec 2026		
			5,000,000.000	Local	99.181389	4,959,069.45	99.155300	4,957,765.00	-1,304.45	0.63
				Base	99.181389	4,959,069.45	99.155300	4,957,765.00	-1,304.45	0.63
04821ULP5	ATLANTIC ASSET SECUR						3.855000	23 Nov 2026		
			5,000,000.000	Local	99.432458	4,971,622.91	99.432458	4,971,622.91	0.00	0.63
				Base	99.432458	4,971,622.91	99.432458	4,971,622.91	0.00	0.63
04821UN73	ATLANTIC ASSET SECUR						4.220000	07 Jan 2027		
			5,000,000.000	Local	98.851222	4,942,561.11	98.845550	4,942,277.50	-283.61	0.63
				Base	98.851222	4,942,561.11	98.845550	4,942,277.50	-283.61	0.63
06418NKV3	BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR						4.230000	03 Dec 2026		
			5,000,000.000	Local	100.000000	5,000,000.00	100.041090	5,002,054.50	2,054.50	0.63
				Base	100.000000	5,000,000.00	100.041090	5,002,054.50	2,054.50	0.63
06741EKK5	BARCLAYS BK PLC						3.870000	19 Oct 2026		
			5,000,000.000	Local	99.806500	4,990,325.00	99.806500	4,990,325.00	0.00	0.63
				Base	99.806500	4,990,325.00	99.806500	4,990,325.00	0.00	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
06741EL99	BARCLAYS BK PLC 05/26 ZCP					3.880000	09 Nov 2026		
		Local	5,000,000.000	99.579667	4,978,983.33	99.579667	4,978,983.35	0.02	0.63
		Base		99.579667	4,978,983.33	99.579667	4,978,983.35	0.02	0.63
07010KK64	BASIN ELEC PWR COOP					3.950000	06 Oct 2026		
		Local	5,000,000.000	99.945139	4,997,256.94	99.945139	4,997,256.94	0.00	0.63
		Base		99.945139	4,997,256.94	99.945139	4,997,256.94	0.00	0.63
07010KKN7	BASIN ELEC PWR COOP					3.860000	22 Oct 2026		
		Local	5,500,000.000	99.774835	5,487,615.93	99.774835	5,487,615.93	0.00	0.70
		Base		99.774835	5,487,615.93	99.774835	5,487,615.93	0.00	0.70
07010KL30	BASIN ELEC PWR COOP					3.850000	03 Nov 2026		
		Local	5,000,000.000	99.647086	4,982,354.31	99.647086	4,982,354.31	0.00	0.63
		Base		99.647086	4,982,354.31	99.647086	4,982,354.31	0.00	0.63
07644BL26	BEDFORD ROW FDG CORP					3.840000	02 Nov 2026		
		Local	5,000,000.000	99.658667	4,982,933.33	99.658667	4,982,933.35	0.02	0.63
		Base		99.658667	4,982,933.33	99.658667	4,982,933.35	0.02	0.63
138994009	CANTOR FITZGERALD REPO REPO					3.990000	29 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.27
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.27
15963UK96	CHARIOT FNDG LLC					3.820000	09 Oct 2026		
		Local	5,000,000.000	99.915111	4,995,755.55	99.915111	4,995,755.55	0.00	0.63
		Base		99.915111	4,995,755.55	99.915111	4,995,755.55	0.00	0.63
17277BP17	CISCO SYSTEMS INC					3.900000	01 Feb 2027		
		Local	5,000,000.000	98.667500	4,933,375.00	98.564810	4,928,240.50	-5,134.50	0.63
		Base		98.667500	4,933,375.00	98.564810	4,928,240.50	-5,134.50	0.63
17277BQ16	CISCO SYSTEMS INC					3.900000	01 Mar 2027		
		Local	5,000,000.000	98.364167	4,918,208.33	98.221600	4,911,080.00	-7,128.33	0.62
		Base		98.364167	4,918,208.33	98.221600	4,911,080.00	-7,128.33	0.62
18905MLH0	CLOROX COMPANY THE					3.980000	17 Nov 2026		
		Local	5,000,000.000	99.480389	4,974,019.44	99.480389	4,974,019.44	0.00	0.63
		Base		99.480389	4,974,019.44	99.480389	4,974,019.44	0.00	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
18905MMG1	CLOROX COMPANY THE				4.070000	16 Dec 2026		
	5,000,000.000	Local	99.140778	4,957,038.89	99.095040	4,954,752.00	-2,286.89	0.63
		Base	99.140778	4,957,038.89	99.095040	4,954,752.00	-2,286.89	0.63
26244JK57	DUKE ENERGY CORP				3.860000	05 Oct 2026		
	10,000,000.000	Local	99.957111	9,995,711.12	99.957111	9,995,711.12	0.00	1.27
		Base	99.957111	9,995,711.12	99.957111	9,995,711.12	0.00	1.27
26244JKM0	DUKE ENERGY CORP				4.080000	21 Oct 2026		
	5,000,000.000	Local	99.773333	4,988,666.67	99.773333	4,988,666.65	-0.02	0.63
		Base	99.773333	4,988,666.67	99.773333	4,988,666.65	-0.02	0.63
30601WLK3	FAIRWAY FINANCE CORP				3.970000	19 Nov 2026		
	5,000,000.000	Local	99.459639	4,972,981.94	99.459639	4,972,981.94	0.00	0.63
		Base	99.459639	4,972,981.94	99.459639	4,972,981.94	0.00	0.63
38346MKT0	GOTHAM FDG CORP				3.910000	27 Oct 2026		
	5,000,000.000	Local	99.717611	4,985,880.55	99.717611	4,985,880.55	0.00	0.63
		Base	99.717611	4,985,880.55	99.717611	4,985,880.55	0.00	0.63
38346MLA0	GOTHAM FDG CORP				3.930000	10 Nov 2026		
	5,000,000.000	Local	99.563333	4,978,166.67	99.563333	4,978,166.65	-0.02	0.63
		Base	99.563333	4,978,166.67	99.563333	4,978,166.65	-0.02	0.63
40060XME7	GTA FDG LLC DISC				3.900000	14 Dec 2026		
	5,000,000.000	Local	99.198333	4,959,916.66	99.135420	4,956,771.00	-3,145.66	0.63
		Base	99.198333	4,959,916.66	99.135420	4,956,771.00	-3,145.66	0.63
40588MK97	HALKIN FINANCE LLC USC				3.920000	09 Oct 2026		
	5,000,000.000	Local	99.912889	4,995,644.44	99.912889	4,995,644.44	0.00	0.63
		Base	99.912889	4,995,644.44	99.912889	4,995,644.44	0.00	0.63
40588MKN6	HALKIN FINANCE LLC USC				3.930000	22 Oct 2026		
	5,000,000.000	Local	99.770750	4,988,537.50	99.770750	4,988,537.50	0.00	0.63
		Base	99.770750	4,988,537.50	99.770750	4,988,537.50	0.00	0.63
40588ML21	HALKIN FINANCE LLC USC				3.920000	02 Nov 2026		
	5,000,000.000	Local	99.651556	4,982,577.78	99.651556	4,982,577.80	0.02	0.63
		Base	99.651556	4,982,577.78	99.651556	4,982,577.80	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
42786UKD6	HERSHEY FOODS CORP				3.900000	13 Oct 2026		
	5,000,000.000	Local	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	0.63
		Base	99.870000	4,993,500.00	99.870000	4,993,500.00	0.00	0.63
4820P3KV4	JUPITER SECT CO LLC				3.820000	29 Oct 2026		
	5,000,000.000	Local	99.702889	4,985,144.45	99.702889	4,985,144.45	0.00	0.63
		Base	99.702889	4,985,144.45	99.702889	4,985,144.45	0.00	0.63
4820P3LH4	JUPITER SECT CO LLC				4.080000	17 Nov 2026		
	5,000,000.000	Local	99.467333	4,973,366.67	99.467333	4,973,366.65	-0.02	0.63
		Base	99.467333	4,973,366.67	99.467333	4,973,366.65	-0.02	0.63
53127UNT3	LIBERTY FUNDING LLC				3.990000	27 Jan 2027		
	5,000,000.000	Local	98.692167	4,934,608.33	98.599110	4,929,955.50	-4,652.83	0.63
		Base	98.692167	4,934,608.33	98.599110	4,929,955.50	-4,652.83	0.63
56274MKT8	MANHATTAN ASSET FDG.				3.870000	27 Oct 2026		
	5,000,000.000	Local	99.720500	4,986,025.00	99.720500	4,986,025.00	0.00	0.63
		Base	99.720500	4,986,025.00	99.720500	4,986,025.00	0.00	0.63
56274MLL4	MANHATTAN ASSET FDG.				3.830000	20 Nov 2026		
	5,000,000.000	Local	99.468056	4,973,402.78	99.468056	4,973,402.80	0.02	0.63
		Base	99.468056	4,973,402.78	99.468056	4,973,402.80	0.02	0.63
57978DKW8	MCCORMICK + COMPANY				4.000000	30 Oct 2026		
	5,000,000.000	Local	99.677778	4,983,888.89	99.677778	4,983,888.89	0.00	0.63
		Base	99.677778	4,983,888.89	99.677778	4,983,888.89	0.00	0.63
58013NLH3	MCDONALD S CORPORATI				4.110000	17 Nov 2026		
	5,000,000.000	Local	99.463417	4,973,170.84	99.463417	4,973,170.84	0.00	0.63
		Base	99.463417	4,973,170.84	99.463417	4,973,170.84	0.00	0.63
60920WL40	MONDELEZ INTL INC				3.910000	04 Nov 2026		
	5,000,000.000	Local	99.630722	4,981,536.11	99.630722	4,981,536.11	0.00	0.63
		Base	99.630722	4,981,536.11	99.630722	4,981,536.11	0.00	0.63
63111FMQ0	NASDAQ INC 12/26 ZCP				4.130000	24 Dec 2026		
	5,000,000.000	Local	99.036333	4,951,816.67	98.977240	4,948,862.00	-2,954.67	0.63
		Base	99.036333	4,951,816.67	98.977240	4,948,862.00	-2,954.67	0.63

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65339NKP8	NEXTERA ENERGY CAP HLDGS INC					3.970000	23 Oct 2026		
		Local	5,000,000.000	99.757389	4,987,869.45	99.757389	4,987,869.45	0.00	0.63
		Base		99.757389	4,987,869.45	99.757389	4,987,869.45	0.00	0.63
67983UL27	OLD LINE FUNDING LLC					3.930000	02 Nov 2026		
		Local	5,000,000.000	99.650667	4,982,533.33	99.650667	4,982,533.35	0.02	0.63
		Base		99.650667	4,982,533.33	99.650667	4,982,533.35	0.02	0.63
67983UM42	OLD LINE FUNDING LLC					4.000000	04 Dec 2026		
		Local	5,000,000.000	99.288889	4,964,444.44	99.259720	4,962,986.00	-1,458.44	0.63
		Base		99.288889	4,964,444.44	99.259720	4,962,986.00	-1,458.44	0.63
6840C3K28	ORACLE CORPORATION					4.070000	02 Oct 2026		
		Local	4,489,000.000	99.988694	4,488,492.49	99.988694	4,488,492.47	-0.02	0.57
		Base		99.988694	4,488,492.49	99.988694	4,488,492.47	-0.02	0.57
69039UK85	OVERWATCH ALPHA FUNDING 10/26 ZCP					3.980000	08 Oct 2026		
		Local	5,000,000.000	99.922611	4,996,130.55	99.922611	4,996,130.55	0.00	0.63
		Base		99.922611	4,996,130.55	99.922611	4,996,130.55	0.00	0.63
69039UK93	OVERWATCH ALPHA FDG LLC					3.970000	09 Oct 2026		
		Local	5,000,000.000	99.911778	4,995,588.89	99.911778	4,995,588.89	0.00	0.63
		Base		99.911778	4,995,588.89	99.911778	4,995,588.89	0.00	0.63
69039UP15	OVERWATCH ALPHA FDG LLC 02/27 ZCP					4.100000	01 Feb 2027		
		Local	5,000,000.000	98.599167	4,929,958.33	98.535420	4,926,771.00	-3,187.33	0.63
		Base		98.599167	4,929,958.33	98.535420	4,926,771.00	-3,187.33	0.63
82124MLK4	SHEFFIELD RECEIVABLE					3.850000	19 Nov 2026		
		Local	5,000,000.000	99.475972	4,973,798.61	99.475972	4,973,798.61	0.00	0.63
		Base		99.475972	4,973,798.61	99.475972	4,973,798.61	0.00	0.63
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	5,000,000.000	99.872667	4,993,633.33	99.872667	4,993,633.35	0.02	0.63
		Base		99.872667	4,993,633.33	99.872667	4,993,633.35	0.02	0.63
88602UKF6	THUNDER BAY FNDNG LLC					3.780000	15 Oct 2026		
		Local	5,000,000.000	99.853000	4,992,650.00	99.853000	4,992,650.00	0.00	0.63
		Base		99.853000	4,992,650.00	99.853000	4,992,650.00	0.00	0.63

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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
89233HKD5	TOYOTA MOTOR CREDIT					3.780000	13 Oct 2026		
		Local	5,000,000.000	99.874000	4,993,700.00	99.874000	4,993,700.00	0.00	0.63
		Base		99.874000	4,993,700.00	99.874000	4,993,700.00	0.00	0.63
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
		Local	5,000,000.000	98.762667	4,938,133.33	98.656780	4,932,839.00	-5,294.33	0.63
		Base		98.762667	4,938,133.33	98.656780	4,932,839.00	-5,294.33	0.63
91842KK62	VW CR INC					3.950000	06 Oct 2026		
		Local	5,000,000.000	99.945139	4,997,256.94	99.945139	4,997,256.94	0.00	0.63
		Base		99.945139	4,997,256.94	99.945139	4,997,256.94	0.00	0.63
92646LL32	VICTORY RECEIVABLES					3.870000	03 Nov 2026		
		Local	5,000,000.000	99.645250	4,982,262.50	99.645250	4,982,262.50	0.00	0.63
		Base		99.645250	4,982,262.50	99.645250	4,982,262.50	0.00	0.63
92646LL65	VICTORY RECEIVABLES					3.910000	06 Nov 2026		
		Local	5,000,000.000	99.609000	4,980,450.00	99.609000	4,980,450.00	0.00	0.63
		Base		99.609000	4,980,450.00	99.609000	4,980,450.00	0.00	0.63
92646LMU1	VICTORY RECEIVABLES					3.830000	28 Dec 2026		
		Local	5,000,000.000	99.063778	4,953,188.89	98.967600	4,948,380.00	-4,808.89	0.63
		Base		99.063778	4,953,188.89	98.967600	4,948,380.00	-4,808.89	0.63
92646LN63	VICTORY RECEIVABLES					4.020000	06 Jan 2027		
		Local	5,000,000.000	98.916833	4,945,841.67	98.856300	4,942,815.00	-3,026.67	0.63
		Base		98.916833	4,945,841.67	98.856300	4,942,815.00	-3,026.67	0.63
93114FM76	WAL MART STORES INC					4.030000	07 Dec 2026		
		Local	5,000,000.000	99.249972	4,962,498.61	99.229080	4,961,454.00	-1,044.61	0.63
		Base		99.249972	4,962,498.61	99.229080	4,961,454.00	-1,044.61	0.63
94107NK11	WASTE MANAGEMENT INC					4.000000	01 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.63
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.63
979QHR003	SOUTH STREET REPO					3.880000	01 Oct 2026		
		Local	94,307,962.790	100.000000	94,307,962.79	100.000000	94,307,962.79	0.00	11.97
		Base		100.000000	94,307,962.79	100.000000	94,307,962.79	0.00	11.97

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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	374,296,962.790		373,022,056.74		372,978,400.07	-43,656.67	47.33
		Base			373,022,056.74		372,978,400.07	-43,656.67	47.33
CASH EQUIVALENT Total									
		Base	374,296,962.790		373,022,056.74		372,978,400.07	-43,656.67	47.33
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	5,000,000.000	99.976251	4,998,812.55	99.648752	4,982,437.60	-16,374.95	0.63
		Base		99.976251	4,998,812.55	99.648752	4,982,437.60	-16,374.95	0.63
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	3,000,000.000	99.976398	2,999,291.95	99.363522	2,980,905.66	-18,386.29	0.38
		Base		99.976398	2,999,291.95	99.363522	2,980,905.66	-18,386.29	0.38
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	5,000,000.000	99.984083	4,999,204.15	97.550649	4,877,532.45	-121,671.70	0.62
		Base		99.984083	4,999,204.15	97.550649	4,877,532.45	-121,671.70	0.62
023135EB8	AMAZON.COM INC SR UNSECURED 07/29 4.6					4.600000	09 Jul 2029		
		Local	5,000,000.000	99.974011	4,998,700.54	98.065603	4,903,280.15	-95,420.39	0.62
		Base		99.974011	4,998,700.54	98.065603	4,903,280.15	-95,420.39	0.62
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR					5.098000	16 Feb 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.012104	2,000,242.08	242.08	0.25
		Base		100.000000	2,000,000.00	100.012104	2,000,242.08	242.08	0.25
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.731000	25 Apr 2029		
		Local	3,000,000.000	100.000000	3,000,000.00	99.226596	2,976,797.88	-23,202.12	0.38
		Base		100.000000	3,000,000.00	99.226596	2,976,797.88	-23,202.12	0.38
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	2,000,000.000	99.946007	1,998,920.14	99.896365	1,997,927.30	-992.84	0.25
		Base		99.946007	1,998,920.14	99.896365	1,997,927.30	-992.84	0.25

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031162DV9	AMGEN INC SR UNSECURED 02/31 4.2					4.200000	19 Feb 2031		
		Local	1,000,000.000	99.908592	999,085.92	94.546791	945,467.91	-53,618.01	0.12
		Base		99.908592	999,085.92	94.546791	945,467.91	-53,618.01	0.12
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	5,000,000.000	99.891661	4,994,583.03	98.604558	4,930,227.90	-64,355.13	0.63
		Base		99.891661	4,994,583.03	98.604558	4,930,227.90	-64,355.13	0.63
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	3,000,000.000	99.971765	2,999,152.95	99.071290	2,972,138.70	-27,014.25	0.38
		Base		99.971765	2,999,152.95	99.071290	2,972,138.70	-27,014.25	0.38
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	2,000,000.000	99.936401	1,998,728.02	99.022856	1,980,457.12	-18,270.90	0.25
		Base		99.936401	1,998,728.02	99.022856	1,980,457.12	-18,270.90	0.25
053332BM3	AUTOZONE INC SR UNSECURED 06/30 5.125					5.125000	15 Jun 2030		
		Local	5,000,000.000	99.952498	4,997,624.92	98.318193	4,915,909.65	-81,715.27	0.62
		Base		99.952498	4,997,624.92	98.318193	4,915,909.65	-81,715.27	0.62
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	97.685226	4,884,261.30	-115,738.70	0.62
		Base		100.000000	5,000,000.00	97.685226	4,884,261.30	-115,738.70	0.62
06055JQJ1	BANK OF AMERICA CORP SR UNSECURED 02/31 4.35					4.350000	10 Feb 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	94.874644	2,846,239.32	-153,760.68	0.36
		Base		100.000000	3,000,000.00	94.874644	2,846,239.32	-153,760.68	0.36
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	0.32
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.32
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	98.379296	2,951,378.87	98.330592	2,949,917.76	-1,461.11	0.37
		Base		98.379296	2,951,378.87	98.330592	2,949,917.76	-1,461.11	0.37
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.990812	999,908.12	99.752098	997,520.98	-2,387.14	0.13
		Base		99.990812	999,908.12	99.752098	997,520.98	-2,387.14	0.13

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063941GZ5	BANK OF NOVA SCOTIA SR UNSECURED 08/31 5.2					5.200000	14 Aug 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	97.141593	4,857,079.65	-142,920.35	0.62
		Base		100.000000	5,000,000.00	97.141593	4,857,079.65	-142,920.35	0.62
06406RCN5	BANK OF NY MELLON CORP SR UNSECURED 08/30 VAR					4.755000	12 Aug 2030		
		Local	3,000,000.000	100.000000	3,000,000.00	97.949695	2,938,490.85	-61,509.15	0.37
		Base		100.000000	3,000,000.00	97.949695	2,938,490.85	-61,509.15	0.37
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298					6.298000	01 May 2029		
		Local	5,000,000.000	104.377736	5,218,886.78	101.751224	5,087,561.20	-131,325.58	0.65
		Base		104.377736	5,218,886.78	101.751224	5,087,561.20	-131,325.58	0.65
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15					4.150000	20 Nov 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	96.792671	2,903,780.13	-96,219.87	0.37
		Base		100.000000	3,000,000.00	96.792671	2,903,780.13	-96,219.87	0.37
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	98.988402	2,969,652.06	-30,347.94	0.38
		Base		100.000000	3,000,000.00	98.988402	2,969,652.06	-30,347.94	0.38
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A					3.920000	15 Sep 2029		
		Local	5,000,000.000	99.993448	4,999,672.40	99.237700	4,961,885.00	-37,787.40	0.63
Original Face:		Base	5,000,000.000	99.993448	4,999,672.40	99.237700	4,961,885.00	-37,787.40	0.63
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.440000	15 Nov 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.333431	5,016,671.55	16,671.55	0.64
		Base		100.000000	5,000,000.00	100.333431	5,016,671.55	16,671.55	0.64
14913V2E7	CATERPILLAR FINL SERVICE SR UNSECURED 08/29 4.65					4.650000	14 Aug 2029		
		Local	3,000,000.000	99.976025	2,999,280.76	98.166147	2,944,984.41	-54,296.35	0.37
		Base		99.976025	2,999,280.76	98.166147	2,944,984.41	-54,296.35	0.37
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05					4.050000	13 Aug 2028		
		Local	5,000,000.000	99.994912	4,999,745.61	98.408655	4,920,432.75	-79,312.86	0.62
		Base		99.994912	4,999,745.61	98.408655	4,920,432.75	-79,312.86	0.62
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	101.018857	5,050,942.85	96.517582	4,825,879.10	-225,063.75	0.61
		Base		101.018857	5,050,942.85	96.517582	4,825,879.10	-225,063.75	0.61

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231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	1,000,000.000	99.904605	999,046.05	99.231600	992,316.00	-6,730.05	0.13
		Base		99.904605	999,046.05	99.231600	992,316.00	-6,730.05	0.13
231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25					4.250000	09 May 2028		
		Local	1,000,000.000	99.961444	999,614.44	98.735354	987,353.54	-12,260.90	0.13
		Base		99.961444	999,614.44	98.735354	987,353.54	-12,260.90	0.13
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.939899	2,998,196.96	99.744777	2,992,343.31	-5,853.65	0.38
		Base		99.939899	2,998,196.96	99.744777	2,992,343.31	-5,853.65	0.38
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	2,000,000.000	99.989477	1,999,789.54	99.968242	1,999,364.84	-424.70	0.25
		Base		99.989477	1,999,789.54	99.968242	1,999,364.84	-424.70	0.25
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.280000	05 Jan 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.043000	5,002,150.00	2,150.00	0.63
		Base		100.000000	5,000,000.00	100.043000	5,002,150.00	2,150.00	0.63
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	3,000,000.000	99.987314	2,999,619.43	99.850345	2,995,510.35	-4,109.08	0.38
		Base		99.987314	2,999,619.43	99.850345	2,995,510.35	-4,109.08	0.38
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.752000	01 Apr 2054		
		Local	1,669,359.480	99.686905	1,664,132.80	99.778288	1,665,658.31	1,525.51	0.21
Original Face:		Base	3,000,000.000	99.686905	1,664,132.80	99.778288	1,665,658.31	1,525.51	0.21
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	184,207.770	102.287336	188,421.22	91.919855	169,323.52	-19,097.70	0.02
Original Face:		Base	2,090,000.000	102.287336	188,421.22	91.919855	169,323.52	-19,097.70	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	2,980.800	100.015768	2,981.27	99.790038	2,974.54	-6.73	0.00
Original Face:		Base	5,000,000.000	100.015768	2,981.27	99.790038	2,974.54	-6.73	0.00
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	108,648.300	100.347488	109,025.84	98.384496	106,893.08	-2,132.76	0.01
Original Face:		Base	5,000,000.000	100.347488	109,025.84	98.384496	106,893.08	-2,132.76	0.01

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31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	384,244.650	102.577197	394,147.39	89.736210	344,806.59	-49,340.80	0.04
Original Face:		Base	5,000,000.000	102.577197	394,147.39	89.736210	344,806.59	-49,340.80	0.04
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	328,892.390	102.369571	336,685.73	92.232103	303,344.37	-33,341.36	0.04
Original Face:		Base	5,700,000.000	102.369571	336,685.73	92.232103	303,344.37	-33,341.36	0.04
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	109,031.740	102.266551	111,503.00	91.232161	99,472.01	-12,030.99	0.01
Original Face:		Base	2,000,000.000	102.266551	111,503.00	91.232161	99,472.01	-12,030.99	0.01
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125					4.125000	21 Oct 2030		
		Local	3,000,000.000	100.000000	3,000,000.00	95.227066	2,856,811.98	-143,188.02	0.36
		Base		100.000000	3,000,000.00	95.227066	2,856,811.98	-143,188.02	0.36
3130B95M8	FEDERAL HOME LOAN BANK BONDS 01/31 3.83					3.830000	23 Jan 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	94.789308	4,739,465.40	-260,534.60	0.60
		Base		100.000000	5,000,000.00	94.789308	4,739,465.40	-260,534.60	0.60
3130BAHR1	FEDERAL HOME LOAN BANK BONDS 04/31 4.25					4.250000	28 Apr 2031		
		Local	2,000,000.000	100.000000	2,000,000.00	96.244816	1,924,896.32	-75,103.68	0.24
		Base		100.000000	2,000,000.00	96.244816	1,924,896.32	-75,103.68	0.24
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	99.203798	2,976,113.94	-23,886.06	0.38
		Base		100.000000	3,000,000.00	99.203798	2,976,113.94	-23,886.06	0.38
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	905,821.540	101.484975	919,272.76	86.043443	779,400.04	-139,872.72	0.10
Original Face:		Base	2,000,000.000	101.484975	919,272.76	86.043443	779,400.04	-139,872.72	0.10
3135G1AA9	FANNIE MAE NOTES 11/26 VAR					4.020000	20 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.006626	2,000,132.52	132.52	0.25
		Base		100.000000	2,000,000.00	100.006626	2,000,132.52	132.52	0.25
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	878,348.040	101.993926	895,861.65	92.613170	813,465.96	-82,395.69	0.10
Original Face:		Base	3,000,000.000	101.993926	895,861.65	92.613170	813,465.96	-82,395.69	0.10

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3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	1,753,690.740	101.526652	1,780,463.49	79.772050	1,398,955.05	-381,508.44	0.18
	Original Face:	Base	3,000,000.000	101.526652	1,780,463.49	79.772050	1,398,955.05	-381,508.44	0.18
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	99,145.030	99.951647	99,097.09	98.771150	97,926.69	-1,170.40	0.01
	Original Face:	Base	8,190,000.000	99.951647	99,097.09	98.771150	97,926.69	-1,170.40	0.01
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	841,466.490	102.037401	858,610.54	91.828070	772,702.44	-85,908.10	0.10
	Original Face:	Base	3,000,000.000	102.037401	858,610.54	91.828070	772,702.44	-85,908.10	0.10
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	16,765.290	100.165342	16,793.01	98.688447	16,545.40	-247.61	0.00
	Original Face:	Base	1,500,000.000	100.165342	16,793.01	98.688447	16,545.40	-247.61	0.00
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.386000	01 May 2053		
		Local	1,380,380.480	100.188434	1,382,981.59	102.155953	1,410,140.83	27,159.24	0.18
	Original Face:	Base	2,000,000.000	100.188434	1,382,981.59	102.155953	1,410,140.83	27,159.24	0.18
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	14,214.170	100.958199	14,350.37	93.857940	13,341.13	-1,009.24	0.00
	Original Face:	Base	983,845.000	100.958199	14,350.37	93.857940	13,341.13	-1,009.24	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	424,040.860	102.501726	434,649.20	91.699077	388,841.55	-45,807.65	0.05
	Original Face:	Base	5,200,000.000	102.501726	434,649.20	91.699077	388,841.55	-45,807.65	0.05
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	3,070.030	100.048208	3,071.51	99.568187	3,056.77	-14.74	0.00
	Original Face:	Base	2,680,283.000	100.048208	3,071.51	99.568187	3,056.77	-14.74	0.00
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	125,833.050	100.219895	126,109.75	99.063319	124,654.40	-1,455.35	0.02
	Original Face:	Base	15,000,000.000	100.219895	126,109.75	99.063319	124,654.40	-1,455.35	0.02
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	105,985.200	100.211633	106,209.50	98.217007	104,095.49	-2,114.01	0.01
	Original Face:	Base	4,200,000.000	100.211633	106,209.50	98.217007	104,095.49	-2,114.01	0.01

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31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	607.320	Local	100.125140	608.08	99.643383	605.15	-2.93	0.00
Original Face:	765,534.000	Base	100.125140	608.08	99.643383	605.15	-2.93	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	32,779.570	Local	100.219527	32,851.53	99.063302	32,472.52	-379.01	0.00
Original Face:	5,157,070.000	Base	100.219527	32,851.53	99.063302	32,472.52	-379.01	0.00
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	90,245.020	Local	102.366978	92,381.10	91.054353	82,172.02	-10,209.08	0.01
Original Face:	2,000,000.000	Base	102.366978	92,381.10	91.054353	82,172.02	-10,209.08	0.01
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	28,802.600	Local	102.230806	29,445.13	91.520160	26,360.19	-3,084.94	0.00
Original Face:	5,000,000.000	Base	102.230806	29,445.13	91.520160	26,360.19	-3,084.94	0.00
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	539,551.460	Local	104.432671	563,468.00	92.922815	501,366.41	-62,101.59	0.06
Original Face:	14,750,000.000	Base	104.432671	563,468.00	92.922815	501,366.41	-62,101.59	0.06
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	99.069238	1,981,384.76	-18,615.24	0.25
		Base	100.000000	2,000,000.00	99.069238	1,981,384.76	-18,615.24	0.25
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.485000	20 Oct 2067		
	266,420.340	Local	102.118280	272,063.87	99.221290	264,345.70	-7,718.17	0.03
Original Face:	3,000,000.000	Base	102.118280	272,063.87	99.221290	264,345.70	-7,718.17	0.03
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4				4.000000	01 Oct 2028		
	2,000,000.000	Local	99.965388	1,999,307.76	97.687003	1,953,740.06	-45,567.70	0.25
		Base	99.965388	1,999,307.76	97.687003	1,953,740.06	-45,567.70	0.25
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875				3.875000	15 May 2028		
	3,000,000.000	Local	100.041201	3,001,236.02	98.128831	2,943,864.93	-57,371.09	0.37
		Base	100.041201	3,001,236.02	98.128831	2,943,864.93	-57,371.09	0.37
38151FPM9	GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45				4.450000	28 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	94.097854	4,704,892.70	-295,107.30	0.60
		Base	100.000000	5,000,000.00	94.097854	4,704,892.70	-295,107.30	0.60

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38151GBV2	GOLDMAN SACHS BANK USA SR UNSECURED 09/28 VAR				4.440000	29 Sep 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	100.016540	2,000,330.80	330.80	0.25
		Base	100.000000	2,000,000.00	100.016540	2,000,330.80	330.80	0.25
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	142,878.400	Local	102.541014	146,508.96	97.069030	138,690.68	-7,818.28	0.02
Original Face:	3,000,000.000	Base	102.541014	146,508.96	97.069030	138,690.68	-7,818.28	0.02
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	1,850.240	Local	100.364818	1,856.99	100.000000	1,850.24	-6.75	0.00
Original Face:	1,000,000.000	Base	100.364818	1,856.99	100.000000	1,850.24	-6.75	0.00
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	461,057.730	Local	102.983908	474,815.27	99.878100	460,495.70	-14,319.57	0.06
Original Face:	3,000,000.000	Base	102.983908	474,815.27	99.878100	460,495.70	-14,319.57	0.06
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	952,626.670	Local	99.669397	949,477.26	98.827370	941,455.88	-8,021.38	0.12
Original Face:	3,000,000.000	Base	99.669397	949,477.26	98.827370	941,455.88	-8,021.38	0.12
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55				4.550000	24 Feb 2028		
	4,000,000.000	Local	99.966733	3,998,669.30	99.382993	3,975,319.72	-23,349.58	0.50
		Base	99.966733	3,998,669.30	99.382993	3,975,319.72	-23,349.58	0.50
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	3,000,000.000	Local	99.914809	2,997,444.28	100.160999	3,004,829.97	7,385.69	0.38
		Base	99.914809	2,997,444.28	100.160999	3,004,829.97	7,385.69	0.38
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95				3.950000	15 Sep 2030		
	2,500,000.000	Local	99.710201	2,492,755.03	94.972044	2,374,301.10	-118,453.93	0.30
		Base	99.710201	2,492,755.03	94.972044	2,374,301.10	-118,453.93	0.30
43849RAM7	HONEYWELL AEROSPACE INC SR UNSECURED 03/29 4				4.000000	16 Mar 2029		
	2,500,000.000	Local	99.860941	2,496,523.53	96.831573	2,420,789.33	-75,734.20	0.31
		Base	99.860941	2,496,523.53	96.831573	2,420,789.33	-75,734.20	0.31
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.998953	1,999,979.06	99.111587	1,982,231.74	-17,747.32	0.25
		Base	99.998953	1,999,979.06	99.111587	1,982,231.74	-17,747.32	0.25

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459200LF6	IBM CORP SR UNSECURED 02/28 4.65					4.650000	10 Feb 2028		
		Local	5,000,000.000	99.993427	4,999,671.34	99.338502	4,966,925.10	-32,746.24	0.63
		Base		99.993427	4,999,671.34	99.338502	4,966,925.10	-32,746.24	0.63
459200LG4	IBM CORP SR UNSECURED 02/30 4.8					4.800000	10 Feb 2030		
		Local	2,000,000.000	101.991252	2,039,825.04	97.670731	1,953,414.62	-86,410.42	0.25
		Base		101.991252	2,039,825.04	97.670731	1,953,414.62	-86,410.42	0.25
48130KPU5	JPMORGAN CHASE + CO SR UNSECURED 01/31 4.35					4.350000	27 Jan 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	95.413367	2,862,401.01	-137,598.99	0.36
		Base		100.000000	3,000,000.00	95.413367	2,862,401.01	-137,598.99	0.36
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	3,000,000.000	99.967641	2,999,029.24	98.109693	2,943,290.79	-55,738.45	0.37
		Base		99.967641	2,999,029.24	98.109693	2,943,290.79	-55,738.45	0.37
532457DJ4	ELI LILLY + CO SR UNSECURED 05/29 VAR					4.340000	20 May 2029		
		Local	4,000,000.000	100.000000	4,000,000.00	100.119302	4,004,772.08	4,772.08	0.51
		Base		100.000000	4,000,000.00	100.119302	4,004,772.08	4,772.08	0.51
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	3,000,000.000	99.926875	2,997,806.24	97.454246	2,923,627.38	-74,178.86	0.37
		Base		99.926875	2,997,806.24	97.454246	2,923,627.38	-74,178.86	0.37
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	2,000,000.000	99.978038	1,999,560.75	98.967432	1,979,348.64	-20,212.11	0.25
		Base		99.978038	1,999,560.75	98.967432	1,979,348.64	-20,212.11	0.25
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325					4.325000	08 Jun 2028		
		Local	3,000,000.000	99.993217	2,999,796.50	98.883492	2,966,504.76	-33,291.74	0.38
		Base		99.993217	2,999,796.50	98.883492	2,966,504.76	-33,291.74	0.38
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	2,000,000.000	99.985942	1,999,718.83	99.392186	1,987,843.72	-11,875.11	0.25
		Base		99.985942	1,999,718.83	99.392186	1,987,843.72	-11,875.11	0.25
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	1,000,000.000	99.790753	997,907.53	99.349835	993,498.35	-4,409.18	0.13
		Base		99.790753	997,907.53	99.349835	993,498.35	-4,409.18	0.13

& 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
58769MAB6	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A					4.130000	16 Jan 2029		
		Local	4,500,000.000	99.998253	4,499,921.38	99.683290	4,485,748.05	-14,173.33	0.57
Original Face:		Base	4,500,000.000	99.998253	4,499,921.38	99.683290	4,485,748.05	-14,173.33	0.57
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	5,000,000.000	90.625921	4,531,296.04	86.705401	4,335,270.05	-196,025.99	0.55
		Base		90.625921	4,531,296.04	86.705401	4,335,270.05	-196,025.99	0.55
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	3,000,000.000	99.954068	2,998,622.03	99.142603	2,974,278.09	-24,343.94	0.38
		Base		99.954068	2,998,622.03	99.142603	2,974,278.09	-24,343.94	0.38
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25					4.250000	06 May 2028		
		Local	2,500,000.000	99.857977	2,496,449.43	98.466691	2,461,667.28	-34,782.15	0.31
		Base		99.857977	2,496,449.43	98.466691	2,461,667.28	-34,782.15	0.31
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	2,000,000.000	99.949413	1,998,988.25	99.415635	1,988,312.70	-10,675.55	0.25
		Base		99.949413	1,998,988.25	99.415635	1,988,312.70	-10,675.55	0.25
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
		Local	2,000,000.000	99.998556	1,999,971.12	100.045216	2,000,904.32	933.20	0.25
		Base		99.998556	1,999,971.12	100.045216	2,000,904.32	933.20	0.25
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	3,000,000.000	99.986858	2,999,605.73	100.178155	3,005,344.65	5,738.92	0.38
		Base		99.986858	2,999,605.73	100.178155	3,005,344.65	5,738.92	0.38
63743HGH9	NATIONAL RURAL UTIL COOP SR UNSECURED 08/31 5					5.000000	15 Aug 2031		
		Local	3,000,000.000	99.864036	2,995,921.08	96.843398	2,905,301.94	-90,619.14	0.37
		Base		99.864036	2,995,921.08	96.843398	2,905,301.94	-90,619.14	0.37
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					4.530000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.079017	5,003,950.85	3,950.85	0.64
		Base		100.000000	5,000,000.00	100.079017	5,003,950.85	3,950.85	0.64
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.978539	999,785.39	99.649612	996,496.12	-3,289.27	0.13
		Base		99.978539	999,785.39	99.649612	996,496.12	-3,289.27	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
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25				4.250000	15 Jun 2028		
	5,000,000.000	Local	99.962999	4,998,149.93	98.585493	4,929,274.65	-68,875.28	0.63
		Base	99.962999	4,998,149.93	98.585493	4,929,274.65	-68,875.28	0.63
68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45				4.450000	26 Sep 2030		
	2,000,000.000	Local	99.949492	1,998,989.83	92.109401	1,842,188.02	-156,801.81	0.23
		Base	99.949492	1,998,989.83	92.109401	1,842,188.02	-156,801.81	0.23
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1				4.100000	15 Jan 2029		
	5,000,000.000	Local	99.918529	4,995,926.43	97.790746	4,889,537.30	-106,389.13	0.62
		Base	99.918529	4,995,926.43	97.790746	4,889,537.30	-106,389.13	0.62
723484AP6	PINNACLE WEST CAPITAL SR UNSECURED 06/29 4.65				4.650000	01 Jun 2029		
	2,000,000.000	Local	99.923648	1,998,472.96	97.850167	1,957,003.34	-41,469.62	0.25
		Base	99.923648	1,998,472.96	97.850167	1,957,003.34	-41,469.62	0.25
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026		
	3,000,000.000	Local	99.996678	2,999,900.35	99.999770	2,999,993.10	92.75	0.38
		Base	99.996678	2,999,900.35	99.999770	2,999,993.10	92.75	0.38
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75				4.750000	15 Jul 2031		
	3,000,000.000	Local	99.836079	2,995,082.37	96.333662	2,890,009.86	-105,072.51	0.37
		Base	99.836079	2,995,082.37	96.333662	2,890,009.86	-105,072.51	0.37
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625				3.625000	17 Sep 2028		
	5,000,000.000	Local	99.722726	4,986,136.31	97.328881	4,866,444.05	-119,692.26	0.62
		Base	99.722726	4,986,136.31	97.328881	4,866,444.05	-119,692.26	0.62
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR				4.770000	17 Oct 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.008015	5,000,400.75	400.75	0.63
		Base	100.000000	5,000,000.00	100.008015	5,000,400.75	400.75	0.63
78014RW63	ROYAL BANK OF CANADA SR UNSECURED 05/31 5				5.000000	29 May 2031		
	3,000,000.000	Local	100.000000	3,000,000.00	95.626576	2,868,797.28	-131,202.72	0.36
		Base	100.000000	3,000,000.00	95.626576	2,868,797.28	-131,202.72	0.36
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.930000	03 Mar 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.247794	3,007,433.82	7,433.82	0.38
		Base	100.000000	3,000,000.00	100.247794	3,007,433.82	7,433.82	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
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	2,000,000.000	99.998751	1,999,975.02	99.119489	1,982,389.78	-17,585.24	0.25
		Base		99.998751	1,999,975.02	99.119489	1,982,389.78	-17,585.24	0.25
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	851,526.870	100.000000	851,526.87	99.365710	846,125.72	-5,401.15	0.11
Original Face:		Base	2,000,000.000	100.000000	851,526.87	99.365710	846,125.72	-5,401.15	0.11
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	99.955650	2,998,669.50	-1,330.50	0.38
		Base		100.000000	3,000,000.00	99.955650	2,998,669.50	-1,330.50	0.38
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913					3.913000	13 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.454541	4,922,727.05	-77,272.95	0.62
		Base		100.000000	5,000,000.00	98.454541	4,922,727.05	-77,272.95	0.62
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.999088	2,999,972.64	99.255302	2,977,659.06	-22,313.58	0.38
		Base		99.999088	2,999,972.64	99.255302	2,977,659.06	-22,313.58	0.38
89236TNU5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4					4.000000	18 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	94.717474	4,735,873.70	-264,126.30	0.60
		Base		100.000000	5,000,000.00	94.717474	4,735,873.70	-264,126.30	0.60
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05					4.050000	22 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	94.109766	4,705,488.30	-294,511.70	0.60
		Base		100.000000	5,000,000.00	94.109766	4,705,488.30	-294,511.70	0.60
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
		Local	5,000,000.000	99.931797	4,996,589.87	100.431704	5,021,585.20	24,995.33	0.64
		Base		99.931797	4,996,589.87	100.431704	5,021,585.20	24,995.33	0.64
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	99.975205	4,998,760.25	-1,239.75	0.63
		Base		100.000000	5,000,000.00	99.975205	4,998,760.25	-1,239.75	0.63
90331HQB2	US BANK NA CINCINNATI SR UNSECURED 08/31 5					5.000000	28 Aug 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	96.769235	4,838,461.75	-161,538.25	0.61
		Base		100.000000	5,000,000.00	96.769235	4,838,461.75	-161,538.25	0.61

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159XBH7	US BANCORP SR UNSECURED 03/30 5					5.000000	12 Mar 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	97.697490	4,884,874.50	-115,125.50	0.62
		Base		100.000000	5,000,000.00	97.697490	4,884,874.50	-115,125.50	0.62
91159XDW2	US BANCORP SR UNSECURED 09/30 4.5					4.500000	10 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	95.655807	4,782,790.35	-217,209.65	0.61
		Base		100.000000	5,000,000.00	95.655807	4,782,790.35	-217,209.65	0.61
91282CAH4	US TREASURY N/B 08/27 0.5					0.500000	31 Aug 2027		
		Local	5,000,000.000	96.696333	4,834,816.65	96.381836	4,819,091.80	-15,724.85	0.61
		Base		96.696333	4,834,816.65	96.381836	4,819,091.80	-15,724.85	0.61
91282CCH2	US TREASURY N/B 06/28 1.25					1.250000	30 Jun 2028		
		Local	3,000,000.000	96.003468	2,880,104.04	94.023438	2,820,703.14	-59,400.90	0.36
		Base		96.003468	2,880,104.04	94.023438	2,820,703.14	-59,400.90	0.36
91282CDW8	US TREASURY N/B 01/29 1.75					1.750000	31 Jan 2029		
		Local	3,000,000.000	95.740934	2,872,228.01	93.042969	2,791,289.07	-80,938.94	0.35
		Base		95.740934	2,872,228.01	93.042969	2,791,289.07	-80,938.94	0.35
91282CEW7	US TREASURY N/B 06/27 3.25					3.250000	30 Jun 2027		
		Local	3,000,000.000	99.600632	2,988,018.97	99.105469	2,973,164.07	-14,854.90	0.38
		Base		99.600632	2,988,018.97	99.105469	2,973,164.07	-14,854.90	0.38
91282CGC9	US TREASURY N/B 12/27 3.875					3.875000	31 Dec 2027		
		Local	5,000,000.000	99.689589	4,984,479.43	98.972656	4,948,632.80	-35,846.63	0.63
		Base		99.689589	4,984,479.43	98.972656	4,948,632.80	-35,846.63	0.63
91282CJQ5	US TREASURY N/B 12/30 3.75					3.750000	31 Dec 2030		
		Local	3,000,000.000	99.955932	2,998,677.95	94.964844	2,848,945.32	-149,732.63	0.36
		Base		99.955932	2,998,677.95	94.964844	2,848,945.32	-149,732.63	0.36
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
		Local	2,000,000.000	99.409325	1,988,186.49	97.937500	1,958,750.00	-29,436.49	0.25
		Base		99.409325	1,988,186.49	97.937500	1,958,750.00	-29,436.49	0.25
91282CMV0	US TREASURY N/B 03/27 3.875					3.875000	31 Mar 2027		
		Local	2,000,000.000	99.930315	1,998,606.29	99.786458	1,995,729.16	-2,877.13	0.25
		Base		99.930315	1,998,606.29	99.786458	1,995,729.16	-2,877.13	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
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	3,000,000.000	99.888667	2,996,660.02	99.482812	2,984,484.36	-12,175.66	0.38
		Base		99.888667	2,996,660.02	99.482812	2,984,484.36	-12,175.66	0.38
91282CNQ0	US TREASURY FRN 07/27 VAR					4.312148	31 Jul 2027		
		Local	3,000,000.000	99.965058	2,998,951.73	100.135132	3,004,053.96	5,102.23	0.38
		Base		99.965058	2,998,951.73	100.135132	3,004,053.96	5,102.23	0.38
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.731044	1,994,620.88	94.855469	1,897,109.38	-97,511.50	0.24
		Base		99.731044	1,994,620.88	94.855469	1,897,109.38	-97,511.50	0.24
91282CPB1	US TREASURY N/B 09/27 3.5					3.500000	30 Sep 2027		
		Local	5,000,000.000	99.419328	4,970,966.39	98.921094	4,946,054.70	-24,911.69	0.63
		Base		99.419328	4,970,966.39	98.921094	4,946,054.70	-24,911.69	0.63
91282CPN5	US TREASURY N/B 11/30 3.5					3.500000	30 Nov 2030		
		Local	3,000,000.000	99.372243	2,981,167.29	94.144531	2,824,335.93	-156,831.36	0.36
		Base		99.372243	2,981,167.29	94.144531	2,824,335.93	-156,831.36	0.36
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	3,000,000.000	99.825763	2,994,772.89	98.671875	2,960,156.25	-34,616.64	0.38
		Base		99.825763	2,994,772.89	98.671875	2,960,156.25	-34,616.64	0.38
91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	3,000,000.000	99.872406	2,996,172.19	98.375000	2,951,250.00	-44,922.19	0.37
		Base		99.872406	2,996,172.19	98.375000	2,951,250.00	-44,922.19	0.37
91282CRB9	US TREASURY N/B 07/28 4.25					4.250000	31 Jul 2028		
		Local	3,000,000.000	100.088535	3,002,656.06	98.917969	2,967,539.07	-35,116.99	0.38
		Base		100.088535	3,002,656.06	98.917969	2,967,539.07	-35,116.99	0.38
91282CRH6	US TREASURY N/B 08/28 4.125					4.125000	31 Aug 2028		
		Local	3,000,000.000	99.515548	2,985,466.43	98.644531	2,959,335.93	-26,130.50	0.38
		Base		99.515548	2,985,466.43	98.644531	2,959,335.93	-26,130.50	0.38
91282CRP8	US TREASURY N/B 09/28 4.75					4.750000	30 Sep 2028		
		Local	3,000,000.000	99.801045	2,994,031.36	99.742188	2,992,265.64	-1,765.72	0.38
		Base		99.801045	2,994,031.36	99.742188	2,992,265.64	-1,765.72	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
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,250,000.000	99.995631	4,249,814.32	100.400770	4,267,032.73	17,218.41	0.54
Original Face:		Base	4,250,000.000	99.995631	4,249,814.32	100.400770	4,267,032.73	17,218.41	0.54
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	3,000,000.000	99.991147	2,999,734.41	99.717500	2,991,525.00	-8,209.41	0.38
Original Face:		Base	3,000,000.000	99.991147	2,999,734.41	99.717500	2,991,525.00	-8,209.41	0.38
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A					4.400000	20 Jun 2031		
		Local	6,000,000.000	99.996079	5,999,764.74	98.751450	5,925,087.00	-74,677.74	0.75
Original Face:		Base	6,000,000.000	99.996079	5,999,764.74	98.751450	5,925,087.00	-74,677.74	0.75
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A					3.960000	20 Aug 2031		
		Local	5,000,000.000	99.987218	4,999,360.90	97.887220	4,894,361.00	-104,999.90	0.62
Original Face:		Base	5,000,000.000	99.987218	4,999,360.90	97.887220	4,894,361.00	-104,999.90	0.62
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A					4.510000	21 Jun 2032		
		Local	5,000,000.000	99.984117	4,999,205.85	97.981720	4,899,086.00	-100,119.85	0.62
Original Face:		Base	5,000,000.000	99.984117	4,999,205.85	97.981720	4,899,086.00	-100,119.85	0.62
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	3,000,000.000	99.908326	2,997,249.78	97.134029	2,914,020.87	-83,228.91	0.37
		Base		99.908326	2,997,249.78	97.134029	2,914,020.87	-83,228.91	0.37
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.949249	4,997,462.45	99.985099	4,999,254.95	1,792.50	0.63
		Base		99.949249	4,997,462.45	99.985099	4,999,254.95	1,792.50	0.63
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.996165	4,999,808.25	99.876420	4,993,821.00	-5,987.25	0.63
		Base		99.996165	4,999,808.25	99.876420	4,993,821.00	-5,987.25	0.63
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	3,000,000.000	99.967889	2,999,036.67	100.148586	3,004,457.58	5,420.91	0.38
		Base		99.967889	2,999,036.67	100.148586	3,004,457.58	5,420.91	0.38
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	100.093261	3,002,797.83	2,797.83	0.38
		Base		100.000000	3,000,000.00	100.093261	3,002,797.83	2,797.83	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
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR				4.900000	24 Jan 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	99.964527	1,999,290.54	-709.46	0.25
		Base	100.000000	2,000,000.00	99.964527	1,999,290.54	-709.46	0.25
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.030510	3,000,915.30	915.30	0.38
		Base	100.000000	3,000,000.00	100.030510	3,000,915.30	915.30	0.38
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05				5.050000	05 Jun 2030		
	3,000,000.000	Local	100.000000	3,000,000.00	97.970440	2,939,113.20	-60,886.80	0.37
		Base	100.000000	3,000,000.00	97.970440	2,939,113.20	-60,886.80	0.37
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	3,000,000.000	Local	99.572672	2,987,180.17	94.671504	2,840,145.12	-147,035.05	0.36
		Base	99.572672	2,987,180.17	94.671504	2,840,145.12	-147,035.05	0.36
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	99.024573	1,980,491.46	-19,508.54	0.25
		Base	100.000000	2,000,000.00	99.024573	1,980,491.46	-19,508.54	0.25
US DOLLAR Total								
	423,954,472.270	Local		423,257,743.97		414,972,594.42	-8,285,149.55	52.66
Original Face:	153,966,732.000	Base		423,257,743.97		414,972,594.42	-8,285,149.55	52.66
FIXED INCOME Total								
	423,954,472.270	Base		423,257,743.97		414,972,594.42	-8,285,149.55	52.66
Original Face:	153,966,732.000							

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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									
		798,301,435.070	Base		796,329,800.72		788,000,994.50	-8,328,806.22	100.00
	Original Face:	153,966,732.000							

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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								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.02
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.02
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.02
		Base			50,000.00		50,000.00	0.00	0.02
CASH Total									
			50,000.000		50,000.00		50,000.00	0.00	0.02
		Base			50,000.00		50,000.00	0.00	0.02
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.900000	29 Oct 2026		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.63
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.63
912797SU2	TREASURY BILL 11/26 0.00000					3.650000	27 Nov 2026		
			5,000,000.000	99.422083	4,971,104.16	99.422083	4,971,104.16	0.00	2.15
		Base		99.422083	4,971,104.16	99.422083	4,971,104.16	0.00	2.15
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
			2,000,000.000	99.109717	1,982,194.33	99.066550	1,981,331.00	-863.33	0.86
		Base		99.109717	1,982,194.33	99.066550	1,981,331.00	-863.33	0.86
912797UJ4	TREASURY BILL 10/26 0.00000					3.731000	08 Oct 2026		
			5,000,000.000	99.927453	4,996,372.64	99.927453	4,996,372.64	0.00	2.16
		Base		99.927453	4,996,372.64	99.927453	4,996,372.64	0.00	2.16
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
			5,000,000.000	97.749734	4,887,486.68	97.434298	4,871,714.90	-15,771.78	2.10
		Base		97.749734	4,887,486.68	97.434298	4,871,714.90	-15,771.78	2.10

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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
912797VJ3	TREASURY BILL 12/26 0.00000					3.846200	31 Dec 2026		
		Local	3,000,000.000	99.027766	2,970,832.98	98.979410	2,969,382.30	-1,450.68	1.28
		Base		99.027766	2,970,832.98	98.979410	2,969,382.30	-1,450.68	1.28
979QHR003	SOUTH STREET REPO					3.900000	01 Oct 2026		
		Local	70,067,924.390	100.000000	70,067,924.39	100.000000	70,067,924.39	0.00	30.25
		Base		100.000000	70,067,924.39	100.000000	70,067,924.39	0.00	30.25
US DOLLAR Total									
		Local	110,067,924.390		109,875,915.18		109,857,829.39	-18,085.79	47.43
		Base			109,875,915.18		109,857,829.39	-18,085.79	47.43
CASH EQUIVALENT Total									
		Base	110,067,924.390		109,875,915.18		109,857,829.39	-18,085.79	47.43
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	26,291.750	100.403929	26,397.95	99.388600	26,131.00	-266.95	0.01
Original Face:		Base	5,000,000.000	100.403929	26,397.95	99.388600	26,131.00	-266.95	0.01
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	13,182.940	100.206479	13,210.16	99.462796	13,112.12	-98.04	0.01
Original Face:		Base	4,372,786.000	100.206479	13,210.16	99.462796	13,112.12	-98.04	0.01
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5					2.500000	20 May 2027		
		Local	18,600.300	100.206018	18,638.62	99.387844	18,486.44	-152.18	0.01
Original Face:		Base	5,000,000.000	100.206018	18,638.62	99.387844	18,486.44	-152.18	0.01
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5					3.500000	20 Jul 2027		
		Local	13,673.630	100.413862	13,730.22	99.456898	13,599.37	-130.85	0.01
Original Face:		Base	4,169,641.000	100.413862	13,730.22	99.456898	13,599.37	-130.85	0.01
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3					3.000000	20 May 2043		
		Local	111,896.320	100.842718	112,839.29	82.361207	92,159.16	-20,680.13	0.04
Original Face:		Base	2,000,000.000	100.842718	112,839.29	82.361207	92,159.16	-20,680.13	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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	6,828.680	Local	100.142341	6,838.40	99.705730	6,808.59	-29.81	0.00
Original Face:	2,910,888.000	Base	100.142341	6,838.40	99.705730	6,808.59	-29.81	0.00
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				5.375000	20 Sep 2040		
	203,674.810	Local	102.144492	208,042.60	101.263594	206,248.43	-1,794.17	0.09
Original Face:	9,450,000.000	Base	102.144492	208,042.60	101.263594	206,248.43	-1,794.17	0.09
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	13,929.650	Local	100.181771	13,954.97	98.970277	13,786.21	-168.76	0.01
Original Face:	2,500,000.000	Base	100.181771	13,954.97	98.970277	13,786.21	-168.76	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	23,932.140	Local	100.232031	23,987.67	98.632847	23,604.95	-382.72	0.01
Original Face:	1,500,000.000	Base	100.232031	23,987.67	98.632847	23,604.95	-382.72	0.01
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.485000	20 Oct 2067		
	266,420.340	Local	101.742904	271,063.79	99.221290	264,345.70	-6,718.09	0.11
Original Face:	3,000,000.000	Base	101.742904	271,063.79	99.221290	264,345.70	-6,718.09	0.11
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	207,278.620	Local	103.768199	215,089.29	88.830837	184,127.33	-30,961.96	0.08
Original Face:	5,872,458.000	Base	103.768199	215,089.29	88.830837	184,127.33	-30,961.96	0.08
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	13,787.420	Local	102.783117	14,171.14	96.752441	13,339.67	-831.47	0.01
Original Face:	1,000,000.000	Base	102.783117	14,171.14	96.752441	13,339.67	-831.47	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	29,138.000	Local	102.187487	29,775.39	96.833401	28,215.32	-1,560.07	0.01
Original Face:	2,000,000.000	Base	102.187487	29,775.39	96.833401	28,215.32	-1,560.07	0.01
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				4.471250	20 Sep 2063		
	7,830.800	Local	100.367523	7,859.58	100.077230	7,836.85	-22.73	0.00
Original Face:	1,500,000.000	Base	100.367523	7,859.58	100.077230	7,836.85	-22.73	0.00
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				4.421250	20 Feb 2064		
	25,712.880	Local	100.325401	25,796.55	100.003740	25,713.84	-82.71	0.01
Original Face:	1,530,000.000	Base	100.325401	25,796.55	100.003740	25,713.84	-82.71	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
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.196610	20 Jun 2067		
	110,832.770	Local	101.766003	112,790.08	100.616660	111,516.23	-1,273.85	0.05
Original Face:	1,200,000.000	Base	101.766003	112,790.08	100.616660	111,516.23	-1,273.85	0.05
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	459,881.390	Local	101.491204	466,739.16	93.878300	431,728.83	-35,010.33	0.19
Original Face:	4,400,000.000	Base	101.491204	466,739.16	93.878300	431,728.83	-35,010.33	0.19
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	97,196.470	Local	100.469842	97,653.14	89.754810	87,238.51	-10,414.63	0.04
Original Face:	1,000,000.000	Base	100.469842	97,653.14	89.754810	87,238.51	-10,414.63	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	35,854.110	Local	101.026661	36,222.21	95.435940	34,217.71	-2,004.50	0.01
Original Face:	1,000,000.000	Base	101.026661	36,222.21	95.435940	34,217.71	-2,004.50	0.01
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	122,507.390	Local	100.584218	123,223.10	83.604760	102,422.01	-20,801.09	0.04
Original Face:	1,000,000.000	Base	100.584218	123,223.10	83.604760	102,422.01	-20,801.09	0.04
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	12,475.800	Local	100.639478	12,555.58	98.261030	12,258.85	-296.73	0.01
Original Face:	1,000,000.000	Base	100.639478	12,555.58	98.261030	12,258.85	-296.73	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	29,393.960	Local	100.742602	29,612.24	99.561200	29,264.98	-347.26	0.01
Original Face:	4,000,000.000	Base	100.742602	29,612.24	99.561200	29,264.98	-347.26	0.01
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	142,878.400	Local	102.541014	146,508.96	97.069030	138,690.68	-7,818.28	0.06
Original Face:	3,000,000.000	Base	102.541014	146,508.96	97.069030	138,690.68	-7,818.28	0.06
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	3,700.490	Local	100.306716	3,711.84	100.000000	3,700.49	-11.35	0.00
Original Face:	2,000,000.000	Base	100.306716	3,711.84	100.000000	3,700.49	-11.35	0.00
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.730800	20 Apr 2071		
	151,871.230	Local	106.975686	162,465.29	98.447980	149,514.16	-12,951.13	0.06
Original Face:	1,978,780.000	Base	106.975686	162,465.29	98.447980	149,514.16	-12,951.13	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
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	654,069.350	101.809649	665,905.71	75.259690	492,250.57	-173,655.14	0.21
Original Face:		Base	2,000,000.000	101.809649	665,905.71	75.259690	492,250.57	-173,655.14	0.21
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	1,749,227.300	101.165892	1,769,621.40	76.452460	1,337,327.30	-432,294.10	0.58
Original Face:		Base	3,185,000.000	101.165892	1,769,621.40	76.452460	1,337,327.30	-432,294.10	0.58
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	809,099.130	101.930867	824,721.76	75.020270	606,988.35	-217,733.41	0.26
Original Face:		Base	2,000,000.000	101.930867	824,721.76	75.020270	606,988.35	-217,733.41	0.26
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.424080	20 Jun 2036		
		Local	706,991.000	102.880441	727,355.46	89.378870	631,900.57	-95,454.89	0.27
Original Face:		Base	2,000,000.000	102.880441	727,355.46	89.378870	631,900.57	-95,454.89	0.27
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	1,883,247.930	102.433067	1,929,068.61	84.791350	1,596,831.34	-332,237.27	0.69
Original Face:		Base	3,000,000.000	102.433067	1,929,068.61	84.791350	1,596,831.34	-332,237.27	0.69
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.535030	20 Dec 2071		
		Local	358,631.750	100.933124	361,978.23	98.638410	353,748.66	-8,229.57	0.15
Original Face:		Base	3,000,000.000	100.933124	361,978.23	98.638410	353,748.66	-8,229.57	0.15
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	614,743.650	102.983906	633,087.02	99.878100	613,994.28	-19,092.74	0.27
Original Face:		Base	4,000,000.000	102.983906	633,087.02	99.878100	613,994.28	-19,092.74	0.27
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	895,728.820	99.669399	892,767.53	98.827370	885,225.24	-7,542.29	0.38
Original Face:		Base	2,820,818.000	99.669399	892,767.53	98.827370	885,225.24	-7,542.29	0.38
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.230000	20 Jan 2027		
		Local	416,666.670	100.000002	416,666.68	100.000000	416,666.68	0.00	0.18
Original Face:		Base	5,000,000.000	100.000002	416,666.68	100.000000	416,666.68	0.00	0.18
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	1,436,200.130	100.000000	1,436,200.13	99.365710	1,427,090.46	-9,109.67	0.62
Original Face:		Base	3,373,235.000	100.000000	1,436,200.13	99.365710	1,427,090.46	-9,109.67	0.62

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912828YQ7	US TREASURY N/B 10/26 1.625				1.625000	31 Oct 2026		
	5,000,000.000	Local	99.823396	4,991,169.78	99.775391	4,988,769.55	-2,400.23	2.15
		Base	99.823396	4,991,169.78	99.775391	4,988,769.55	-2,400.23	2.15
912828Z78	US TREASURY N/B 01/27 1.5				1.500000	31 Jan 2027		
	5,000,000.000	Local	99.204777	4,960,238.87	99.085938	4,954,296.90	-5,941.97	2.14
		Base	99.204777	4,960,238.87	99.085938	4,954,296.90	-5,941.97	2.14
91282CAH4	US TREASURY N/B 08/27 0.5				0.500000	31 Aug 2027		
	2,000,000.000	Local	96.696334	1,933,926.67	96.381836	1,927,636.72	-6,289.95	0.83
		Base	96.696334	1,933,926.67	96.381836	1,927,636.72	-6,289.95	0.83
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	2,000,000.000	Local	96.003468	1,920,069.36	94.023438	1,880,468.76	-39,600.60	0.81
		Base	96.003468	1,920,069.36	94.023438	1,880,468.76	-39,600.60	0.81
91282CDG3	US TREASURY N/B 10/26 1.125				1.125000	31 Oct 2026		
	5,000,000.000	Local	99.778342	4,988,917.08	99.736328	4,986,816.40	-2,100.68	2.15
		Base	99.778342	4,988,917.08	99.736328	4,986,816.40	-2,100.68	2.15
91282CDK4	US TREASURY N/B 11/26 1.25				1.250000	30 Nov 2026		
	10,000,000.000	Local	99.574794	9,957,479.35	99.529687	9,952,968.70	-4,510.65	4.30
		Base	99.574794	9,957,479.35	99.529687	9,952,968.70	-4,510.65	4.30
91282CDP3	US TREASURY N/B 12/28 1.375				1.375000	31 Dec 2028		
	2,000,000.000	Local	95.122022	1,902,440.43	92.515625	1,850,312.50	-52,127.93	0.80
		Base	95.122022	1,902,440.43	92.515625	1,850,312.50	-52,127.93	0.80
91282CDQ1	US TREASURY N/B 12/26 1.25				1.250000	31 Dec 2026		
	8,000,000.000	Local	99.349433	7,947,954.66	99.277344	7,942,187.52	-5,767.14	3.43
		Base	99.349433	7,947,954.66	99.277344	7,942,187.52	-5,767.14	3.43
91282CDW8	US TREASURY N/B 01/29 1.75				1.750000	31 Jan 2029		
	2,000,000.000	Local	95.740934	1,914,818.68	93.042969	1,860,859.38	-53,959.30	0.80
		Base	95.740934	1,914,818.68	93.042969	1,860,859.38	-53,959.30	0.80
91282CEC1	US TREASURY N/B 02/27 1.875				1.875000	28 Feb 2027		
	3,000,000.000	Local	99.054342	2,971,630.25	99.015625	2,970,468.75	-1,161.50	1.28
		Base	99.054342	2,971,630.25	99.015625	2,970,468.75	-1,161.50	1.28

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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
91282CEW7	US TREASURY N/B 06/27 3.25				3.250000	30 Jun 2027		
	2,000,000.000	Local	99.600633	1,992,012.65	99.105469	1,982,109.38	-9,903.27	0.86
		Base	99.600633	1,992,012.65	99.105469	1,982,109.38	-9,903.27	0.86
91282CGC9	US TREASURY N/B 12/27 3.875				3.875000	31 Dec 2027		
	2,000,000.000	Local	99.689589	1,993,791.77	98.972656	1,979,453.12	-14,338.65	0.85
		Base	99.689589	1,993,791.77	98.972656	1,979,453.12	-14,338.65	0.85
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	2,000,000.000	Local	99.207215	1,984,144.29	98.382812	1,967,656.24	-16,488.05	0.85
		Base	99.207215	1,984,144.29	98.382812	1,967,656.24	-16,488.05	0.85
91282CJQ5	US TREASURY N/B 12/30 3.75				3.750000	31 Dec 2030		
	2,000,000.000	Local	99.955932	1,999,118.64	94.964844	1,899,296.88	-99,821.76	0.82
		Base	99.955932	1,999,118.64	94.964844	1,899,296.88	-99,821.76	0.82
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	99.417097	1,988,341.94	97.937500	1,958,750.00	-29,591.94	0.85
		Base	99.417097	1,988,341.94	97.937500	1,958,750.00	-29,591.94	0.85
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027		
	2,000,000.000	Local	99.896672	1,997,933.44	99.940104	1,998,802.08	868.64	0.86
		Base	99.896672	1,997,933.44	99.940104	1,998,802.08	868.64	0.86
91282CLR0	US TREASURY N/B 10/29 4.125				4.125000	31 Oct 2029		
	2,000,000.000	Local	99.789728	1,995,794.56	97.496094	1,949,921.88	-45,872.68	0.84
		Base	99.789728	1,995,794.56	97.496094	1,949,921.88	-45,872.68	0.84
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	2,000,000.000	Local	99.797993	1,995,959.86	99.398438	1,987,968.76	-7,991.10	0.86
		Base	99.797993	1,995,959.86	99.398438	1,987,968.76	-7,991.10	0.86
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	2,000,000.000	Local	99.980397	1,999,607.93	100.006836	2,000,136.72	528.79	0.86
		Base	99.980397	1,999,607.93	100.006836	2,000,136.72	528.79	0.86
91282CMH1	US TREASURY N/B 01/27 4.125				4.125000	31 Jan 2027		
	5,000,000.000	Local	99.981671	4,999,083.53	99.947266	4,997,363.30	-1,720.23	2.16
		Base	99.981671	4,999,083.53	99.947266	4,997,363.30	-1,720.23	2.16

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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
91282CMV0	US TREASURY N/B 03/27 3.875				3.875000	31 Mar 2027		
	3,000,000.000	Local	99.930315	2,997,909.44	99.786458	2,993,593.74	-4,315.70	1.29
		Base	99.930315	2,997,909.44	99.786458	2,993,593.74	-4,315.70	1.29
91282CMY4	US TREASURY N/B 04/27 3.75				3.750000	30 Apr 2027		
	3,000,000.000	Local	99.846269	2,995,388.07	99.640625	2,989,218.75	-6,169.32	1.29
		Base	99.846269	2,995,388.07	99.640625	2,989,218.75	-6,169.32	1.29
91282CNL1	US TREASURY N/B 06/27 3.75				3.750000	30 Jun 2027		
	2,000,000.000	Local	99.888667	1,997,773.34	99.482812	1,989,656.24	-8,117.10	0.86
		Base	99.888667	1,997,773.34	99.482812	1,989,656.24	-8,117.10	0.86
91282CNQ0	US TREASURY FRN 07/27 VAR				4.312148	31 Jul 2027		
	2,000,000.000	Local	99.965058	1,999,301.15	100.135132	2,002,702.64	3,401.49	0.86
		Base	99.965058	1,999,301.15	100.135132	2,002,702.64	3,401.49	0.86
91282CNV9	US TREASURY N/B 08/27 3.625				3.625000	31 Aug 2027		
	3,000,000.000	Local	99.579228	2,987,376.84	99.162500	2,974,875.00	-12,501.84	1.28
		Base	99.579228	2,987,376.84	99.162500	2,974,875.00	-12,501.84	1.28
91282CPA3	US TREASURY N/B 09/30 3.625				3.625000	30 Sep 2030		
	2,000,000.000	Local	99.731044	1,994,620.88	94.855469	1,897,109.38	-97,511.50	0.82
		Base	99.731044	1,994,620.88	94.855469	1,897,109.38	-97,511.50	0.82
91282CPB1	US TREASURY N/B 09/27 3.5				3.500000	30 Sep 2027		
	2,000,000.000	Local	99.910789	1,998,215.78	98.921094	1,978,421.88	-19,793.90	0.85
		Base	99.910789	1,998,215.78	98.921094	1,978,421.88	-19,793.90	0.85
91282CPD7	US TREASURY N/B 10/30 3.625				3.625000	31 Oct 2030		
	2,000,000.000	Local	99.499287	1,989,985.74	94.734375	1,894,687.50	-95,298.24	0.82
		Base	99.499287	1,989,985.74	94.734375	1,894,687.50	-95,298.24	0.82
91282CPE5	US TREASURY N/B 10/27 3.5				3.500000	31 Oct 2027		
	2,000,000.000	Local	99.418449	1,988,368.98	98.785156	1,975,703.12	-12,665.86	0.85
		Base	99.418449	1,988,368.98	98.785156	1,975,703.12	-12,665.86	0.85
91282CPN5	US TREASURY N/B 11/30 3.5				3.500000	30 Nov 2030		
	2,000,000.000	Local	99.372243	1,987,444.85	94.144531	1,882,890.62	-104,554.23	0.81
		Base	99.372243	1,987,444.85	94.144531	1,882,890.62	-104,554.23	0.81

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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
91282CPS4	US TREASURY N/B 12/27 3.375				3.375000	31 Dec 2027		
	2,000,000.000	Local	99.400453	1,988,009.05	98.371094	1,967,421.88	-20,587.17	0.85
		Base	99.400453	1,988,009.05	98.371094	1,967,421.88	-20,587.17	0.85
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	2,000,000.000	Local	99.064457	1,981,289.13	98.101562	1,962,031.24	-19,257.89	0.85
		Base	99.064457	1,981,289.13	98.101562	1,962,031.24	-19,257.89	0.85
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	2,000,000.000	Local	99.825764	1,996,515.27	98.671875	1,973,437.50	-23,077.77	0.85
		Base	99.825764	1,996,515.27	98.671875	1,973,437.50	-23,077.77	0.85
91282CQL8	US TREASURY N/B 04/28 3.75				3.750000	30 Apr 2028		
	2,000,000.000	Local	99.872407	1,997,448.13	98.375000	1,967,500.00	-29,948.13	0.85
		Base	99.872407	1,997,448.13	98.375000	1,967,500.00	-29,948.13	0.85
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	2,000,000.000	Local	99.758767	1,995,175.33	98.660156	1,973,203.12	-21,972.21	0.85
		Base	99.758767	1,995,175.33	98.660156	1,973,203.12	-21,972.21	0.85
91282CQY0	US TREASURY N/B 06/28 4.125				4.125000	30 Jun 2028		
	3,000,000.000	Local	99.793975	2,993,819.24	98.781250	2,963,437.50	-30,381.74	1.28
		Base	99.793975	2,993,819.24	98.781250	2,963,437.50	-30,381.74	1.28
91282CRB9	US TREASURY N/B 07/28 4.25				4.250000	31 Jul 2028		
	2,000,000.000	Local	100.088536	2,001,770.71	98.917969	1,978,359.38	-23,411.33	0.85
		Base	100.088536	2,001,770.71	98.917969	1,978,359.38	-23,411.33	0.85
91282CRH6	US TREASURY N/B 08/28 4.125				4.125000	31 Aug 2028		
	5,000,000.000	Local	99.033287	4,951,664.33	98.644531	4,932,226.55	-19,437.78	2.13
		Base	99.033287	4,951,664.33	98.644531	4,932,226.55	-19,437.78	2.13
91282CRP8	US TREASURY N/B 09/28 4.75				4.750000	30 Sep 2028		
	3,000,000.000	Local	99.801045	2,994,031.36	99.742188	2,992,265.64	-1,765.72	1.29
		Base	99.801045	2,994,031.36	99.742188	2,992,265.64	-1,765.72	1.29
US DOLLAR Total								
	124,673,376.020	Local		124,120,791.11		121,725,076.10	-2,395,715.01	52.55
Original Face:	102,763,606.000	Base		124,120,791.11		121,725,076.10	-2,395,715.01	52.55

& 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
FIXED INCOME Total									
		124,673,376.020	Base		124,120,791.11		121,725,076.10	-2,395,715.01	52.55
	Original Face:	102,763,606.000							

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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									
		234,791,300.410	Base		234,046,706.29		231,632,905.49	-2,413,800.80	100.00
	Original Face:	102,763,606.000							

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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
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			44,040.760	1.000000	44,040.76	1.000000	44,040.76	0.00	0.00
		Base		1.000000	44,040.76	1.000000	44,040.76	0.00	0.00
US DOLLAR Total									
			44,040.760		44,040.76		44,040.76	0.00	0.00
		Base			44,040.76		44,040.76	0.00	0.00
CASH Total									
			44,040.760		44,040.76		44,040.76	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.798920	31 Dec 2030		
			11,051,043.490	100.000000	11,051,043.49	100.000000	11,051,043.49	0.00	0.27
		Base		100.000000	11,051,043.49	100.000000	11,051,043.49	0.00	0.27
US DOLLAR Total									
			11,051,043.490		11,051,043.49		11,051,043.49	0.00	0.27
		Base			11,051,043.49		11,051,043.49	0.00	0.27
CASH EQUIVALENT Total									
			11,051,043.490		11,051,043.49		11,051,043.49	0.00	0.27
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
			27,838.000	23.683641	659,305.20	111.780000	3,111,731.64	2,452,426.44	0.08
		Base		23.683641	659,305.20	111.780000	3,111,731.64	2,452,426.44	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	43,445.000	19.031966	826,843.77	14.900000	647,330.50	-179,513.27	0.02
		Base		19.031966	826,843.77	14.900000	647,330.50	-179,513.27	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	422,148.000	25.470949	10,752,510.23	24.400000	10,300,411.20	-452,099.03	0.26
		Base		25.470949	10,752,510.23	24.400000	10,300,411.20	-452,099.03	0.26
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	105,870.000	42.132925	4,460,612.74	98.830000	10,463,132.10	6,002,519.36	0.26
		Base		42.132925	4,460,612.74	98.830000	10,463,132.10	6,002,519.36	0.26
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	107,396.000	56.317414	6,048,264.98	261.590000	28,093,719.64	22,045,454.66	0.70
		Base		56.317414	6,048,264.98	261.590000	28,093,719.64	22,045,454.66	0.70
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	24,562.000	190.432078	4,677,392.71	239.940000	5,893,406.28	1,216,013.57	0.15
		Base		190.432078	4,677,392.71	239.940000	5,893,406.28	1,216,013.57	0.15
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	99,200.000	36.075308	3,578,670.56	611.760000	60,686,592.00	57,107,921.44	1.50
		Base		36.075308	3,578,670.56	611.760000	60,686,592.00	57,107,921.44	1.50
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,192.000	44.660743	767,807.50	172.310000	2,962,353.52	2,194,546.02	0.07
		Base		44.660743	767,807.50	172.310000	2,962,353.52	2,194,546.02	0.07
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	25,396.000	133.548980	3,391,609.89	160.650000	4,079,867.40	688,257.51	0.10
		Base		133.548980	3,391,609.89	160.650000	4,079,867.40	688,257.51	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	13,533.000	105.989994	1,434,362.59	278.230000	3,765,286.59	2,330,924.00	0.09
		Base		105.989994	1,434,362.59	278.230000	3,765,286.59	2,330,924.00	0.09
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	8,837.000	53.613494	473,782.45	106.350000	939,814.95	466,032.50	0.02
		Base		53.613494	473,782.45	106.350000	939,814.95	466,032.50	0.02

& 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
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	7,166.000	102.389163	733,720.74	105.780000	758,019.48	24,298.74	0.02
		Base		102.389163	733,720.74	105.780000	758,019.48	24,298.74	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,528.000	133.133744	1,268,498.31	47.460000	452,198.88	-816,299.43	0.01
		Base		133.133744	1,268,498.31	47.460000	452,198.88	-816,299.43	0.01
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	4,047.000	188.168923	761,519.63	145.350000	588,231.45	-173,288.18	0.01
		Base		188.168923	761,519.63	145.350000	588,231.45	-173,288.18	0.01
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	15,691.000	43.617964	684,409.48	63.300000	993,240.30	308,830.82	0.02
		Base		43.617964	684,409.48	63.300000	993,240.30	308,830.82	0.02
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	15,646.000	53.150945	831,599.69	221.860000	3,471,221.56	2,639,621.87	0.09
		Base		53.150945	831,599.69	221.860000	3,471,221.56	2,639,621.87	0.09
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	85,000.000	24.154129	2,053,101.00	49.305000	4,190,925.00	2,137,824.00	0.10
		Base		24.154129	2,053,101.00	49.305000	4,190,925.00	2,137,824.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	287,324.000	37.412034	10,749,375.30	340.740000	97,902,779.76	87,153,404.46	2.42
		Base		37.412034	10,749,375.30	340.740000	97,902,779.76	87,153,404.46	2.42
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	356,322.000	37.205349	13,257,084.53	344.080000	122,603,273.76	109,346,189.23	3.04
		Base		37.205349	13,257,084.53	344.080000	122,603,273.76	109,346,189.23	3.04
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	101,484.000	23.065512	2,340,780.38	67.340000	6,833,932.56	4,493,152.18	0.17
		Base		23.065512	2,340,780.38	67.340000	6,833,932.56	4,493,152.18	0.17
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	594,940.000	50.552779	30,075,870.30	249.150000	148,229,301.00	118,153,430.70	3.67
		Base		50.552779	30,075,870.30	249.150000	148,229,301.00	118,153,430.70	3.67

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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
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	16,815.000	Local	52.377772	880,732.23	99.380000	1,671,074.70	790,342.47	0.04
		Base	52.377772	880,732.23	99.380000	1,671,074.70	790,342.47	0.04
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	33,068.000	Local	52.145100	1,724,334.18	118.640000	3,923,187.52	2,198,853.34	0.10
		Base	52.145100	1,724,334.18	118.640000	3,923,187.52	2,198,853.34	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	32,340.000	Local	63.857120	2,065,139.27	304.100000	9,834,594.00	7,769,454.73	0.24
		Base	63.857120	2,065,139.27	304.100000	9,834,594.00	7,769,454.73	0.24
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	32,221.000	Local	98.857457	3,185,286.11	74.420000	2,397,886.82	-787,399.29	0.06
		Base	98.857457	3,185,286.11	74.420000	2,397,886.82	-787,399.29	0.06
03027X100	AMERICAN TOWER CORP REIT USD.01							
	28,311.000	Local	97.021543	2,746,776.91	163.690000	4,634,227.59	1,887,450.68	0.11
		Base	97.021543	2,746,776.91	163.690000	4,634,227.59	1,887,450.68	0.11
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01							
	11,868.000	Local	86.025549	1,020,951.22	129.470000	1,536,549.96	515,598.74	0.04
		Base	86.025549	1,020,951.22	129.470000	1,536,549.96	515,598.74	0.04
03073E105	CENCORA INC COMMON STOCK USD.01							
	11,823.000	Local	91.519185	1,082,031.33	300.250000	3,549,855.75	2,467,824.42	0.09
		Base	91.519185	1,082,031.33	300.250000	3,549,855.75	2,467,824.42	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01							
	5,461.000	Local	60.712648	331,551.77	492.350000	2,688,723.35	2,357,171.58	0.07
		Base	60.712648	331,551.77	492.350000	2,688,723.35	2,357,171.58	0.07
031100100	AMETEK INC COMMON STOCK USD.01							
	13,932.000	Local	59.471867	828,562.05	247.730000	3,451,374.36	2,622,812.31	0.09
		Base	59.471867	828,562.05	247.730000	3,451,374.36	2,622,812.31	0.09
031162100	AMGEN INC COMMON STOCK USD.0001							
	32,793.000	Local	95.378523	3,127,747.91	421.510000	13,822,577.43	10,694,829.52	0.34
		Base	95.378523	3,127,747.91	421.510000	13,822,577.43	10,694,829.52	0.34

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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
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	149,486.000	6.909265	1,032,838.41	84.300000	12,601,669.80	11,568,831.39	0.31
		Base		6.909265	1,032,838.41	84.300000	12,601,669.80	11,568,831.39	0.31
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	29,648.000	80.477123	2,385,985.73	396.710000	11,761,658.08	9,375,672.35	0.29
		Base		80.477123	2,385,985.73	396.710000	11,761,658.08	9,375,672.35	0.29
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	13,197.000	116.250547	1,534,158.47	388.820000	5,131,257.54	3,597,099.07	0.13
		Base		116.250547	1,534,158.47	388.820000	5,131,257.54	3,597,099.07	0.13
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	21,480.000	56.232105	1,207,865.62	41.540000	892,279.20	-315,586.42	0.02
		Base		56.232105	1,207,865.62	41.540000	892,279.20	-315,586.42	0.02
03769M106	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001								
		Local	28,023.000	170.934703	4,790,103.19	116.060000	3,252,349.38	-1,537,753.81	0.08
		Base		170.934703	4,790,103.19	116.060000	3,252,349.38	-1,537,753.81	0.08
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	893,703.000	30.857018	27,577,009.38	333.020000	297,620,973.06	270,043,963.68	7.37
		Base		30.857018	27,577,009.38	333.020000	297,620,973.06	270,043,963.68	7.37
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	48,216.000	33.450267	1,612,838.06	511.380000	24,656,698.08	23,043,860.02	0.61
		Base		33.450267	1,612,838.06	511.380000	24,656,698.08	23,043,860.02	0.61
03831W108	APPLOVIN CORP CLASS A COMMON STOCK USD.00003								
		Local	16,352.000	644.210515	10,534,130.34	290.430000	4,749,111.36	-5,785,018.98	0.12
		Base		644.210515	10,534,130.34	290.430000	4,749,111.36	-5,785,018.98	0.12
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	29,281.000	31.098315	910,589.76	79.380000	2,324,325.78	1,413,736.02	0.06
		Base		31.098315	910,589.76	79.380000	2,324,325.78	1,413,736.02	0.06
03990B101	ARES MANAGEMENT CORP A COMMON STOCK								
		Local	12,814.000	167.263040	2,143,308.60	116.170000	1,488,602.38	-654,706.22	0.04
		Base		167.263040	2,143,308.60	116.170000	1,488,602.38	-654,706.22	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
040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	62,748.000	25.155787	1,578,475.33	203.590000	12,774,865.32	11,196,389.99	0.32
		Base		25.155787	1,578,475.33	203.590000	12,774,865.32	11,196,389.99	0.32
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,010.000	77.461060	233,157.79	263.500000	793,135.00	559,977.21	0.02
		Base		77.461060	233,157.79	263.500000	793,135.00	559,977.21	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,143.000	107.126351	1,086,582.58	156.440000	1,586,770.92	500,188.34	0.04
		Base		107.126351	1,086,582.58	156.440000	1,586,770.92	500,188.34	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	12,848.000	70.717744	908,581.58	209.000000	2,685,232.00	1,776,650.42	0.07
		Base		70.717744	908,581.58	209.000000	2,685,232.00	1,776,650.42	0.07
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	24,293.000	62.800772	1,525,619.15	258.060000	6,269,051.58	4,743,432.43	0.16
		Base		62.800772	1,525,619.15	258.060000	6,269,051.58	4,743,432.43	0.16
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,001.000	372.352388	372,724.74	2,830.020000	2,832,850.02	2,460,125.28	0.07
		Base		372.352388	372,724.74	2,830.020000	2,832,850.02	2,460,125.28	0.07
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	4,647.000	66.268059	307,947.67	170.670000	793,103.49	485,155.82	0.02
		Base		66.268059	307,947.67	170.670000	793,103.49	485,155.82	0.02
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,899.000	267.454454	1,310,259.37	422.520000	2,069,925.48	759,666.11	0.05
		Base		267.454454	1,310,259.37	422.520000	2,069,925.48	759,666.11	0.05
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	60,283.000	36.219139	2,183,398.36	54.900000	3,309,536.70	1,126,138.34	0.08
		Base		36.219139	2,183,398.36	54.900000	3,309,536.70	1,126,138.34	0.08
058498106	BALL CORP COMMON STOCK								
		Local	16,178.000	24.592593	397,858.97	56.030000	906,453.34	508,594.37	0.02
		Base		24.592593	397,858.97	56.030000	906,453.34	508,594.37	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
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
			396,727.000	25.888699	10,270,745.76	54.430000	21,593,850.61	11,323,104.85	0.53
		Base		25.888699	10,270,745.76	54.430000	21,593,850.61	11,323,104.85	0.53
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK								
			41,706.000	37.512237	1,564,485.37	144.630000	6,031,938.78	4,467,453.41	0.15
		Base		37.512237	1,564,485.37	144.630000	6,031,938.78	4,467,453.41	0.15
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
			31,390.000	38.473321	1,207,677.56	24.000000	753,360.00	-454,317.56	0.02
		Base		38.473321	1,207,677.56	24.000000	753,360.00	-454,317.56	0.02
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
			16,742.000	119.406644	1,999,106.03	179.000000	2,996,818.00	997,711.97	0.07
		Base		119.406644	1,999,106.03	179.000000	2,996,818.00	997,711.97	0.07
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
			17,873.000	32.090245	573,548.94	67.540000	1,207,142.42	633,593.48	0.03
		Base		32.090245	573,548.94	67.540000	1,207,142.42	633,593.48	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
			111,406.000	128.166238	14,278,487.92	497.950000	55,474,617.70	41,196,129.78	1.37
		Base		128.166238	14,278,487.92	497.950000	55,474,617.70	41,196,129.78	1.37
086516101	BEST BUY CO INC COMMON STOCK USD.1								
			11,906.000	41.621802	495,549.17	88.240000	1,050,585.44	555,036.27	0.03
		Base		41.621802	495,549.17	88.240000	1,050,585.44	555,036.27	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
			8,984.000	120.039181	1,078,432.00	225.880000	2,029,305.92	950,873.92	0.05
		Base		120.039181	1,078,432.00	225.880000	2,029,305.92	950,873.92	0.05
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
			9,512.000	120.407296	1,145,314.20	72.470000	689,334.64	-455,979.56	0.02
		Base		120.407296	1,145,314.20	72.470000	689,334.64	-455,979.56	0.02
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
			45,152.000	112.575386	5,083,003.85	112.090000	5,061,087.68	-21,916.17	0.13
		Base		112.575386	5,083,003.85	112.090000	5,061,087.68	-21,916.17	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
09290D101	BLACKROCK INC COMMON STOCK USD.01								
		Local	8,775.000	392.007173	3,439,862.94	1,058.290000	9,286,494.75	5,846,631.81	0.23
		Base		392.007173	3,439,862.94	1,058.290000	9,286,494.75	5,846,631.81	0.23
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	47,902.000	121.522352	5,821,163.70	186.050000	8,912,167.10	3,091,003.40	0.22
		Base		121.522352	5,821,163.70	186.050000	8,912,167.10	3,091,003.40	0.22
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	47,091.000	24.258356	1,142,350.25	162.910000	7,671,594.81	6,529,244.56	0.19
		Base		24.258356	1,142,350.25	162.910000	7,671,594.81	6,529,244.56	0.19
101121101	BXP INC REIT USD.01								
		Local	9,010.000	92.377777	832,323.77	61.110000	550,601.10	-281,722.67	0.01
		Base		92.377777	832,323.77	61.110000	550,601.10	-281,722.67	0.01
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	90,342.000	23.997390	2,167,972.18	43.650000	3,943,428.30	1,775,456.12	0.10
		Base		23.997390	2,167,972.18	43.650000	3,943,428.30	1,775,456.12	0.10
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	124,085.000	48.944364	6,073,261.41	62.400000	7,742,904.00	1,669,642.59	0.19
		Base		48.944364	6,073,261.41	62.400000	7,742,904.00	1,669,642.59	0.19
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,028.000	122.267406	859,295.33	161.100000	1,132,210.80	272,915.47	0.03
		Base		122.267406	859,295.33	161.100000	1,132,210.80	272,915.47	0.03
11135F101	BROADCOM INC COMMON STOCK								
		Local	288,175.000	46.415723	13,375,850.87	351.190000	101,204,178.25	87,828,327.38	2.51
		Base		46.415723	13,375,850.87	351.190000	101,204,178.25	87,828,327.38	2.51
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	17,709.000	63.912215	1,131,821.41	60.900000	1,078,478.10	-53,343.31	0.03
		Base		63.912215	1,131,821.41	60.900000	1,078,478.10	-53,343.31	0.03
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	10,235.000	31.267698	320,024.89	26.200000	268,157.00	-51,867.89	0.01
		Base		31.267698	320,024.89	26.200000	268,157.00	-51,867.89	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
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	6,538.000	164.131213	1,073,089.87	57.010000	372,731.38	-700,358.49	0.01
		Base		164.131213	1,073,089.87	57.010000	372,731.38	-700,358.49	0.01
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,363.000	91.487306	582,133.73	275.290000	1,751,670.27	1,169,536.54	0.04
		Base		91.487306	582,133.73	275.290000	1,751,670.27	1,169,536.54	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	17,798.000	121.614969	2,164,503.21	128.470000	2,286,509.06	122,005.85	0.06
		Base		121.614969	2,164,503.21	128.470000	2,286,509.06	122,005.85	0.06
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	7,760.000	126.103544	978,563.50	128.160000	994,521.60	15,958.10	0.02
		Base		126.103544	978,563.50	128.160000	994,521.60	15,958.10	0.02
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	9,335.000	32.439621	302,823.86	115.200000	1,075,392.00	772,568.14	0.03
		Base		32.439621	302,823.86	115.200000	1,075,392.00	772,568.14	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,162.000	60.820313	435,595.08	147.960000	1,059,689.52	624,094.44	0.03
		Base		60.820313	435,595.08	147.960000	1,059,689.52	624,094.44	0.03
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	16,075.000	99.499257	1,599,450.55	271.830000	4,369,667.25	2,770,216.70	0.11
		Base		99.499257	1,599,450.55	271.830000	4,369,667.25	2,770,216.70	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	22,013.000	115.531639	2,543,197.96	261.980000	5,766,965.74	3,223,767.78	0.14
		Base		115.531639	2,543,197.96	261.980000	5,766,965.74	3,223,767.78	0.14
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	18,774.000	31.723081	595,569.12	63.080000	1,184,263.92	588,694.80	0.03
		Base		31.723081	595,569.12	63.080000	1,184,263.92	588,694.80	0.03
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	112,935.000	8.299382	937,290.72	46.510000	5,252,606.85	4,315,316.13	0.13
		Base		8.299382	937,290.72	46.510000	5,252,606.85	4,315,316.13	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
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	77,527.000	52.467333	4,067,634.93	85.690000	6,643,288.63	2,575,653.70	0.16
		Base		52.467333	4,067,634.93	85.690000	6,643,288.63	2,575,653.70	0.16
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	16,761.000	62.990036	1,055,776.00	330.185000	5,534,230.79	4,478,454.79	0.14
		Base		62.990036	1,055,776.00	330.185000	5,534,230.79	4,478,454.79	0.14
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,109.000	162.009828	989,718.04	96.730000	590,923.57	-398,794.47	0.01
		Base		162.009828	989,718.04	96.730000	590,923.57	-398,794.47	0.01
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	37,819.000	52.191934	1,973,846.77	193.070000	7,301,714.33	5,327,867.56	0.18
		Base		52.191934	1,973,846.77	193.070000	7,301,714.33	5,327,867.56	0.18
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	14,234.000	45.235622	643,883.84	222.500000	3,167,065.00	2,523,181.16	0.08
		Base		45.235622	643,883.84	222.500000	3,167,065.00	2,523,181.16	0.08
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	47,442.000	16.008896	759,494.06	54.860000	2,602,668.12	1,843,174.06	0.06
		Base		16.008896	759,494.06	54.860000	2,602,668.12	1,843,174.06	0.06
146869102	CARVANA CO COMMON STOCK USD.001								
		Local	43,524.000	88.156039	3,836,903.44	62.540000	2,721,990.96	-1,114,912.48	0.07
		Base		88.156039	3,836,903.44	62.540000	2,721,990.96	-1,114,912.48	0.07
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		Local	2,246.000	762.587315	1,712,771.11	608.460000	1,366,601.16	-346,169.95	0.03
		Base		762.587315	1,712,771.11	608.460000	1,366,601.16	-346,169.95	0.03
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	27,979.000	79.751258	2,231,360.46	810.790000	22,685,093.41	20,453,732.95	0.56
		Base		79.751258	2,231,360.46	810.790000	22,685,093.41	20,453,732.95	0.56
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	28,501.000	53.958778	1,537,879.14	62.120000	1,770,482.12	232,602.98	0.04
		Base		53.958778	1,537,879.14	62.120000	1,770,482.12	232,602.98	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
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	39,744.000	22.181844	881,595.22	36.800000	1,462,579.20	580,983.98	0.04
		Base		22.181844	881,595.22	36.800000	1,462,579.20	580,983.98	0.04
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	2,926.000	351.424275	1,028,267.43	295.010000	863,199.26	-165,068.17	0.02
		Base		351.424275	1,028,267.43	295.010000	863,199.26	-165,068.17	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	6,952.000	259.623905	1,804,905.39	110.900000	770,976.80	-1,033,928.59	0.02
		Base		259.623905	1,804,905.39	110.900000	770,976.80	-1,033,928.59	0.02
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01								
		Local	14,534.000	99.448514	1,445,384.70	84.090000	1,222,164.06	-223,220.64	0.03
		Base		99.448514	1,445,384.70	84.090000	1,222,164.06	-223,220.64	0.03
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	113,825.000	80.924678	9,211,251.48	204.210000	23,244,203.25	14,032,951.77	0.58
		Base		80.924678	9,211,251.48	204.210000	23,244,203.25	14,032,951.77	0.58
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	77,932.000	10.343400	806,081.81	31.950000	2,489,927.40	1,683,845.59	0.06
		Base		10.343400	806,081.81	31.950000	2,489,927.40	1,683,845.59	0.06
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	14,401.000	51.596385	743,039.54	94.220000	1,356,862.22	613,822.68	0.03
		Base		51.596385	743,039.54	94.220000	1,356,862.22	613,822.68	0.03
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	8,590.000	308.003576	2,645,750.72	351.820000	3,022,133.80	376,383.08	0.07
		Base		308.003576	2,645,750.72	351.820000	3,022,133.80	376,383.08	0.07
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	9,402.000	56.487618	531,096.58	159.370000	1,498,396.74	967,300.16	0.04
		Base		56.487618	531,096.58	159.370000	1,498,396.74	967,300.16	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	240,041.000	31.383663	7,533,365.88	107.630000	25,835,612.83	18,302,246.95	0.64
		Base		31.383663	7,533,365.88	107.630000	25,835,612.83	18,302,246.95	0.64

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172908105	CINTAS CORP COMMON STOCK								
		Local	20,669.000	28.637382	591,906.05	195.060000	4,031,695.14	3,439,789.09	0.10
		Base		28.637382	591,906.05	195.060000	4,031,695.14	3,439,789.09	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	103,614.000	78.033926	8,085,407.20	129.480000	13,415,940.72	5,330,533.52	0.33
		Base		78.033926	8,085,407.20	129.480000	13,415,940.72	5,330,533.52	0.33
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,695.000	25.096370	644,851.23	63.760000	1,638,313.20	993,461.97	0.04
		Base		25.096370	644,851.23	63.760000	1,638,313.20	993,461.97	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	7,346.000	77.453260	568,971.65	81.010000	595,099.46	26,127.81	0.01
		Base		77.453260	568,971.65	81.010000	595,099.46	26,127.81	0.01
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	235,285.000	34.393960	8,092,382.82	86.080000	20,253,332.80	12,160,949.98	0.50
		Base		34.393960	8,092,382.82	86.080000	20,253,332.80	12,160,949.98	0.50
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	28,785.000	30.741422	884,891.84	57.440000	1,653,410.40	768,518.56	0.04
		Base		30.741422	884,891.84	57.440000	1,653,410.40	768,518.56	0.04
19247G107	COHERENT CORP COMMON STOCK								
		Local	11,893.000	251.154811	2,986,984.17	287.810000	3,422,924.33	435,940.16	0.08
		Base		251.154811	2,986,984.17	287.810000	3,422,924.33	435,940.16	0.08
19260Q107	COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001								
		Local	13,515.000	267.533356	3,615,713.31	186.410000	2,519,331.15	-1,096,382.16	0.06
		Base		267.533356	3,615,713.31	186.410000	2,519,331.15	-1,096,382.16	0.06
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	48,615.000	41.600409	2,022,403.89	85.320000	4,147,831.80	2,125,427.91	0.10
		Base		41.600409	2,022,403.89	85.320000	4,147,831.80	2,125,427.91	0.10
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	2,136.000	963.602678	2,058,255.32	1,654.090000	3,533,136.24	1,474,880.92	0.09
		Base		963.602678	2,058,255.32	1,654.090000	3,533,136.24	1,474,880.92	0.09

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20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	216,621.000	17.725360	3,839,685.20	21.760000	4,713,672.96	873,987.76	0.12
		Base		17.725360	3,839,685.20	21.760000	4,713,672.96	873,987.76	0.12
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	74,023.000	53.313566	3,946,430.13	125.150000	9,263,978.45	5,317,548.32	0.23
		Base		53.313566	3,946,430.13	125.150000	9,263,978.45	5,317,548.32	0.23
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	22,398.000	60.848275	1,362,879.67	102.210000	2,289,299.58	926,419.91	0.06
		Base		60.848275	1,362,879.67	102.210000	2,289,299.58	926,419.91	0.06
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	8,472.000	72.917977	617,761.10	113.060000	957,844.32	340,083.22	0.02
		Base		72.917977	617,761.10	113.060000	957,844.32	340,083.22	0.02
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	19,427.000	49.883958	969,095.65	254.020000	4,934,846.54	3,965,750.89	0.12
		Base		49.883958	969,095.65	254.020000	4,934,846.54	3,965,750.89	0.12
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	11,855.000	53.562370	634,981.90	56.530000	670,163.15	35,181.25	0.02
		Base		53.562370	634,981.90	56.530000	670,163.15	35,181.25	0.02
217204106	COPART INC COMMON STOCK								
		Local	53,860.000	22.095594	1,190,068.68	27.280000	1,469,300.80	279,232.12	0.04
		Base		22.095594	1,190,068.68	27.280000	1,469,300.80	279,232.12	0.04
219350105	CORNING INC COMMON STOCK USD.5								
		Local	47,594.000	26.277997	1,250,675.01	153.760000	7,318,053.44	6,067,378.43	0.18
		Base		26.277997	1,250,675.01	153.760000	7,318,053.44	6,067,378.43	0.18
219948106	CORPAY INC COMMON STOCK USD.001								
		Local	3,973.000	218.241890	867,075.03	388.600000	1,543,907.80	676,832.77	0.04
		Base		218.241890	867,075.03	388.600000	1,543,907.80	676,832.77	0.04
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	40,654.000	24.400591	991,981.64	77.650000	3,156,783.10	2,164,801.46	0.08
		Base		24.400591	991,981.64	77.650000	3,156,783.10	2,164,801.46	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
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	26,961.000	142.285712	3,836,165.07	910.340000	24,543,676.74	20,707,511.67	0.61
		Base		142.285712	3,836,165.07	910.340000	24,543,676.74	20,707,511.67	0.61
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	24,809.000	71.088174	1,763,626.50	27.400000	679,766.60	-1,083,859.90	0.02
		Base		71.088174	1,763,626.50	27.400000	679,766.60	-1,083,859.90	0.02
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	61,868.000	99.085701	6,130,234.18	264.750000	16,379,553.00	10,249,318.82	0.41
		Base		99.085701	6,130,234.18	264.750000	16,379,553.00	10,249,318.82	0.41
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	26,516.000	85.635809	2,270,719.11	66.650000	1,767,291.40	-503,427.71	0.04
		Base		85.635809	2,270,719.11	66.650000	1,767,291.40	-503,427.71	0.04
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,388.000	83.961543	704,269.42	516.570000	4,332,989.16	3,628,719.74	0.11
		Base		83.961543	704,269.42	516.570000	4,332,989.16	3,628,719.74	0.11
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	16,029.000	34.429094	551,863.94	136.650000	2,190,362.85	1,638,498.91	0.05
		Base		34.429094	551,863.94	136.650000	2,190,362.85	1,638,498.91	0.05
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	12,641.000	62.159757	785,761.49	121.800000	1,539,673.80	753,912.31	0.04
		Base		62.159757	785,761.49	121.800000	1,539,673.80	753,912.31	0.04
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	38,261.000	69.965465	2,676,948.66	221.550000	8,476,724.55	5,799,775.89	0.21
		Base		69.965465	2,676,948.66	221.550000	8,476,724.55	5,799,775.89	0.21
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	6,958.000	46.227334	321,649.79	193.250000	1,344,633.50	1,022,983.71	0.03
		Base		46.227334	321,649.79	193.250000	1,344,633.50	1,022,983.71	0.03
23804L103	DATADOG INC CLASS A COMMON STOCK USD.00001								
		Local	20,101.000	145.636117	2,927,431.59	273.850000	5,504,658.85	2,577,227.26	0.14
		Base		145.636117	2,927,431.59	273.850000	5,504,658.85	2,577,227.26	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
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	1,951.000	43.487991	84,845.07	174.920000	341,268.92	256,423.85	0.01
		Base		43.487991	84,845.07	174.920000	341,268.92	256,423.85	0.01
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	8,626.000	150.477513	1,298,019.03	78.140000	674,035.64	-623,983.39	0.02
		Base		150.477513	1,298,019.03	78.140000	674,035.64	-623,983.39	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	15,261.000	90.867838	1,386,734.08	671.550000	10,248,524.55	8,861,790.47	0.25
		Base		90.867838	1,386,734.08	671.550000	10,248,524.55	8,861,790.47	0.25
24703L202	DELL TECHNOLOGIES C COMMON STOCK								
		Local	17,598.000	121.003415	2,129,418.09	537.950000	9,466,844.10	7,337,426.01	0.23
		Base		121.003415	2,129,418.09	537.950000	9,466,844.10	7,337,426.01	0.23
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	39,704.000	27.564055	1,094,403.25	83.460000	3,313,695.84	2,219,292.59	0.08
		Base		27.564055	1,094,403.25	83.460000	3,313,695.84	2,219,292.59	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	70,062.000	34.192623	2,395,603.57	46.040000	3,225,654.48	830,050.91	0.08
		Base		34.192623	2,395,603.57	46.040000	3,225,654.48	830,050.91	0.08
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	23,446.000	100.146622	2,348,037.70	86.290000	2,023,155.34	-324,882.36	0.05
		Base		100.146622	2,348,037.70	86.290000	2,023,155.34	-324,882.36	0.05
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	11,795.000	117.209525	1,382,486.35	183.810000	2,168,038.95	785,552.60	0.05
		Base		117.209525	1,382,486.35	183.810000	2,168,038.95	785,552.60	0.05
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	21,129.000	120.566214	2,547,443.54	175.530000	3,708,773.37	1,161,329.83	0.09
		Base		120.566214	2,547,443.54	175.530000	3,708,773.37	1,161,329.83	0.09
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	105,513.000	59.623987	6,291,105.73	104.900000	11,068,313.70	4,777,207.97	0.27
		Base		59.623987	6,291,105.73	104.900000	11,068,313.70	4,777,207.97	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
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	13,379.000	Local	70.747632	946,532.57	119.580000	1,599,860.82	653,328.25	0.04
		Base	70.747632	946,532.57	119.580000	1,599,860.82	653,328.25	0.04
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	11,011.000	Local	59.215099	652,017.45	114.020000	1,255,474.22	603,456.77	0.03
		Base	59.215099	652,017.45	114.020000	1,255,474.22	603,456.77	0.03
25746U109	DOMINION ENERGY INC COMMON STOCK							
	53,509.000	Local	55.326371	2,960,458.79	60.520000	3,238,364.68	277,905.89	0.08
		Base	55.326371	2,960,458.79	60.520000	3,238,364.68	277,905.89	0.08
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	1,859.000	Local	378.994572	704,550.91	299.610000	556,974.99	-147,575.92	0.01
		Base	378.994572	704,550.91	299.610000	556,974.99	-147,575.92	0.01
25809K105	DOORDASH INC A COMMON STOCK USD.00001							
	22,990.000	Local	187.675803	4,314,666.70	183.550000	4,219,814.50	-94,852.20	0.10
		Base	187.675803	4,314,666.70	183.550000	4,219,814.50	-94,852.20	0.10
260003108	DOVER CORP COMMON STOCK USD1.0							
	8,181.000	Local	48.605388	397,640.68	187.050000	1,530,256.05	1,132,615.37	0.04
		Base	48.605388	397,640.68	187.050000	1,530,256.05	1,132,615.37	0.04
260557103	DOW INC COMMON STOCK USD.01							
	43,788.000	Local	37.782790	1,654,432.79	27.540000	1,205,921.52	-448,511.27	0.03
		Base	37.782790	1,654,432.79	27.540000	1,205,921.52	-448,511.27	0.03
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	47,364.000	Local	65.205011	3,088,370.15	114.010000	5,399,969.64	2,311,599.49	0.13
		Base	65.205011	3,088,370.15	114.010000	5,399,969.64	2,311,599.49	0.13
26614N201	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	8,301.000	Local	66.508387	552,086.12	129.890000	1,078,216.89	526,130.77	0.03
		Base	66.508387	552,086.12	129.890000	1,078,216.89	526,130.77	0.03
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	32,357.000	Local	51.248254	1,658,239.77	137.760000	4,457,500.32	2,799,260.55	0.11
		Base	51.248254	1,658,239.77	137.760000	4,457,500.32	2,799,260.55	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
26884L109	EQT CORP COMMON STOCK							
	38,001.000	Local	40.732938	1,547,892.36	48.560000	1,845,328.56	297,436.20	0.05
		Base	40.732938	1,547,892.36	48.560000	1,845,328.56	297,436.20	0.05
278642103	EBAY INC COMMON STOCK USD.001							
	26,985.000	Local	20.184120	544,668.48	106.050000	2,861,759.25	2,317,090.77	0.07
		Base	20.184120	544,668.48	106.050000	2,861,759.25	2,317,090.77	0.07
278768106	ECHOSTAR CORP A COMMON STOCK							
	8,280.000	Local	111.388961	922,300.60	89.410000	740,314.80	-181,985.80	0.02
		Base	111.388961	922,300.60	89.410000	740,314.80	-181,985.80	0.02
278865100	ECOLAB INC COMMON STOCK USD1.0							
	15,392.000	Local	76.553759	1,178,315.46	274.580000	4,226,335.36	3,048,019.90	0.10
		Base	76.553759	1,178,315.46	274.580000	4,226,335.36	3,048,019.90	0.10
281020107	EDISON INTERNATIONAL COMMON STOCK							
	23,384.000	Local	53.851398	1,259,261.08	53.730000	1,256,422.32	-2,838.76	0.03
		Base	53.851398	1,259,261.08	53.730000	1,256,422.32	-2,838.76	0.03
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0							
	34,994.000	Local	27.497937	962,262.80	86.320000	3,020,682.08	2,058,419.28	0.07
		Base	27.497937	962,262.80	86.320000	3,020,682.08	2,058,419.28	0.07
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01							
	2,700.000	Local	658.240985	1,777,250.66	754.490000	2,037,123.00	259,872.34	0.05
		Base	658.240985	1,777,250.66	754.490000	2,037,123.00	259,872.34	0.05
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5							
	34,029.000	Local	45.604918	1,551,889.74	155.100000	5,277,897.90	3,726,008.16	0.13
		Base	45.604918	1,551,889.74	155.100000	5,277,897.90	3,726,008.16	0.13
29364G103	ENTERGY CORP COMMON STOCK USD.01							
	27,816.000	Local	40.058092	1,114,255.88	99.260000	2,761,016.16	1,646,760.28	0.07
		Base	40.058092	1,114,255.88	99.260000	2,761,016.16	1,646,760.28	0.07
294429105	EQUIFAX INC COMMON STOCK USD1.25							
	7,235.000	Local	124.772864	902,731.67	137.240000	992,931.40	90,199.73	0.02
		Base	124.772864	902,731.67	137.240000	992,931.40	90,199.73	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
29444U700	EQUINIX INC REIT USD.001								
		Local	5,996.000	399.227468	2,393,767.90	1,011.580000	6,065,433.68	3,671,665.78	0.15
		Base		399.227468	2,393,767.90	1,011.580000	6,065,433.68	3,671,665.78	0.15
29476L107	VIVMARK RESIDENTIAL REIT USD.01								
		Local	44,483.000	51.250616	2,279,781.15	60.760000	2,702,787.08	423,005.93	0.07
		Base		51.250616	2,279,781.15	60.760000	2,702,787.08	423,005.93	0.07
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,544.000	532.582610	822,307.55	219.150000	338,367.60	-483,939.95	0.01
		Base		532.582610	822,307.55	219.150000	338,367.60	-483,939.95	0.01
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	3,905.000	197.670971	771,905.14	269.390000	1,051,967.95	280,062.81	0.03
		Base		197.670971	771,905.14	269.390000	1,051,967.95	280,062.81	0.03
30034W106	EVERGY INC COMMON STOCK								
		Local	14,004.000	55.625428	778,978.49	78.440000	1,098,473.76	319,495.27	0.03
		Base		55.625428	778,978.49	78.440000	1,098,473.76	319,495.27	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,852.000	44.820598	1,024,240.31	64.160000	1,466,184.32	441,944.01	0.04
		Base		44.820598	1,024,240.31	64.160000	1,466,184.32	441,944.01	0.04
30161N101	EXELON CORP COMMON STOCK								
		Local	62,179.000	31.335263	1,948,395.29	40.400000	2,512,031.60	563,636.31	0.06
		Base		31.335263	1,948,395.29	40.400000	2,512,031.60	563,636.31	0.06
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	6,955.000	86.642473	602,598.40	263.360000	1,831,668.80	1,229,070.40	0.05
		Base		86.642473	602,598.40	263.360000	1,831,668.80	1,229,070.40	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	7,949.000	52.191579	414,870.86	184.640000	1,467,703.36	1,052,832.50	0.04
		Base		52.191579	414,870.86	184.640000	1,467,703.36	1,052,832.50	0.04
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,835.000	109.807387	1,409,377.81	131.510000	1,687,930.85	278,553.04	0.04
		Base		109.807387	1,409,377.81	131.510000	1,687,930.85	278,553.04	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
30233Q108	EXXONMOBIL HOLDINGS CORP COMMON STOCK								
		Local	251,891.000	60.894894	15,338,875.83	162.750000	40,995,260.25	25,656,384.42	1.01
		Base		60.894894	15,338,875.83	162.750000	40,995,260.25	25,656,384.42	1.01
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	133,456.000	136.870623	18,266,205.91	725.180000	96,779,622.08	78,513,416.17	2.40
		Base		136.870623	18,266,205.91	725.180000	96,779,622.08	78,513,416.17	2.40
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	2,213.000	475.693335	1,052,709.35	269.950000	597,399.35	-455,310.00	0.01
		Base		475.693335	1,052,709.35	269.950000	597,399.35	-455,310.00	0.01
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	1,409.000	708.707417	998,568.75	592.470000	834,790.23	-163,778.52	0.02
		Base		708.707417	998,568.75	592.470000	834,790.23	-163,778.52	0.02
30609A109	ONEOK INC COMMON STOCK USD.01								
		Local	38,277.000	49.618313	1,899,240.18	85.270000	3,263,879.79	1,364,639.61	0.08
		Base		49.618313	1,899,240.18	85.270000	3,263,879.79	1,364,639.61	0.08
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	69,755.000	10.937230	762,926.45	49.530000	3,454,965.15	2,692,038.70	0.09
		Base		10.937230	762,926.45	49.530000	3,454,965.15	2,692,038.70	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	4,775.000	136.487860	651,729.53	108.290000	517,084.75	-134,644.78	0.01
		Base		136.487860	651,729.53	108.290000	517,084.75	-134,644.78	0.01
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	13,339.000	85.289873	1,137,681.62	285.090000	3,802,815.51	2,665,133.89	0.09
		Base		85.289873	1,137,681.62	285.090000	3,802,815.51	2,665,133.89	0.09
314352105	FEDEX FREIGHT HOLDING CO COMMON STOCK								
		Local	6,608.000	41.847716	276,529.71	109.380000	722,783.04	446,253.33	0.02
		Base		41.847716	276,529.71	109.380000	722,783.04	446,253.33	0.02
31488V107	FERGUSON ENTERPRISES INC COMMON STOCK								
		Local	11,787.000	248.169801	2,925,177.44	222.620000	2,624,021.94	-301,155.50	0.06
		Base		248.169801	2,925,177.44	222.620000	2,624,021.94	-301,155.50	0.06

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315616102	F5 INC COMMON STOCK								
		Local	3,427.000	134.602828	461,283.89	445.180000	1,525,631.86	1,064,347.97	0.04
		Base		134.602828	461,283.89	445.180000	1,525,631.86	1,064,347.97	0.04
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,418.000	86.356105	2,713,136.11	32.900000	1,033,652.20	-1,679,483.91	0.03
		Base		86.356105	2,713,136.11	32.900000	1,033,652.20	-1,679,483.91	0.03
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	55,083.000	32.418246	1,785,694.23	50.580000	2,786,098.14	1,000,403.91	0.07
		Base		32.418246	1,785,694.23	50.580000	2,786,098.14	1,000,403.91	0.07
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,528.000	159.559493	1,041,604.37	175.160000	1,143,444.48	101,840.11	0.03
		Base		159.559493	1,041,604.37	175.160000	1,143,444.48	101,840.11	0.03
337738108	FISERV INC COMMON STOCK USD.01								
		Local	32,404.000	58.071267	1,881,741.35	45.180000	1,464,012.72	-417,728.63	0.04
		Base		58.071267	1,881,741.35	45.180000	1,464,012.72	-417,728.63	0.04
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	31,642.000	43.487500	1,376,031.48	43.330000	1,371,047.86	-4,983.62	0.03
		Base		43.487500	1,376,031.48	43.330000	1,371,047.86	-4,983.62	0.03
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	237,616.000	12.119147	2,879,703.15	12.060000	2,865,648.96	-14,054.19	0.07
		Base		12.119147	2,879,703.15	12.060000	2,865,648.96	-14,054.19	0.07
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	37,852.000	23.209269	878,517.25	178.760000	6,766,423.52	5,887,906.27	0.17
		Base		23.209269	878,517.25	178.760000	6,766,423.52	5,887,906.27	0.17
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	18,521.000	23.315230	431,821.38	54.810000	1,015,136.01	583,314.63	0.03
		Base		23.315230	431,821.38	54.810000	1,015,136.01	583,314.63	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	12,121.000	40.250729	487,879.09	62.650000	759,380.65	271,501.56	0.02
		Base		40.250729	487,879.09	62.650000	759,380.65	271,501.56	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
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	8,442.000	42.776273	361,117.30	56.300000	475,284.60	114,167.30	0.01
		Base		42.776273	361,117.30	56.300000	475,284.60	114,167.30	0.01
354613101	FRANKLIN TEMPLETON INC COMMON STOCK USD.1								
		Local	18,626.000	25.518473	475,307.08	32.120000	598,267.12	122,960.04	0.01
		Base		25.518473	475,307.08	32.120000	598,267.12	122,960.04	0.01
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	87,361.000	25.112072	2,193,815.76	70.000000	6,115,270.00	3,921,454.24	0.15
		Base		25.112072	2,193,815.76	70.000000	6,115,270.00	3,921,454.24	0.15
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		Local	27,640.000	140.609826	3,886,455.59	65.370000	1,806,826.80	-2,079,628.79	0.04
		Base		140.609826	3,886,455.59	65.370000	1,806,826.80	-2,079,628.79	0.04
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	15,613.000	114.140277	1,782,072.15	228.110000	3,561,481.43	1,779,409.28	0.09
		Base		114.140277	1,782,072.15	228.110000	3,561,481.43	1,779,409.28	0.09
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	4,069.000	130.207604	529,814.74	186.540000	759,031.26	229,216.52	0.02
		Base		130.207604	529,814.74	186.540000	759,031.26	229,216.52	0.02
36828A101	GE VERNOVA INC COMMON STOCK USD.01								
		Local	16,332.000	146.748925	2,396,703.44	950.490000	15,523,402.68	13,126,699.24	0.38
		Base		146.748925	2,396,703.44	950.490000	15,523,402.68	13,126,699.24	0.38
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	3,576.000	294.830984	1,054,315.60	206.950000	740,053.20	-314,262.40	0.02
		Base		294.830984	1,054,315.60	206.950000	740,053.20	-314,262.40	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	15,421.000	111.634039	1,721,508.51	331.830000	5,117,150.43	3,395,641.92	0.13
		Base		111.634039	1,721,508.51	331.830000	5,117,150.43	3,395,641.92	0.13
369604301	GENERAL ELECTRIC COMMON STOCK USD.01								
		Local	63,414.000	136.955526	8,684,897.70	312.290000	19,803,558.06	11,118,660.36	0.49
		Base		136.955526	8,684,897.70	312.290000	19,803,558.06	11,118,660.36	0.49

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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
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	32,431.000	34.667435	1,124,299.57	32.160000	1,042,980.96	-81,318.61	0.03
		Base		34.667435	1,124,299.57	32.160000	1,042,980.96	-81,318.61	0.03
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	54,787.000	38.221621	2,094,047.95	77.000000	4,218,599.00	2,124,551.05	0.10
		Base		38.221621	2,094,047.95	77.000000	4,218,599.00	2,124,551.05	0.10
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,362.000	53.487516	447,262.61	125.740000	1,051,437.88	604,175.27	0.03
		Base		53.487516	447,262.61	125.740000	1,051,437.88	604,175.27	0.03
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	75,452.000	31.410126	2,369,956.83	149.050000	11,246,120.60	8,876,163.77	0.28
		Base		31.410126	2,369,956.83	149.050000	11,246,120.60	8,876,163.77	0.28
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,130.000	110.052234	1,555,038.06	81.670000	1,153,997.10	-401,040.96	0.03
		Base		110.052234	1,555,038.06	81.670000	1,153,997.10	-401,040.96	0.03
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	4,716.000	35.214107	166,069.73	165.650000	781,205.40	615,135.67	0.02
		Base		35.214107	166,069.73	165.650000	781,205.40	615,135.67	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
		Local	8,047.000	140.249877	1,128,590.76	95.510000	768,568.97	-360,021.79	0.02
		Base		140.249877	1,128,590.76	95.510000	768,568.97	-360,021.79	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	17,928.000	155.834906	2,793,808.19	900.360000	16,141,654.08	13,347,845.89	0.40
		Base		155.834906	2,793,808.19	900.360000	16,141,654.08	13,347,845.89	0.40
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	2,640.000	189.270148	499,673.19	1,245.760000	3,288,806.40	2,789,133.21	0.08
		Base		189.270148	499,673.19	1,245.760000	3,288,806.40	2,789,133.21	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	9,437.000	92.220677	870,286.53	426.740000	4,027,145.38	3,156,858.85	0.10
		Base		92.220677	870,286.53	426.740000	4,027,145.38	3,156,858.85	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
40434L105	HP INC COMMON STOCK USD.01								
		Local	55,582.000	19.516505	1,084,766.37	31.280000	1,738,604.96	653,838.59	0.04
		Base		19.516505	1,084,766.37	31.280000	1,738,604.96	653,838.59	0.04
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	50,769.000	31.075602	1,577,677.23	31.800000	1,614,454.20	36,776.97	0.04
		Base		31.075602	1,577,677.23	31.800000	1,614,454.20	36,776.97	0.04
416515104	HARTFORD INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	16,657.000	46.782300	779,252.77	122.360000	2,038,150.52	1,258,897.75	0.05
		Base		46.782300	779,252.77	122.360000	2,038,150.52	1,258,897.75	0.05
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	8,167.000	48.522233	396,281.08	87.680000	716,082.56	319,801.48	0.02
		Base		48.522233	396,281.08	87.680000	716,082.56	319,801.48	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	41,885.000	29.970873	1,255,330.00	19.970000	836,443.45	-418,886.55	0.02
		Base		29.970873	1,255,330.00	19.970000	836,443.45	-418,886.55	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,316.000	131.427034	567,239.08	143.240000	618,223.84	50,984.76	0.02
		Base		131.427034	567,239.08	143.240000	618,223.84	50,984.76	0.02
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	9,005.000	81.272828	731,861.82	157.610000	1,419,278.05	687,416.23	0.04
		Base		81.272828	731,861.82	157.610000	1,419,278.05	687,416.23	0.04
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	80,628.000	11.865230	956,669.76	63.890000	5,151,322.92	4,194,653.16	0.13
		Base		11.865230	956,669.76	63.890000	5,151,322.92	4,194,653.16	0.13
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	13,832.000	77.004626	1,065,127.99	318.120000	4,400,235.84	3,335,107.85	0.11
		Base		77.004626	1,065,127.99	318.120000	4,400,235.84	3,335,107.85	0.11
436CVR021	TPG INC COMMON STOCK								
		Local	13,458.000	0.010000	134.58	0.010000	134.58	0.00	0.00
		Base		0.010000	134.58	0.010000	134.58	0.00	0.00

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437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	60,513.000	78.096677	4,725,864.24	284.490000	17,215,343.37	12,489,479.13	0.43
		Base		78.096677	4,725,864.24	284.490000	17,215,343.37	12,489,479.13	0.43
43849R105	HONEYWELL AEROSPACE INC COMMON STOCK								
		Local	19,260.000	60.379719	1,162,913.38	154.970000	2,984,722.20	1,821,808.82	0.07
		Base		60.379719	1,162,913.38	154.970000	2,984,722.20	1,821,808.82	0.07
438516205	HONEYWELL INTERNATIONAL INC COMMON STOCK								
		Local	19,250.000	62.944150	1,211,674.88	210.940000	4,060,595.00	2,848,920.12	0.10
		Base		62.944150	1,211,674.88	210.940000	4,060,595.00	2,848,920.12	0.10
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	17,727.000	18.918590	335,369.84	19.940000	353,476.38	18,106.54	0.01
		Base		18.918590	335,369.84	19.940000	353,476.38	18,106.54	0.01
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	38,697.000	18.299701	708,143.53	22.390000	866,425.83	158,282.30	0.02
		Base		18.299701	708,143.53	22.390000	866,425.83	158,282.30	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	24,321.000	38.268505	930,728.32	226.180000	5,500,923.78	4,570,195.46	0.14
		Base		38.268505	930,728.32	226.180000	5,500,923.78	4,570,195.46	0.14
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	3,211.000	286.340800	919,440.31	453.600000	1,456,509.60	537,069.29	0.04
		Base		286.340800	919,440.31	453.600000	1,456,509.60	537,069.29	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	7,299.000	110.996623	810,164.35	381.570000	2,785,079.43	1,974,915.08	0.07
		Base		110.996623	810,164.35	381.570000	2,785,079.43	1,974,915.08	0.07
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	4,529.000	93.281645	422,472.57	224.050000	1,014,722.45	592,249.88	0.03
		Base		93.281645	422,472.57	224.050000	1,014,722.45	592,249.88	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	123,158.000	14.036848	1,728,750.18	15.260000	1,879,391.08	150,640.90	0.05
		Base		14.036848	1,728,750.18	15.260000	1,879,391.08	150,640.90	0.05

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446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,395.000	225.686046	540,518.08	267.070000	639,632.65	99,114.57	0.02
		Base		225.686046	540,518.08	267.070000	639,632.65	99,114.57	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,497.000	163.855826	736,859.65	227.980000	1,025,226.06	288,366.41	0.03
		Base		163.855826	736,859.65	227.980000	1,025,226.06	288,366.41	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	4,792.000	164.347471	787,553.08	522.190000	2,502,334.48	1,714,781.40	0.06
		Base		164.347471	787,553.08	522.190000	2,502,334.48	1,714,781.40	0.06
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	15,907.000	66.082587	1,051,175.71	257.280000	4,092,552.96	3,041,377.25	0.10
		Base		66.082587	1,051,175.71	257.280000	4,092,552.96	3,041,377.25	0.10
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,199.000	118.489688	1,208,476.33	121.350000	1,237,648.65	29,172.32	0.03
		Base		118.489688	1,208,476.33	121.350000	1,237,648.65	29,172.32	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	21,635.000	24.767962	535,854.86	75.110000	1,625,004.85	1,089,149.99	0.04
		Base		24.767962	535,854.86	75.110000	1,625,004.85	1,089,149.99	0.04
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,208.000	307.060779	1,292,111.76	130.470000	549,017.76	-743,094.00	0.01
		Base		307.060779	1,292,111.76	130.470000	549,017.76	-743,094.00	0.01
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	300,183.000	35.192543	10,564,203.09	120.230000	36,091,002.09	25,526,799.00	0.89
		Base		35.192543	10,564,203.09	120.230000	36,091,002.09	25,526,799.00	0.89
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	27,079.000	61.270627	1,659,147.30	85.420000	2,313,088.18	653,940.88	0.06
		Base		61.270627	1,659,147.30	85.420000	2,313,088.18	653,940.88	0.06
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	34,357.000	45.610699	1,567,046.80	152.030000	5,223,294.71	3,656,247.91	0.13
		Base		45.610699	1,567,046.80	152.030000	5,223,294.71	3,656,247.91	0.13

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459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	57,126.000	132.087063	7,545,605.55	219.930000	12,563,721.18	5,018,115.63	0.31
		Base		132.087063	7,545,605.55	219.930000	12,563,721.18	5,018,115.63	0.31
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	15,512.000	107.148637	1,662,089.66	83.480000	1,294,941.76	-367,147.90	0.03
		Base		107.148637	1,662,089.66	83.480000	1,294,941.76	-367,147.90	0.03
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	32,187.000	38.768837	1,247,852.57	33.170000	1,067,642.79	-180,209.78	0.03
		Base		38.768837	1,247,852.57	33.170000	1,067,642.79	-180,209.78	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	16,808.000	396.297443	6,660,967.42	275.710000	4,634,133.68	-2,026,833.74	0.11
		Base		396.297443	6,660,967.42	275.710000	4,634,133.68	-2,026,833.74	0.11
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	21,521.000	117.436670	2,527,354.58	406.630000	8,751,084.23	6,223,729.65	0.22
		Base		117.436670	2,527,354.58	406.630000	8,751,084.23	6,223,729.65	0.22
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	33,215.000	35.586902	1,182,018.94	26.330000	874,550.95	-307,467.99	0.02
		Base		35.586902	1,182,018.94	26.330000	874,550.95	-307,467.99	0.02
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	10,143.000	120.035985	1,217,525.00	268.850000	2,726,945.55	1,509,420.55	0.07
		Base		120.035985	1,217,525.00	268.850000	2,726,945.55	1,509,420.55	0.07
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	18,079.000	35.406350	640,111.40	110.950000	2,005,865.05	1,365,753.65	0.05
		Base		35.406350	640,111.40	110.950000	2,005,865.05	1,365,753.65	0.05
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	162,900.000	74.635330	12,158,095.23	330.830000	53,892,207.00	41,734,111.77	1.33
		Base		74.635330	12,158,095.23	330.830000	53,892,207.00	41,734,111.77	1.33
466313103	JABIL INC COMMON STOCK USD.001								
		Local	6,408.000	131.665893	843,715.04	286.860000	1,838,198.88	994,483.84	0.05
		Base		131.665893	843,715.04	286.860000	1,838,198.88	994,483.84	0.05

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46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
		Local	7,176.000	68.344989	490,443.64	135.270000	970,697.52	480,253.88	0.02
		Base		68.344989	490,443.64	135.270000	970,697.52	480,253.88	0.02
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	146,256.000	79.145410	11,575,491.07	264.740000	38,719,813.44	27,144,322.37	0.96
		Base		79.145410	11,575,491.07	264.740000	38,719,813.44	27,144,322.37	0.96
482480100	KLA CORP COMMON STOCK USD.001								
		Local	79,359.000	8.264219	655,840.13	194.930000	15,469,449.87	14,813,609.74	0.38
		Base		8.264219	655,840.13	194.930000	15,469,449.87	14,813,609.74	0.38
48251W104	KKR + CO INC COMMON STOCK USD.01								
		Local	42,011.000	106.294014	4,465,517.83	91.300000	3,835,604.30	-629,913.53	0.09
		Base		106.294014	4,465,517.83	91.300000	3,835,604.30	-629,913.53	0.09
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	116,650.000	22.659186	2,643,194.02	17.660000	2,060,039.00	-583,155.02	0.05
		Base		22.659186	2,643,194.02	17.660000	2,060,039.00	-583,155.02	0.05
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	82,713.000	34.666870	2,867,400.85	30.340000	2,509,512.42	-357,888.43	0.06
		Base		34.666870	2,867,400.85	30.340000	2,509,512.42	-357,888.43	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	56,042.000	14.179057	794,622.71	20.070000	1,124,762.94	330,140.23	0.03
		Base		14.179057	794,622.71	20.070000	1,124,762.94	330,140.23	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01								
		Local	10,418.000	70.669506	736,234.91	364.040000	3,792,568.72	3,056,333.81	0.09
		Base		70.669506	736,234.91	364.040000	3,792,568.72	3,056,333.81	0.09
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	20,167.000	73.254385	1,477,321.18	97.430000	1,964,870.81	487,549.63	0.05
		Base		73.254385	1,477,321.18	97.430000	1,964,870.81	487,549.63	0.05
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	40,972.000	22.295247	913,480.88	22.210000	909,988.12	-3,492.76	0.02
		Base		22.295247	913,480.88	22.210000	909,988.12	-3,492.76	0.02

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49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	119,025.000	31.824038	3,787,856.16	30.150000	3,588,603.75	-199,252.41	0.09
		Base		31.824038	3,787,856.16	30.150000	3,588,603.75	-199,252.41	0.09
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	51,891.000	33.551605	1,741,026.35	22.720000	1,178,963.52	-562,062.83	0.03
		Base		33.551605	1,741,026.35	22.720000	1,178,963.52	-562,062.83	0.03
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	34,468.000	19.205947	661,990.58	58.620000	2,020,514.16	1,358,523.58	0.05
		Base		19.205947	661,990.58	58.620000	2,020,514.16	1,358,523.58	0.05
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	11,357.000	82.508864	937,053.17	236.780000	2,689,110.46	1,752,057.29	0.07
		Base		82.508864	937,053.17	236.780000	2,689,110.46	1,752,057.29	0.07
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	4,981.000	139.037440	692,545.49	308.110000	1,534,695.91	842,150.42	0.04
		Base		139.037440	692,545.49	308.110000	1,534,695.91	842,150.42	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	76,033.000	11.487956	873,463.76	328.510000	24,977,600.83	24,104,137.07	0.62
		Base		11.487956	873,463.76	328.510000	24,977,600.83	24,104,137.07	0.62
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	18,119.000	52.665452	954,245.33	37.810000	685,079.39	-269,165.94	0.02
		Base		52.665452	954,245.33	37.810000	685,079.39	-269,165.94	0.02
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	15,024.000	75.819097	1,139,106.12	92.770000	1,393,776.48	254,670.36	0.03
		Base		75.819097	1,139,106.12	92.770000	1,393,776.48	254,670.36	0.03
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	7,642.000	87.020656	665,011.85	121.830000	931,024.86	266,013.01	0.02
		Base		87.020656	665,011.85	121.830000	931,024.86	266,013.01	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	13,081.000	56.477398	738,780.84	81.590000	1,067,278.79	328,497.95	0.03
		Base		56.477398	738,780.84	81.590000	1,067,278.79	328,497.95	0.03

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526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	1,924.000	593.846450	1,142,560.57	355.020000	683,058.48	-459,502.09	0.02
		Base		593.846450	1,142,560.57	355.020000	683,058.48	-459,502.09	0.02
532457108	ELI LILLY + CO COMMON STOCK								
		Local	48,101.000	115.322479	5,547,126.57	1,157.080000	55,656,705.08	50,109,578.51	1.38
		Base		115.322479	5,547,126.57	1,157.080000	55,656,705.08	50,109,578.51	1.38
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	9,621.000	78.555468	755,782.16	169.300000	1,628,835.30	873,053.14	0.04
		Base		78.555468	755,782.16	169.300000	1,628,835.30	873,053.14	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	12,333.000	122.443764	1,510,098.94	509.250000	6,280,580.25	4,770,481.31	0.16
		Base		122.443764	1,510,098.94	509.250000	6,280,580.25	4,770,481.31	0.16
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	10,250.000	33.543943	343,825.42	104.430000	1,070,407.50	726,582.08	0.03
		Base		33.543943	343,825.42	104.430000	1,070,407.50	726,582.08	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	34,033.000	42.096018	1,432,653.79	184.290000	6,271,941.57	4,839,287.78	0.16
		Base		42.096018	1,432,653.79	184.290000	6,271,941.57	4,839,287.78	0.16
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	6,364.000	398.729917	2,537,517.19	96.190000	612,153.16	-1,925,364.03	0.02
		Base		398.729917	2,537,517.19	96.190000	612,153.16	-1,925,364.03	0.02
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	4,729.000	784.055147	3,707,796.79	971.260000	4,593,088.54	885,291.75	0.11
		Base		784.055147	3,707,796.79	971.260000	4,593,088.54	885,291.75	0.11
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	8,898.000	116.804514	1,039,326.57	217.600000	1,936,204.80	896,878.23	0.05
		Base		116.804514	1,039,326.57	217.600000	1,936,204.80	896,878.23	0.05
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	11,660.000	32.531404	379,316.17	31.050000	362,043.00	-17,273.17	0.01
		Base		32.531404	379,316.17	31.050000	362,043.00	-17,273.17	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
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	4,424.000	195.323745	864,112.25	538.660000	2,383,031.84	1,518,919.59	0.06
		Base		195.323745	864,112.25	538.660000	2,383,031.84	1,518,919.59	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	17,746.000	35.582980	631,455.56	395.420000	7,017,123.32	6,385,667.76	0.17
		Base		35.582980	631,455.56	395.420000	7,017,123.32	6,385,667.76	0.17
571748102	MARSH + MCLENNAN COS COMMON STOCK								
		Local	29,283.000	55.018465	1,611,105.72	170.730000	4,999,486.59	3,388,380.87	0.12
		Base		55.018465	1,611,105.72	170.730000	4,999,486.59	3,388,380.87	0.12
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	13,299.000	56.063643	745,590.39	355.670000	4,730,055.33	3,984,464.94	0.12
		Base		56.063643	745,590.39	355.670000	4,730,055.33	3,984,464.94	0.12
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	3,650.000	168.473581	614,928.57	479.810000	1,751,306.50	1,136,377.93	0.04
		Base		168.473581	614,928.57	479.810000	1,751,306.50	1,136,377.93	0.04
573874104	MARVELL TECHNOLOGY INC COMMON STOCK USD.002								
		Local	53,194.000	278.152811	14,796,060.64	264.210000	14,054,386.74	-741,673.90	0.35
		Base		278.152811	14,796,060.64	264.210000	14,054,386.74	-741,673.90	0.35
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	12,259.000	23.702826	290,572.94	67.400000	826,256.60	535,683.66	0.02
		Base		23.702826	290,572.94	67.400000	826,256.60	535,683.66	0.02
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	49,029.000	78.850928	3,865,982.14	551.470000	27,038,022.63	23,172,040.49	0.67
		Base		78.850928	3,865,982.14	551.470000	27,038,022.63	23,172,040.49	0.67
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
		Local	15,436.000	33.671258	519,749.54	46.400000	716,230.40	196,480.86	0.02
		Base		33.671258	519,749.54	46.400000	716,230.40	196,480.86	0.02
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	43,165.000	77.663601	3,352,349.35	230.940000	9,968,525.10	6,616,175.75	0.25
		Base		77.663601	3,352,349.35	230.940000	9,968,525.10	6,616,175.75	0.25

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58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	7,304.000	84.342582	616,038.22	853.810000	6,236,228.24	5,620,190.02	0.15
		Base		84.342582	616,038.22	853.810000	6,236,228.24	5,620,190.02	0.15
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	150,054.000	52.443188	7,869,310.06	145.310000	21,804,346.74	13,935,036.68	0.54
		Base		52.443188	7,869,310.06	145.310000	21,804,346.74	13,935,036.68	0.54
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	32,844.000	38.082685	1,250,787.72	94.160000	3,092,591.04	1,841,803.32	0.08
		Base		38.082685	1,250,787.72	94.160000	3,092,591.04	1,841,803.32	0.08
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,228.000	492.510863	604,803.34	1,510.950000	1,855,446.60	1,250,643.26	0.05
		Base		492.510863	604,803.34	1,510.950000	1,855,446.60	1,250,643.26	0.05
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	451,486.000	79.641309	35,956,935.83	512.900000	231,567,169.40	195,610,233.57	5.73
		Base		79.641309	35,956,935.83	512.900000	231,567,169.40	195,610,233.57	5.73
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	32,885.000	32.211861	1,059,287.06	77.770000	2,557,466.45	1,498,179.39	0.06
		Base		32.211861	1,059,287.06	77.770000	2,557,466.45	1,498,179.39	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	69,061.000	45.672482	3,154,187.25	1,065.110000	73,557,561.71	70,403,374.46	1.82
		Base		45.672482	3,154,187.25	1,065.110000	73,557,561.71	70,403,374.46	1.82
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	7,074.000	101.304541	716,628.32	117.740000	832,892.76	116,264.44	0.02
		Base		101.304541	716,628.32	117.740000	832,892.76	116,264.44	0.02
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	21,458.000	279.378835	5,994,911.04	192.570000	4,132,167.06	-1,862,743.98	0.10
		Base		279.378835	5,994,911.04	192.570000	4,132,167.06	-1,862,743.98	0.10
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	9,742.000	51.890782	505,520.00	36.470000	355,290.74	-150,229.26	0.01
		Base		51.890782	505,520.00	36.470000	355,290.74	-150,229.26	0.01

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609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	78,013.000	22.996357	1,794,014.78	57.820000	4,510,711.66	2,716,696.88	0.11
		Base		22.996357	1,794,014.78	57.820000	4,510,711.66	2,716,696.88	0.11
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	2,986.000	412.074079	1,230,453.20	1,347.220000	4,022,798.92	2,792,345.72	0.10
		Base		412.074079	1,230,453.20	1,347.220000	4,022,798.92	2,792,345.72	0.10
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	86,770.000	10.053020	872,300.53	41.620000	3,611,367.40	2,739,066.87	0.09
		Base		10.053020	872,300.53	41.620000	3,611,367.40	2,739,066.87	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	9,129.000	77.109574	703,933.30	454.130000	4,145,752.77	3,441,819.47	0.10
		Base		77.109574	703,933.30	454.130000	4,145,752.77	3,441,819.47	0.10
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	72,839.000	42.576689	3,101,243.45	188.080000	13,699,559.12	10,598,315.67	0.34
		Base		42.576689	3,101,243.45	188.080000	13,699,559.12	10,598,315.67	0.34
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	19,310.000	45.898674	886,303.39	21.650000	418,061.50	-468,241.89	0.01
		Base		45.898674	886,303.39	21.650000	418,061.50	-468,241.89	0.01
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,092.000	102.913344	1,038,601.47	445.970000	4,500,729.24	3,462,127.77	0.11
		Base		102.913344	1,038,601.47	445.970000	4,500,729.24	3,462,127.77	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	12,818.000	37.795321	484,460.43	95.650000	1,226,041.70	741,581.27	0.03
		Base		37.795321	484,460.43	95.650000	1,226,041.70	741,581.27	0.03
62944T105	NVR INC COMMON STOCK USD.01								
		Local	165.000	3,896.213394	642,875.21	6,154.390000	1,015,474.35	372,599.14	0.03
		Base		3,896.213394	642,875.21	6,154.390000	1,015,474.35	372,599.14	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	27,146.000	31.732811	861,418.89	92.010000	2,497,703.46	1,636,284.57	0.06
		Base		31.732811	861,418.89	92.010000	2,497,703.46	1,636,284.57	0.06

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64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	11,988.000	39.620259	474,967.67	210.080000	2,518,439.04	2,043,471.37	0.06
		Base		39.620259	474,967.67	210.080000	2,518,439.04	2,043,471.37	0.06
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	255,892.000	78.602121	20,113,653.85	69.580000	17,804,965.36	-2,308,688.49	0.44
		Base		78.602121	20,113,653.85	69.580000	17,804,965.36	-2,308,688.49	0.44
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	64,869.000	38.819789	2,518,200.87	115.340000	7,481,990.46	4,963,789.59	0.19
		Base		38.819789	2,518,200.87	115.340000	7,481,990.46	4,963,789.59	0.19
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	22,183.000	13.091457	290,407.78	28.650000	635,542.95	345,135.17	0.02
		Base		13.091457	290,407.78	28.650000	635,542.95	345,135.17	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,322.000	15.721341	115,111.66	31.720000	232,253.84	117,142.18	0.01
		Base		15.721341	115,111.66	31.720000	232,253.84	117,142.18	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	126,695.000	31.685787	4,014,430.84	75.740000	9,595,879.30	5,581,448.46	0.24
		Base		31.685787	4,014,430.84	75.740000	9,595,879.30	5,581,448.46	0.24
654106103	NIKE INC CL B COMMON STOCK								
		Local	72,913.000	31.187184	2,273,951.16	35.400000	2,581,120.20	307,169.04	0.06
		Base		31.187184	2,273,951.16	35.400000	2,581,120.20	307,169.04	0.06
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	29,135.000	18.079802	526,755.02	39.000000	1,136,265.00	609,509.98	0.03
		Base		18.079802	526,755.02	39.000000	1,136,265.00	609,509.98	0.03
655663102	NORDSON CORP COMMON STOCK								
		Local	3,219.000	230.719702	742,686.72	327.850000	1,055,349.15	312,662.43	0.03
		Base		230.719702	742,686.72	327.850000	1,055,349.15	312,662.43	0.03
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	13,651.000	70.609776	963,894.05	309.000000	4,218,159.00	3,254,264.95	0.10
		Base		70.609776	963,894.05	309.000000	4,218,159.00	3,254,264.95	0.10

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665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	11,243.000	65.691052	738,564.50	169.360000	1,904,114.48	1,165,549.98	0.05
		Base		65.691052	738,564.50	169.360000	1,904,114.48	1,165,549.98	0.05
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,114.000	100.010173	811,482.54	483.480000	3,922,956.72	3,111,474.18	0.10
		Base		100.010173	811,482.54	483.480000	3,922,956.72	3,111,474.18	0.10
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	33,474.000	26.951292	902,167.56	22.020000	737,097.48	-165,070.08	0.02
		Base		26.951292	902,167.56	22.020000	737,097.48	-165,070.08	0.02
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	13,841.000	43.396239	600,647.34	233.750000	3,235,333.75	2,634,686.41	0.08
		Base		43.396239	600,647.34	233.750000	3,235,333.75	2,634,686.41	0.08
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,473,308.000	5.571861	8,209,068.06	228.380000	336,474,081.04	328,265,012.98	8.33
		Base		5.571861	8,209,068.06	228.380000	336,474,081.04	328,265,012.98	8.33
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	50,348.000	8.094496	407,541.66	85.410000	4,300,222.68	3,892,681.02	0.11
		Base		8.094496	407,541.66	85.410000	4,300,222.68	3,892,681.02	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	44,113.000	44.342035	1,956,060.19	55.320000	2,440,331.16	484,270.97	0.06
		Base		44.342035	1,956,060.19	55.320000	2,440,331.16	484,270.97	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	33.250000	305,102.00	259,680.80	0.01
		Base		4.950000	45,421.20	33.250000	305,102.00	259,680.80	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	11,121.000	76.789754	853,978.85	173.840000	1,933,274.64	1,079,295.79	0.05
		Base		76.789754	853,978.85	173.840000	1,933,274.64	1,079,295.79	0.05
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	17,319.000	51.017427	883,570.82	73.630000	1,275,197.97	391,627.15	0.03
		Base		51.017427	883,570.82	73.630000	1,275,197.97	391,627.15	0.03

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682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	23,810.000	51.492391	1,226,033.82	76.870000	1,830,274.70	604,240.88	0.05
		Base		51.492391	1,226,033.82	76.870000	1,830,274.70	604,240.88	0.05
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	103,107.000	52.158860	5,377,943.60	137.300000	14,156,591.10	8,778,647.50	0.35
		Base		52.158860	5,377,943.60	137.300000	14,156,591.10	8,778,647.50	0.35
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	23,312.000	39.676078	924,928.73	64.320000	1,499,427.84	574,499.11	0.04
		Base		39.676078	924,928.73	64.320000	1,499,427.84	574,499.11	0.04
69331C108	P G + E CORP COMMON STOCK								
		Local	133,722.000	15.591992	2,084,992.40	12.250000	1,638,094.50	-446,897.90	0.04
		Base		15.591992	2,084,992.40	12.250000	1,638,094.50	-446,897.90	0.04
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	24,405.000	139.693880	3,409,229.13	222.260000	5,424,255.30	2,015,026.17	0.13
		Base		139.693880	3,409,229.13	222.260000	5,424,255.30	2,015,026.17	0.13
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	13,542.000	50.256960	680,579.75	104.330000	1,412,836.86	732,257.11	0.03
		Base		50.256960	680,579.75	104.330000	1,412,836.86	732,257.11	0.03
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	45,709.000	27.113425	1,239,327.53	32.890000	1,503,369.01	264,041.48	0.04
		Base		27.113425	1,239,327.53	32.890000	1,503,369.01	264,041.48	0.04
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,023.000	131.955808	926,725.64	140.300000	985,326.90	58,601.26	0.02
		Base		131.955808	926,725.64	140.300000	985,326.90	58,601.26	0.02
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,992.000	28.603768	915,091.73	109.810000	3,513,041.52	2,597,949.79	0.09
		Base		28.603768	915,091.73	109.810000	3,513,041.52	2,597,949.79	0.09
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	5,381.000	114.324544	615,180.37	229.260000	1,233,648.06	618,467.69	0.03
		Base		114.324544	615,180.37	229.260000	1,233,648.06	618,467.69	0.03

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69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	139,520.000	52.626496	7,342,448.75	187.050000	26,097,216.00	18,754,767.25	0.65
		Base		52.626496	7,342,448.75	187.050000	26,097,216.00	18,754,767.25	0.65
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	49,287.000	132.255532	6,518,478.39	397.310000	19,582,217.97	13,063,739.58	0.48
		Base		132.255532	6,518,478.39	397.310000	19,582,217.97	13,063,739.58	0.48
69932A204	SKYDANCE CORP COMMON STOCK USD.001								
		Local	19,163.000	39.400252	755,027.02	10.330000	197,953.79	-557,073.23	0.00
		Base		39.400252	755,027.02	10.330000	197,953.79	-557,073.23	0.00
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	7,663.000	98.295791	753,240.65	955.420000	7,321,383.46	6,568,142.81	0.18
		Base		98.295791	753,240.65	955.420000	7,321,383.46	6,568,142.81	0.18
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	19,597.000	46.093033	903,285.16	98.500000	1,930,304.50	1,027,019.34	0.05
		Base		46.093033	903,285.16	98.500000	1,930,304.50	1,027,019.34	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	53,618.000	38.616202	2,070,523.51	52.530000	2,816,553.54	746,030.03	0.07
		Base		38.616202	2,070,523.51	52.530000	2,816,553.54	746,030.03	0.07
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	83,050.000	70.082269	5,820,332.40	126.720000	10,524,096.00	4,703,763.60	0.26
		Base		70.082269	5,820,332.40	126.720000	10,524,096.00	4,703,763.60	0.26
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	6,779.000	62.361466	422,748.38	152.890000	1,036,441.31	613,692.93	0.03
		Base		62.361466	422,748.38	152.890000	1,036,441.31	613,692.93	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	346,518.000	29.195067	10,116,616.25	28.520000	9,882,693.36	-233,922.89	0.24
		Base		29.195067	10,116,616.25	28.520000	9,882,693.36	-233,922.89	0.24
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	94,685.000	51.693782	4,894,625.72	190.820000	18,067,791.70	13,173,165.98	0.45
		Base		51.693782	4,894,625.72	190.820000	18,067,791.70	13,173,165.98	0.45

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Base Currency: USD - US DOLLAR

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718546104	PHILLIPS 66 COMMON STOCK								
		Local	24,359.000	46.787475	1,139,696.10	255.310000	6,219,096.29	5,079,400.19	0.15
		Base		46.787475	1,139,696.10	255.310000	6,219,096.29	5,079,400.19	0.15
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,365.000	52.005997	383,024.17	93.040000	685,239.60	302,215.43	0.02
		Base		52.005997	383,024.17	93.040000	685,239.60	302,215.43	0.02
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	13,022.000	56.806755	739,737.57	104.050000	1,354,939.10	615,201.53	0.03
		Base		56.806755	739,737.57	104.050000	1,354,939.10	615,201.53	0.03
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	11,942.000	36.204542	432,354.64	111.960000	1,337,026.32	904,671.68	0.03
		Base		36.204542	432,354.64	111.960000	1,337,026.32	904,671.68	0.03
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	141,494.000	69.032156	9,767,635.95	145.280000	20,556,248.32	10,788,612.37	0.51
		Base		69.032156	9,767,635.95	145.280000	20,556,248.32	10,788,612.37	0.51
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	35,504.000	36.425602	1,293,254.58	207.310000	7,360,334.24	6,067,079.66	0.18
		Base		36.425602	1,293,254.58	207.310000	7,360,334.24	6,067,079.66	0.18
74340W103	PROLOGIS INC REIT USD.01								
		Local	57,592.000	66.985997	3,857,857.55	129.840000	7,477,745.28	3,619,887.73	0.19
		Base		66.985997	3,857,857.55	129.840000	7,477,745.28	3,619,887.73	0.19
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	21,089.000	55.142051	1,162,890.72	113.580000	2,395,288.62	1,232,397.90	0.06
		Base		55.142051	1,162,890.72	113.580000	2,395,288.62	1,232,397.90	0.06
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	30,283.000	35.166367	1,064,943.10	67.340000	2,039,257.22	974,314.12	0.05
		Base		35.166367	1,064,943.10	67.340000	2,039,257.22	974,314.12	0.05
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	10,192.000	153.011592	1,559,494.15	282.840000	2,882,705.28	1,323,211.13	0.07
		Base		153.011592	1,559,494.15	282.840000	2,882,705.28	1,323,211.13	0.07

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745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	11,578.000	22.873531	264,829.74	116.060000	1,343,742.68	1,078,912.94	0.03
		Base		22.873531	264,829.74	116.060000	1,343,742.68	1,078,912.94	0.03
74743L100	QNITY ELECTRONICS INC COMMON STOCK								
		Local	12,727.000	64.372891	819,273.78	125.740000	1,600,292.98	781,019.20	0.04
		Base		64.372891	819,273.78	125.740000	1,600,292.98	781,019.20	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	64,055.000	60.169090	3,854,131.05	184.040000	11,788,682.20	7,934,551.15	0.29
		Base		60.169090	3,854,131.05	184.040000	11,788,682.20	7,934,551.15	0.29
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	9,116.000	57.782876	526,748.70	642.510000	5,857,121.16	5,330,372.46	0.15
		Base		57.782876	526,748.70	642.510000	5,857,121.16	5,330,372.46	0.15
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	6,726.000	61.303333	412,326.22	233.070000	1,567,628.82	1,155,302.60	0.04
		Base		61.303333	412,326.22	233.070000	1,567,628.82	1,155,302.60	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	2,349.000	102.147331	239,944.08	355.070000	834,059.43	594,115.35	0.02
		Base		102.147331	239,944.08	355.070000	834,059.43	594,115.35	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	10,542.000	59.017393	622,161.36	158.020000	1,665,846.84	1,043,685.48	0.04
		Base		59.017393	622,161.36	158.020000	1,665,846.84	1,043,685.48	0.04
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	81,852.000	41.091196	3,363,396.59	185.650000	15,195,823.80	11,832,427.21	0.38
		Base		41.091196	3,363,396.59	185.650000	15,195,823.80	11,832,427.21	0.38
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	56,653.000	59.737745	3,384,322.44	54.300000	3,076,257.90	-308,064.54	0.08
		Base		59.737745	3,384,322.44	54.300000	3,076,257.90	-308,064.54	0.08
75734B100	REDDIT INC CL A COMMON STOCK USD.0001								
		Local	7,936.000	156.571499	1,242,551.42	142.440000	1,130,403.84	-112,147.58	0.03
		Base		156.571499	1,242,551.42	142.440000	1,130,403.84	-112,147.58	0.03

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758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	10,011.000	66.091491	661,641.92	71.880000	719,590.68	57,948.76	0.02
		Base		66.091491	661,641.92	71.880000	719,590.68	57,948.76	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,071.000	395.189876	2,399,197.74	758.270000	4,603,457.17	2,204,259.43	0.11
		Base		395.189876	2,399,197.74	758.270000	4,603,457.17	2,204,259.43	0.11
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	51,864.000	13.530271	701,734.00	26.880000	1,394,104.32	692,370.32	0.03
		Base		13.530271	701,734.00	26.880000	1,394,104.32	692,370.32	0.03
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	12,153.000	38.795398	471,480.47	209.870000	2,550,550.11	2,079,069.64	0.06
		Base		38.795398	471,480.47	209.870000	2,550,550.11	2,079,069.64	0.06
761152107	RESMED INC COMMON STOCK USD.004								
		Local	8,814.000	99.544719	877,387.15	221.100000	1,948,775.40	1,071,388.25	0.05
		Base		99.544719	877,387.15	221.100000	1,948,775.40	1,071,388.25	0.05
770700102	ROBINHOOD MARKETS INC A COMMON STOCK USD.0001								
		Local	48,077.000	125.100728	6,014,467.68	112.500000	5,408,662.50	-605,805.18	0.13
		Base		125.100728	6,014,467.68	112.500000	5,408,662.50	-605,805.18	0.13
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	6,763.000	75.555231	510,980.03	435.330000	2,944,136.79	2,433,156.76	0.07
		Base		75.555231	510,980.03	435.330000	2,944,136.79	2,433,156.76	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,843.000	31.466255	561,452.39	30.120000	537,431.16	-24,021.23	0.01
		Base		31.466255	561,452.39	30.120000	537,431.16	-24,021.23	0.01
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,131.000	144.314991	884,795.21	349.410000	2,142,232.71	1,257,437.50	0.05
		Base		144.314991	884,795.21	349.410000	2,142,232.71	1,257,437.50	0.05
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	19,577.000	26.556147	519,889.69	233.400000	4,569,271.80	4,049,382.11	0.11
		Base		26.556147	519,889.69	233.400000	4,569,271.80	4,049,382.11	0.11

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78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,424.000	134.020638	2,469,196.24	394.470000	7,267,715.28	4,798,519.04	0.18
		Base		134.020638	2,469,196.24	394.470000	7,267,715.28	4,798,519.04	0.18
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,450.000	173.162817	1,116,900.17	160.120000	1,032,774.00	-84,126.17	0.03
		Base		173.162817	1,116,900.17	160.120000	1,032,774.00	-84,126.17	0.03
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US								
		Local	16,357.000	584.820160	9,565,903.35	762.630000	12,474,338.91	2,908,435.56	0.31
		Base		584.820160	9,565,903.35	762.630000	12,474,338.91	2,908,435.56	0.31
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	49,732.000	121.103170	6,022,702.87	229.570000	11,416,975.24	5,394,272.37	0.28
		Base		121.103170	6,022,702.87	229.570000	11,416,975.24	5,394,272.37	0.28
80004C200	SANDISK CORP COMMON STOCK								
		Local	9,002.000	250.823105	2,257,909.59	1,739.890000	15,662,489.78	13,404,580.19	0.39
		Base		250.823105	2,257,909.59	1,739.890000	15,662,489.78	13,404,580.19	0.39
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	5,882.000	56.472293	332,170.03	83.970000	493,911.54	161,741.51	0.01
		Base		56.472293	332,170.03	83.970000	493,911.54	161,741.51	0.01
806857108	SLB LTD COMMON STOCK USD.01								
		Local	90,832.000	73.679828	6,692,486.13	48.720000	4,425,335.04	-2,267,151.09	0.11
		Base		73.679828	6,692,486.13	48.720000	4,425,335.04	-2,267,151.09	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	99,358.000	39.066643	3,881,583.54	97.740000	9,711,250.92	5,829,667.38	0.24
		Base		39.066643	3,881,583.54	97.740000	9,711,250.92	5,829,667.38	0.24
816851109	SEMPRA COMMON STOCK								
		Local	39,724.000	41.837119	1,661,937.73	77.960000	3,096,883.04	1,434,945.31	0.08
		Base		41.837119	1,661,937.73	77.960000	3,096,883.04	1,434,945.31	0.08
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	62,657.000	70.271480	4,403,000.11	134.010000	8,396,664.57	3,993,664.46	0.21
		Base		70.271480	4,403,000.11	134.010000	8,396,664.57	3,993,664.46	0.21

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824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	13,940.000	60.847670	848,216.52	323.270000	4,506,383.80	3,658,167.28	0.11
		Base		60.847670	848,216.52	323.270000	4,506,383.80	3,658,167.28	0.11
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,703.000	95.664653	1,884,880.66	200.760000	3,955,574.28	2,070,693.62	0.10
		Base		95.664653	1,884,880.66	200.760000	3,955,574.28	2,070,693.62	0.10
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	9,137.000	92.996941	849,713.05	85.480000	781,030.76	-68,682.29	0.02
		Base		92.996941	849,713.05	85.480000	781,030.76	-68,682.29	0.02
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	6,806.000	54.294907	369,531.14	56.370000	383,654.22	14,123.08	0.01
		Base		54.294907	369,531.14	56.370000	383,654.22	14,123.08	0.01
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,479.000	75.578418	489,672.57	118.910000	770,417.89	280,745.32	0.02
		Base		75.578418	489,672.57	118.910000	770,417.89	280,745.32	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,147.000	69.001738	217,148.47	363.350000	1,143,462.45	926,313.98	0.03
		Base		69.001738	217,148.47	363.350000	1,143,462.45	926,313.98	0.03
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,945.000	55.315939	494,801.07	88.150000	788,501.75	293,700.68	0.02
		Base		55.315939	494,801.07	88.150000	788,501.75	293,700.68	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	68,504.000	42.944243	2,941,852.42	82.890000	5,678,296.56	2,736,444.14	0.14
		Base		42.944243	2,941,852.42	82.890000	5,678,296.56	2,736,444.14	0.14
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	29,703.000	21.657968	643,306.61	41.640000	1,236,832.92	593,526.31	0.03
		Base		21.657968	643,306.61	41.640000	1,236,832.92	593,526.31	0.03
852234103	BLOCK INC COMMON STOCK USD.0000001								
		Local	32,523.000	76.192263	2,478,000.98	73.530000	2,391,416.19	-86,584.79	0.06
		Base		76.192263	2,478,000.98	73.530000	2,391,416.19	-86,584.79	0.06

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854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,444.000	71.415421	674,447.24	88.590000	836,643.96	162,196.72	0.02
		Base		71.415421	674,447.24	88.590000	836,643.96	162,196.72	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	69,268.000	26.930779	1,865,441.17	93.960000	6,508,421.28	4,642,980.11	0.16
		Base		26.930779	1,865,441.17	93.960000	6,508,421.28	4,642,980.11	0.16
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	16,821.000	57.640673	969,573.76	174.590000	2,936,778.39	1,967,204.63	0.07
		Base		57.640673	969,573.76	174.590000	2,936,778.39	1,967,204.63	0.07
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	8,236.000	102.690334	845,757.59	221.610000	1,825,179.96	979,422.37	0.05
		Base		102.690334	845,757.59	221.610000	1,825,179.96	979,422.37	0.05
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	20,960.000	102.279545	2,143,779.27	275.390000	5,772,174.40	3,628,395.13	0.14
		Base		102.279545	2,143,779.27	275.390000	5,772,174.40	3,628,395.13	0.14
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	34,200.000	56.168143	1,920,950.48	41.070000	1,404,594.00	-516,356.48	0.03
		Base		56.168143	1,920,950.48	41.070000	1,404,594.00	-516,356.48	0.03
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,640.000	195.316711	2,273,486.52	434.940000	5,062,701.60	2,789,215.08	0.13
		Base		195.316711	2,273,486.52	434.940000	5,062,701.60	2,789,215.08	0.13
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	20,438.000	32.904038	672,492.73	70.970000	1,450,484.86	777,992.13	0.04
		Base		32.904038	672,492.73	70.970000	1,450,484.86	777,992.13	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	29,059.000	39.028478	1,134,128.55	77.960000	2,265,439.64	1,131,311.09	0.06
		Base		39.028478	1,134,128.55	77.960000	2,265,439.64	1,131,311.09	0.06
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	67,194.000	19.288469	1,296,069.41	132.310000	8,890,438.14	7,594,368.73	0.22
		Base		19.288469	1,296,069.41	132.310000	8,890,438.14	7,594,368.73	0.22

& 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
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001								
		Local	3,825.000	146.659242	560,971.60	179.720000	687,429.00	126,457.40	0.02
		Base		146.659242	560,971.60	179.720000	687,429.00	126,457.40	0.02
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	28,293.000	97.614322	2,761,802.02	163.080000	4,614,022.44	1,852,220.42	0.11
		Base		97.614322	2,761,802.02	163.080000	4,614,022.44	1,852,220.42	0.11
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,577.000	122.736278	1,298,181.61	207.500000	2,194,727.50	896,545.89	0.05
		Base		122.736278	1,298,181.61	207.500000	2,194,727.50	896,545.89	0.05
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	12,281.000	32.724570	401,890.44	115.040000	1,412,806.24	1,010,915.80	0.03
		Base		32.724570	401,890.44	115.040000	1,412,806.24	1,010,915.80	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	27,601.000	61.266844	1,691,026.16	156.690000	4,324,800.69	2,633,774.53	0.11
		Base		61.266844	1,691,026.16	156.690000	4,324,800.69	2,633,774.53	0.11
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	13,042.000	70.163101	915,067.16	270.310000	3,525,383.02	2,610,315.86	0.09
		Base		70.163101	915,067.16	270.310000	3,525,383.02	2,610,315.86	0.09
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,817.000	348.571860	981,926.93	606.810000	1,709,383.77	727,456.84	0.04
		Base		348.571860	981,926.93	606.810000	1,709,383.77	727,456.84	0.04
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	9,511.000	87.601102	833,174.08	400.910000	3,813,055.01	2,979,880.93	0.09
		Base		87.601102	833,174.08	400.910000	3,813,055.01	2,979,880.93	0.09
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	171,150.000	315.987420	54,081,246.85	354.810000	60,725,731.50	6,644,484.65	1.50
		Base		315.987420	54,081,246.85	354.810000	60,725,731.50	6,644,484.65	1.50
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	55,297.000	59.234416	3,275,485.52	280.090000	15,488,136.73	12,212,651.21	0.38
		Base		59.234416	3,275,485.52	280.090000	15,488,136.73	12,212,651.21	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
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01								
		Local	3,523.000	394.386330	1,389,423.04	325.830000	1,147,899.09	-241,523.95	0.03
		Base		394.386330	1,389,423.04	325.830000	1,147,899.09	-241,523.95	0.03
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	10,568.000	35.281575	372,855.68	76.200000	805,281.60	432,425.92	0.02
		Base		35.281575	372,855.68	76.200000	805,281.60	432,425.92	0.02
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	22,580.000	143.604779	3,242,595.92	675.050000	15,242,629.00	12,000,033.08	0.38
		Base		143.604779	3,242,595.92	675.050000	15,242,629.00	12,000,033.08	0.38
88579Y101	3M CO COMMON STOCK USD.01								
		Local	31,700.000	71.938322	2,280,444.80	164.150000	5,203,555.00	2,923,110.20	0.13
		Base		71.938322	2,280,444.80	164.150000	5,203,555.00	2,923,110.20	0.13
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	31,863.000	16.653481	530,629.88	31.290000	996,993.27	466,363.39	0.02
		Base		16.653481	530,629.88	31.290000	996,993.27	466,363.39	0.02
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,400.000	392.227765	1,333,574.40	1,082.600000	3,680,840.00	2,347,265.60	0.09
		Base		392.227765	1,333,574.40	1,082.600000	3,680,840.00	2,347,265.60	0.09
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	12,921.000	61.770204	798,132.81	356.510000	4,606,465.71	3,808,332.90	0.11
		Base		61.770204	798,132.81	356.510000	4,606,465.71	3,808,332.90	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	14,160.000	67.854747	960,823.22	57.110000	808,677.60	-152,145.62	0.02
		Base		67.854747	960,823.22	57.110000	808,677.60	-152,145.62	0.02
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	75,708.000	36.570049	2,768,645.30	46.300000	3,505,280.40	736,635.10	0.09
		Base		36.570049	2,768,645.30	46.300000	3,505,280.40	736,635.10	0.09
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,561.000	346.824971	888,218.75	318.600000	815,934.60	-72,284.15	0.02
		Base		346.824971	888,218.75	318.600000	815,934.60	-72,284.15	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
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	17,140.000	31.340011	537,167.78	50.530000	866,084.20	328,916.42	0.02
		Base		31.340011	537,167.78	50.530000	866,084.20	328,916.42	0.02
902653104	UDR INC REIT USD.01								
		Local	17,963.000	39.359044	707,006.51	33.550000	602,658.65	-104,347.86	0.01
		Base		39.359044	707,006.51	33.550000	602,658.65	-104,347.86	0.01
902973304	US BANCORP COMMON STOCK USD.01								
		Local	94,340.000	30.185680	2,847,717.02	57.760000	5,449,078.40	2,601,361.38	0.13
		Base		30.185680	2,847,717.02	57.760000	5,449,078.40	2,601,361.38	0.13
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	123,689.000	62.837991	7,772,368.23	68.510000	8,473,933.39	701,565.16	0.21
		Base		62.837991	7,772,368.23	68.510000	8,473,933.39	701,565.16	0.21
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	2,645.000	224.351716	593,410.29	546.170000	1,444,619.65	851,209.36	0.04
		Base		224.351716	593,410.29	546.170000	1,444,619.65	851,209.36	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	36,077.000	53.786714	1,940,463.29	272.130000	9,817,634.01	7,877,170.72	0.24
		Base		53.786714	1,940,463.29	272.130000	9,817,634.01	7,877,170.72	0.24
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,715.000	52.695988	1,038,901.40	110.950000	2,187,379.25	1,148,477.85	0.05
		Base		52.695988	1,038,901.40	110.950000	2,187,379.25	1,148,477.85	0.05
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	45,354.000	88.377726	4,008,283.40	93.440000	4,237,877.76	229,594.36	0.10
		Base		88.377726	4,008,283.40	93.440000	4,237,877.76	229,594.36	0.10
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	3,807.000	134.369170	511,543.43	1,000.780000	3,809,969.46	3,298,426.03	0.09
		Base		134.369170	511,543.43	1,000.780000	3,809,969.46	3,298,426.03	0.09
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	55,199.000	99.604071	5,498,045.12	367.080000	20,262,448.92	14,764,403.80	0.50
		Base		99.604071	5,498,045.12	367.080000	20,262,448.92	14,764,403.80	0.50

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913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	3,236.000	115.864839	374,938.62	174.260000	563,905.36	188,966.74	0.01
		Base		115.864839	374,938.62	174.260000	563,905.36	188,966.74	0.01
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	18,048.000	40.544210	731,741.90	387.610000	6,995,585.28	6,263,843.38	0.17
		Base		40.544210	731,741.90	387.610000	6,995,585.28	6,263,843.38	0.17
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
		Local	9,121.000	184.450538	1,682,373.36	285.450000	2,603,589.45	921,216.09	0.06
		Base		184.450538	1,682,373.36	285.450000	2,603,589.45	921,216.09	0.06
92276F100	VENTAS INC REIT USD.25								
		Local	29,540.000	50.216074	1,483,382.82	85.020000	2,511,490.80	1,028,107.98	0.06
		Base		50.216074	1,483,382.82	85.020000	2,511,490.80	1,028,107.98	0.06
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	14,850.000	576.704254	8,564,058.17	700.860000	10,407,771.00	1,843,712.83	0.26
		Base		576.704254	8,564,058.17	700.860000	10,407,771.00	1,843,712.83	0.26
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	14,925.000	35.291557	526,726.49	94.320000	1,407,726.00	880,999.51	0.03
		Base		35.291557	526,726.49	94.320000	1,407,726.00	880,999.51	0.03
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	4,977.000	74.921455	372,884.08	282.010000	1,403,563.77	1,030,679.69	0.03
		Base		74.921455	372,884.08	282.010000	1,403,563.77	1,030,679.69	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	253,789.000	44.178612	11,212,045.77	45.870000	11,641,301.43	429,255.66	0.29
		Base		44.178612	11,212,045.77	45.870000	11,641,301.43	429,255.66	0.29
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	7,966.000	96.347836	767,506.86	167.850000	1,337,093.10	569,586.24	0.03
		Base		96.347836	767,506.86	167.850000	1,337,093.10	569,586.24	0.03
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,426.000	125.396450	1,934,365.64	522.810000	8,064,867.06	6,130,501.42	0.20
		Base		125.396450	1,934,365.64	522.810000	8,064,867.06	6,130,501.42	0.20

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92537N108	VERTIV HOLDINGS CO A COMMON STOCK USD.0001								
		Local	23,336.000	233.965519	5,459,819.34	241.310000	5,631,210.16	171,390.82	0.14
		Base		233.965519	5,459,819.34	241.310000	5,631,210.16	171,390.82	0.14
92556V106	VIATRIS INC COMMON STOCK								
		Local	70,795.000	14.744503	1,043,837.11	17.720000	1,254,487.40	210,650.29	0.03
		Base		14.744503	1,043,837.11	17.720000	1,254,487.40	210,650.29	0.03
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	66,395.000	29.995373	1,991,542.79	22.970000	1,525,093.15	-466,449.64	0.04
		Base		29.995373	1,991,542.79	22.970000	1,525,093.15	-466,449.64	0.04
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	100,854.000	75.004475	7,564,501.31	359.330000	36,239,867.82	28,675,366.51	0.90
		Base		75.004475	7,564,501.31	359.330000	36,239,867.82	28,675,366.51	0.90
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	19,257.000	94.419486	1,818,236.05	138.350000	2,664,205.95	845,969.90	0.07
		Base		94.419486	1,818,236.05	138.350000	2,664,205.95	845,969.90	0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	7,883.000	78.194186	616,404.77	244.630000	1,928,418.29	1,312,013.52	0.05
		Base		78.194186	616,404.77	244.630000	1,928,418.29	1,312,013.52	0.05
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	19,789.000	47.835413	946,614.98	100.780000	1,994,335.42	1,047,720.44	0.05
		Base		47.835413	946,614.98	100.780000	1,994,335.42	1,047,720.44	0.05
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	10,315.000	75.694343	780,787.15	287.180000	2,962,261.70	2,181,474.55	0.07
		Base		75.694343	780,787.15	287.180000	2,962,261.70	2,181,474.55	0.07
931142103	WALMART INC COMMON STOCK USD.1								
		Local	266,379.000	26.380592	7,027,235.79	103.920000	27,682,105.68	20,654,869.89	0.69
		Base		26.380592	7,027,235.79	103.920000	27,682,105.68	20,654,869.89	0.69
931CVR013	CONTRA WALGREENS BOOTS COMMON STOCK								
		Local	45,146.000	0.530000	23,927.38	0.530000	23,927.38	0.00	0.00
		Base		0.530000	23,927.38	0.530000	23,927.38	0.00	0.00

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934423104	WARNER BROS DISCOVERY INC COMMON STOCK								
		Local	150,732.000	28.128535	4,239,870.35	30.950000	4,665,155.40	425,285.05	0.12
		Base		28.128535	4,239,870.35	30.950000	4,665,155.40	425,285.05	0.12
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	22,448.000	49.586446	1,113,116.55	203.920000	4,577,596.16	3,464,479.61	0.11
		Base		49.586446	1,113,116.55	203.920000	4,577,596.16	3,464,479.61	0.11
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	8,306.000	188.587674	1,566,409.22	439.390000	3,649,573.34	2,083,164.12	0.09
		Base		188.587674	1,566,409.22	439.390000	3,649,573.34	2,083,164.12	0.09
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	185,944.000	44.988035	8,365,255.15	80.050000	14,884,817.20	6,519,562.05	0.37
		Base		44.988035	8,365,255.15	80.050000	14,884,817.20	6,519,562.05	0.37
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	42,902.000	86.738012	3,721,234.18	230.240000	9,877,756.48	6,156,522.30	0.24
		Base		86.738012	3,721,234.18	230.240000	9,877,756.48	6,156,522.30	0.24
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	4,292.000	220.740708	947,419.12	370.760000	1,591,301.92	643,882.80	0.04
		Base		220.740708	947,419.12	370.760000	1,591,301.92	643,882.80	0.04
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	20,941.000	45.034358	943,064.50	454.460000	9,516,846.86	8,573,782.36	0.24
		Base		45.034358	943,064.50	454.460000	9,516,846.86	8,573,782.36	0.24
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	43,807.000	28.235011	1,236,891.14	19.050000	834,523.35	-402,367.79	0.02
		Base		28.235011	1,236,891.14	19.050000	834,523.35	-402,367.79	0.02
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	74,303.000	28.994268	2,154,361.13	67.970000	5,050,374.91	2,896,013.78	0.13
		Base		28.994268	2,154,361.13	67.970000	5,050,374.91	2,896,013.78	0.13
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	7,158.000	148.958180	1,066,242.65	227.940000	1,631,594.52	565,351.87	0.04
		Base		148.958180	1,066,242.65	227.940000	1,631,594.52	565,351.87	0.04

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98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
		Local	12,365.000	261.733930	3,236,340.05	190.460000	2,355,037.90	-881,302.15	0.06
		Base		261.733930	3,236,340.05	190.460000	2,355,037.90	-881,302.15	0.06
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	5,096.000	90.584231	461,617.24	79.430000	404,775.28	-56,841.96	0.01
		Base		90.584231	461,617.24	79.430000	404,775.28	-56,841.96	0.01
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	37,942.000	38.226712	1,450,397.91	70.480000	2,674,152.16	1,223,754.25	0.07
		Base		38.226712	1,450,397.91	70.480000	2,674,152.16	1,223,754.25	0.07
98419M100	XYLEM INC COMMON STOCK								
		Local	14,441.000	54.603315	788,526.47	101.270000	1,462,440.07	673,913.60	0.04
		Base		54.603315	788,526.47	101.270000	1,462,440.07	673,913.60	0.04
988498101	YUM BRANDS INC COMMON STOCK								
		Local	16,745.000	36.339123	608,498.62	136.340000	2,283,013.30	1,674,514.68	0.06
		Base		36.339123	608,498.62	136.340000	2,283,013.30	1,674,514.68	0.06
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	2,894.000	260.527308	753,966.03	373.310000	1,080,359.14	326,393.11	0.03
		Base		260.527308	753,966.03	373.310000	1,080,359.14	326,393.11	0.03
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	11,757.000	78.429101	922,090.94	88.830000	1,044,374.31	122,283.37	0.03
		Base		78.429101	922,090.94	88.830000	1,044,374.31	122,283.37	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	25,470.000	52.812139	1,345,125.17	69.830000	1,778,570.10	433,444.93	0.04
		Base		52.812139	1,345,125.17	69.830000	1,778,570.10	433,444.93	0.04
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	5,221.000	42.887815	223,917.28	153.770000	802,833.17	578,915.89	0.02
		Base		42.887815	223,917.28	153.770000	802,833.17	578,915.89	0.02
G0250X149	AMCOR PLC COMMON STOCK USD.01								
		Local	28,095.000	51.570397	1,448,870.31	41.860000	1,176,056.70	-272,813.61	0.03
		Base		51.570397	1,448,870.31	41.860000	1,176,056.70	-272,813.61	0.03

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	12,981.000	84.864681	1,101,628.43	276.770000	3,592,751.37	2,491,122.94	0.09
		Base		84.864681	1,101,628.43	276.770000	3,592,751.37	2,491,122.94	0.09
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	21,143.000	58.042560	1,227,193.84	92.360000	1,952,767.48	725,573.64	0.05
		Base		58.042560	1,227,193.84	92.360000	1,952,767.48	725,573.64	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	37,300.000	100.393493	3,744,677.28	183.370000	6,839,701.00	3,095,023.72	0.17
		Base		100.393493	3,744,677.28	183.370000	6,839,701.00	3,095,023.72	0.17
G2004J103	CARNIVAL CORP LTD COMMON STOCK USD.01								
		Local	78,158.000	24.740272	1,933,650.20	24.540000	1,917,997.32	-15,652.88	0.05
		Base		24.740272	1,933,650.20	24.540000	1,917,997.32	-15,652.88	0.05
G25508105	CRH PLC COMMON STOCK EUR.32								
		Local	40,600.000	123.702115	5,022,305.88	82.800000	3,361,680.00	-1,660,625.88	0.08
		Base		123.702115	5,022,305.88	82.800000	3,361,680.00	-1,660,625.88	0.08
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	23,600.000	54.357133	1,282,828.33	429.710000	10,141,156.00	8,858,327.67	0.25
		Base		54.357133	1,282,828.33	429.710000	10,141,156.00	8,858,327.67	0.25
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,405.000	265.944902	639,597.49	365.170000	878,233.85	238,636.36	0.02
		Base		265.944902	639,597.49	365.170000	878,233.85	238,636.36	0.02
G3265R107	APTIV PLC COMMON STOCK USD.01								
		Local	12,859.000	41.849689	538,145.15	43.020000	553,194.18	15,049.03	0.01
		Base		41.849689	538,145.15	43.020000	553,194.18	15,049.03	0.01
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	26,940.000	20.627468	555,704.00	30.160000	812,510.40	256,806.40	0.02
		Base		20.627468	555,704.00	30.160000	812,510.40	256,806.40	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	37,072.000	75.818974	2,810,761.00	148.650000	5,510,752.80	2,699,991.80	0.14
		Base		75.818974	2,810,761.00	148.650000	5,510,752.80	2,699,991.80	0.14

& 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
G54950103	LINDE PLC COMMON STOCK								
		Local	28,101.000	175.998361	4,945,729.93	474.650000	13,338,139.65	8,392,409.72	0.33
		Base		175.998361	4,945,729.93	474.650000	13,338,139.65	8,392,409.72	0.33
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	78,002.000	78.910151	6,155,149.61	86.290000	6,730,792.58	575,642.97	0.17
		Base		78.910151	6,155,149.61	86.290000	6,730,792.58	575,642.97	0.17
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,893.000	35.656410	994,564.25	14.660000	408,911.38	-585,652.87	0.01
		Base		35.656410	994,564.25	14.660000	408,911.38	-585,652.87	0.01
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,631.000	80.245545	1,093,827.03	922.340000	12,572,416.54	11,478,589.51	0.31
		Base		80.245545	1,093,827.03	922.340000	12,572,416.54	11,478,589.51	0.31
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	9,818.000	31.101863	305,358.09	52.990000	520,255.82	214,897.73	0.01
		Base		31.101863	305,358.09	52.990000	520,255.82	214,897.73	0.01
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,869.000	46.014589	1,466,438.93	44.100000	1,405,422.90	-61,016.03	0.03
		Base		46.014589	1,466,438.93	44.100000	1,405,422.90	-61,016.03	0.03
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	5,962.000	164.018051	977,875.62	210.010000	1,252,079.62	274,204.00	0.03
		Base		164.018051	977,875.62	210.010000	1,252,079.62	274,204.00	0.03
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	17,741.000	46.468547	824,398.50	211.080000	3,744,770.28	2,920,371.78	0.09
		Base		46.468547	824,398.50	211.080000	3,744,770.28	2,920,371.78	0.09
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	13,432.000	45.994164	617,793.61	451.980000	6,070,995.36	5,453,201.75	0.15
		Base		45.994164	617,793.61	451.980000	6,070,995.36	5,453,201.75	0.15
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	5,740.000	137.653439	790,130.74	288.230000	1,654,440.20	864,309.46	0.04
		Base		137.653439	790,130.74	288.230000	1,654,440.20	864,309.46	0.04

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	8,253.000	99.468791	820,915.93	106.950000	882,658.35	61,742.42	0.02
		Base		99.468791	820,915.93	106.950000	882,658.35	61,742.42	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	21,918.000	92.466313	2,026,676.64	325.250000	7,128,829.50	5,102,152.86	0.18
		Base		92.466313	2,026,676.64	325.250000	7,128,829.50	5,102,152.86	0.18
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,964.000	74.547230	742,788.60	286.840000	2,858,073.76	2,115,285.16	0.07
		Base		74.547230	742,788.60	286.840000	2,858,073.76	2,115,285.16	0.07
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	15,693.000	60.734921	953,113.11	57.470000	901,876.71	-51,236.40	0.02
		Base		60.734921	953,113.11	57.470000	901,876.71	-51,236.40	0.02
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK EUR.2								
		Local	15,340.000	195.020741	2,991,618.17	237.530000	3,643,710.20	652,092.03	0.09
		Base		195.020741	2,991,618.17	237.530000	3,643,710.20	652,092.03	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,155.000	91.264292	1,383,110.35	265.860000	4,029,108.30	2,645,997.95	0.10
		Base		91.264292	1,383,110.35	265.860000	4,029,108.30	2,645,997.95	0.10
Y2573F102	FLEX LTD COMMON STOCK								
		Local	22,338.000	153.431553	3,427,354.02	109.990000	2,456,956.62	-970,397.40	0.06
		Base		153.431553	3,427,354.02	109.990000	2,456,956.62	-970,397.40	0.06
US DOLLAR Total									
		Local	22,490,044.000		1,228,775,242.47		4,028,013,950.67	2,799,238,708.20	99.73
		Base			1,228,775,242.47		4,028,013,950.67	2,799,238,708.20	99.73
EQUITY Total									
		Base	22,490,044.000		1,228,775,242.47		4,028,013,950.67	2,799,238,708.20	99.73

& 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
FUND Total									
		33,585,128.250	Base		1,239,870,326.72		4,039,109,034.92	2,799,238,708.20	100.00

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Issue has not been redenominated but Local is converted

Base Currency: 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								
			23,926.260	1.000000	23,926.26	1.000000	23,926.26	0.00	0.00
		Base		1.000000	23,926.26	1.000000	23,926.26	0.00	0.00
US DOLLAR Total									
			23,926.260		23,926.26		23,926.26	0.00	0.00
		Base			23,926.26		23,926.26	0.00	0.00
CASH Total									
			23,926.260		23,926.26		23,926.26	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912797SA6	TREASURY BILL 10/26 0.00000					3.404200	01 Oct 2026		
			35,000,000.000	100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.16
		Base		100.000000	35,000,000.00	100.000000	35,000,000.00	0.00	1.16
912797SK4	TREASURY BILL 10/26 0.00000					3.547700	29 Oct 2026		
			25,000,000.000	99.724068	24,931,016.94	99.724068	24,931,017.00	0.06	0.82
		Base		99.724068	24,931,016.94	99.724068	24,931,017.00	0.06	0.82
912797TV9	TREASURY BILL 02/27 0.00000					3.400000	18 Feb 2027		
			75,000,000.000	98.677778	74,008,333.33	98.405906	73,804,429.50	-203,903.83	2.44
		Base		98.677778	74,008,333.33	98.405906	73,804,429.50	-203,903.83	2.44
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
			15,000,000.000	97.749734	14,662,460.03	97.434298	14,615,144.70	-47,315.33	0.48
		Base		97.749734	14,662,460.03	97.434298	14,615,144.70	-47,315.33	0.48
912797VJ3	TREASURY BILL 12/26 0.00000					3.813000	31 Dec 2026		
			40,000,000.000	99.036158	39,614,463.33	98.979410	39,591,764.00	-22,699.33	1.31
		Base		99.036158	39,614,463.33	98.979410	39,591,764.00	-22,699.33	1.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.710000	01 Oct 2026		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.95
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.95
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.880000	29 Oct 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.50
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	0.50
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.700000	01 Oct 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.30
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.30
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.870000	01 Oct 2026		
	140,669,530.080	Local	100.000000	140,669,530.08	100.000000	140,669,530.08	0.00	4.65
		Base	100.000000	140,669,530.08	100.000000	140,669,530.08	0.00	4.65
978UHK000	DAIWA CAPITAL MARKETS REPO				3.870000	01 Oct 2026		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	13.21
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	13.21
979QRC005	BANK OF AMERICA REPO				3.880000	01 Oct 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.30
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.30
985FHY004	MITSUBISHI UFJ REPO				3.880000	29 Oct 2026		
	85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.81
		Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.81
US DOLLAR Total								
	1,180,669,530.080	Local		1,178,885,803.71		1,178,611,885.28	-273,918.43	38.93
		Base		1,178,885,803.71		1,178,611,885.28	-273,918.43	38.93
CASH EQUIVALENT Total								
	1,180,669,530.080	Base		1,178,885,803.71		1,178,611,885.28	-273,918.43	38.93
EQUITY								
US DOLLAR							Exchange Rate:	1.000000

& 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
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	42,233,093.000	Local	1.000000	42,233,093.00	1.000000	42,233,093.00	0.00	1.39
		Base	1.000000	42,233,093.00	1.000000	42,233,093.00	0.00	1.39
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT							
	37,138,158.530	Local	1.000000	37,138,158.53	1.000000	37,138,158.53	0.00	1.23
		Base	1.000000	37,138,158.53	1.000000	37,138,158.53	0.00	1.23
US DOLLAR Total								
	79,371,251.530	Local		79,371,251.53		79,371,251.53	0.00	2.62
		Base		79,371,251.53		79,371,251.53	0.00	2.62
EQUITY Total								
	79,371,251.530	Base		79,371,251.53		79,371,251.53	0.00	2.62

FIXED INCOME

US DOLLAR — Exchange Rate: 1.000000

36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				5.250000	20 Apr 2042		
	245,226.900	Local	101.924193	249,945.54	100.780243	247,140.27	-2,805.27	0.01
Original Face:	15,000,000.000	Base	101.924193	249,945.54	100.780243	247,140.27	-2,805.27	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR				5.375000	20 Jul 2047		
	211,044.700	Local	100.283258	211,642.50	101.384656	213,966.94	2,324.44	0.01
Original Face:	5,000,000.000	Base	100.283258	211,642.50	101.384656	213,966.94	2,324.44	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3				3.000000	20 Jan 2028		
	190,537.500	Local	99.969471	190,479.33	99.268768	189,144.23	-1,335.10	0.01
Original Face:	10,000,000.000	Base	99.969471	190,479.33	99.268768	189,144.23	-1,335.10	0.01
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ				4.000000	16 Jul 2039		
	118,113.160	Local	103.514418	122,264.15	98.183340	115,967.45	-6,296.70	0.00
Original Face:	17,600,000.000	Base	103.514418	122,264.15	98.183340	115,967.45	-6,296.70	0.00
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA				4.000000	20 May 2039		
	578,270.690	Local	103.469769	598,335.35	95.430410	551,846.09	-46,489.26	0.02
Original Face:	50,000,000.000	Base	103.469769	598,335.35	95.430410	551,846.09	-46,489.26	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF				4.405250	20 Jun 2042		
	312,298.630	Local	100.019558	312,359.71	98.652230	308,089.56	-4,270.15	0.01
Original Face:	10,000,000.000	Base	100.019558	312,359.71	98.652230	308,089.56	-4,270.15	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB				2.000000	16 May 2042		
	1,876,824.860	Local	101.623572	1,907,296.46	92.879280	1,743,181.42	-164,115.04	0.06
Original Face:	41,570,000.000	Base	101.623572	1,907,296.46	92.879280	1,743,181.42	-164,115.04	0.06
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				4.275990	16 Jun 2037		
	481,906.770	Local	100.109891	482,436.34	98.400590	474,199.10	-8,237.24	0.02
Original Face:	32,313,742.000	Base	100.109891	482,436.34	98.400590	474,199.10	-8,237.24	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	9,516.720	Local	99.831244	9,500.66	91.578410	8,715.26	-785.40	0.00
Original Face:	8,021,011.000	Base	99.831244	9,500.66	91.578410	8,715.26	-785.40	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	6,822.320	Local	99.735867	6,804.30	95.259070	6,498.88	-305.42	0.00
Original Face:	2,750,000.000	Base	99.735867	6,804.30	95.259070	6,498.88	-305.42	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	215,816.360	Local	104.104559	224,674.67	97.713980	210,882.75	-13,791.92	0.01
Original Face:	10,300,000.000	Base	104.104559	224,674.67	97.713980	210,882.75	-13,791.92	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	125,454.850	Local	103.543083	129,899.82	98.092520	123,061.82	-6,838.00	0.00
Original Face:	7,350,000.000	Base	103.543083	129,899.82	98.092520	123,061.82	-6,838.00	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	164,792.080	Local	99.881275	164,596.43	97.134550	160,070.05	-4,526.38	0.01
Original Face:	10,815,142.000	Base	99.881275	164,596.43	97.134550	160,070.05	-4,526.38	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	103,607.120	Local	101.520629	105,182.60	98.480600	102,032.91	-3,149.69	0.00
Original Face:	5,648,629.000	Base	101.520629	105,182.60	98.480600	102,032.91	-3,149.69	0.00
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.305250	20 Nov 2042		
	3,353,697.720	Local	100.000000	3,353,697.72	97.335360	3,264,333.75	-89,363.97	0.11
Original Face:	25,333,333.000	Base	100.000000	3,353,697.72	97.335360	3,264,333.75	-89,363.97	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
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.325990	16 Nov 2041		
	834,922.110	Local	100.096888	835,731.05	98.438380	821,883.80	-13,847.25	0.03
Original Face:	10,000,000.000	Base	100.096888	835,731.05	98.438380	821,883.80	-13,847.25	0.03
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	145,223.170	Local	103.014064	149,600.29	97.755790	141,964.06	-7,636.23	0.00
Original Face:	10,359,452.000	Base	103.014064	149,600.29	97.755790	141,964.06	-7,636.23	0.00
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.325990	16 Dec 2041		
	1,656,860.550	Local	100.097144	1,658,470.09	98.340400	1,629,363.29	-29,106.80	0.05
Original Face:	12,911,372.000	Base	100.097144	1,658,470.09	98.340400	1,629,363.29	-29,106.80	0.05
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	51,673.260	Local	96.342789	49,783.46	98.943570	51,127.37	1,343.91	0.00
Original Face:	10,000,000.000	Base	96.342789	49,783.46	98.943570	51,127.37	1,343.91	0.00
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	645,706.420	Local	100.118139	646,469.25	92.451750	596,966.89	-49,502.36	0.02
Original Face:	10,000,000.000	Base	100.118139	646,469.25	92.451750	596,966.89	-49,502.36	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	645,706.420	Local	100.565822	649,359.97	92.482140	597,163.12	-52,196.85	0.02
Original Face:	10,000,000.000	Base	100.565822	649,359.97	92.482140	597,163.12	-52,196.85	0.02
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	570,591.460	Local	101.231249	577,616.86	91.124960	519,951.24	-57,665.62	0.02
Original Face:	18,249,312.000	Base	101.231249	577,616.86	91.124960	519,951.24	-57,665.62	0.02
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	890,028.840	Local	99.999998	890,028.82	83.755650	745,449.44	-144,579.38	0.02
Original Face:	10,000,000.000	Base	99.999998	890,028.82	83.755650	745,449.44	-144,579.38	0.02
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	890,028.840	Local	101.122585	900,020.17	86.946140	773,845.72	-126,174.45	0.03
Original Face:	10,000,000.000	Base	101.122585	900,020.17	86.946140	773,845.72	-126,174.45	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	619,124.540	Local	101.224259	626,704.23	91.618490	567,232.55	-59,471.68	0.02
Original Face:	10,000,000.000	Base	101.224259	626,704.23	91.618490	567,232.55	-59,471.68	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
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,188,099.260	Local	95.527962	2,090,246.62	80.515350	1,761,755.78	-328,490.84	0.06
Original Face:	10,000,000.000	Base	95.527962	2,090,246.62	80.515350	1,761,755.78	-328,490.84	0.06
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	2,176,991.530	Local	99.518982	2,166,519.81	88.228740	1,920,732.20	-245,787.61	0.06
Original Face:	15,000,000.000	Base	99.518982	2,166,519.81	88.228740	1,920,732.20	-245,787.61	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	35,854.110	Local	101.026661	36,222.21	95.435940	34,217.71	-2,004.50	0.00
Original Face:	1,000,000.000	Base	101.026661	36,222.21	95.435940	34,217.71	-2,004.50	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	245,014.770	Local	100.584210	246,446.17	83.604760	204,844.01	-41,602.16	0.01
Original Face:	2,000,000.000	Base	100.584210	246,446.17	83.604760	204,844.01	-41,602.16	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	12,475.800	Local	100.639478	12,555.58	98.261030	12,258.85	-296.73	0.00
Original Face:	1,000,000.000	Base	100.639478	12,555.58	98.261030	12,258.85	-296.73	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	121,946.580	Local	100.797808	122,919.48	86.165270	105,075.60	-17,843.88	0.00
Original Face:	5,000,000.000	Base	100.797808	122,919.48	86.165270	105,075.60	-17,843.88	0.00
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	319,926.260	Local	98.131166	313,947.37	90.422350	289,284.84	-24,662.53	0.01
Original Face:	5,000,000.000	Base	98.131166	313,947.37	90.422350	289,284.84	-24,662.53	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	809,728.080	Local	100.616104	814,716.85	84.236180	682,084.00	-132,632.85	0.02
Original Face:	20,000,000.000	Base	100.616104	814,716.85	84.236180	682,084.00	-132,632.85	0.02
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	376,255.400	Local	100.169964	376,894.90	83.212600	313,091.90	-63,803.00	0.01
Original Face:	10,000,000.000	Base	100.169964	376,894.90	83.212600	313,091.90	-63,803.00	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	942,141.670	Local	96.589272	910,007.78	82.738350	779,512.47	-130,495.31	0.03
Original Face:	4,000,000.000	Base	96.589272	910,007.78	82.738350	779,512.47	-130,495.31	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
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,720,071.470	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.05
Original Face:		Base	5,000,000.000	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.05
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE					4.500000	16 Dec 2049		
		Local	6,683,309.150	99.768595	6,667,843.64	96.129900	6,424,658.40	-243,185.24	0.21
Original Face:		Base	6,982,274.000	99.768595	6,667,843.64	96.129900	6,424,658.40	-243,185.24	0.21
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	205,537.540	100.000000	205,537.54	92.323360	189,759.16	-15,778.38	0.01
Original Face:		Base	10,000,000.000	100.000000	205,537.54	92.323360	189,759.16	-15,778.38	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.424080	20 Jun 2036		
		Local	2,827,963.970	102.880440	2,909,421.77	89.378870	2,527,602.24	-381,819.53	0.08
Original Face:		Base	8,000,000.000	102.880440	2,909,421.77	89.378870	2,527,602.24	-381,819.53	0.08
38385XLV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 129 JA					6.500000	20 Jun 2056		
		Local	9,974,441.240	102.779454	10,251,676.28	101.827040	10,156,678.27	-94,998.01	0.34
Original Face:		Base	10,000,000.000	102.779454	10,251,676.28	101.827040	10,156,678.27	-94,998.01	0.34
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					4.230000	15 Mar 2030		
		Local	8,750,000.000	100.000000	8,750,000.00	100.000000	8,750,000.00	0.00	0.29
Original Face:		Base	25,000,000.000	100.000000	8,750,000.00	100.000000	8,750,000.00	0.00	0.29
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.230000	20 Jan 2027		
		Local	1,250,000.000	100.000001	1,250,000.01	100.000000	1,250,000.01	0.00	0.04
Original Face:		Base	15,000,000.000	100.000001	1,250,000.01	100.000000	1,250,000.01	0.00	0.04
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	108,116.620	100.504039	108,661.57	100.013070	108,130.75	-530.82	0.00
Original Face:		Base	28,600,000.000	100.504039	108,661.57	100.013070	108,130.75	-530.82	0.00
91282CGH8	US TREASURY N/B 01/28 3.5					3.500000	31 Jan 2028		
		Local	50,000,000.000	99.649934	49,824,966.83	98.382812	49,191,406.00	-633,560.83	1.62
		Base		99.649934	49,824,966.83	98.382812	49,191,406.00	-633,560.83	1.62
91282CJC6	US TREASURY N/B 10/26 4.625					4.625000	15 Oct 2026		
		Local	20,000,000.000	99.985246	19,997,049.17	100.013281	20,002,656.20	5,607.03	0.66
		Base		99.985246	19,997,049.17	100.013281	20,002,656.20	5,607.03	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
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	45,000,000.000	Local	99.870637	44,941,786.77	99.398438	44,729,297.10	-212,489.67	1.48
		Base	99.870637	44,941,786.77	99.398438	44,729,297.10	-212,489.67	1.48
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	80,000,000.000	Local	99.989662	79,991,729.76	100.006836	80,005,468.80	13,739.04	2.64
		Base	99.989662	79,991,729.76	100.006836	80,005,468.80	13,739.04	2.64
91282CPE5	US TREASURY N/B 10/27 3.5				3.500000	31 Oct 2027		
	45,000,000.000	Local	100.029046	45,013,070.65	98.785156	44,453,320.20	-559,750.45	1.47
		Base	100.029046	45,013,070.65	98.785156	44,453,320.20	-559,750.45	1.47
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	100,000,000.000	Local	99.582300	99,582,299.61	98.101562	98,101,562.00	-1,480,737.61	3.24
		Base	99.582300	99,582,299.61	98.101562	98,101,562.00	-1,480,737.61	3.24
91282CQD6	US TREASURY N/B 02/31 3.5				3.500000	28 Feb 2031		
	25,000,000.000	Local	97.826778	24,456,694.54	93.843750	23,460,937.50	-995,757.04	0.77
		Base	97.826778	24,456,694.54	93.843750	23,460,937.50	-995,757.04	0.77
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	90,000,000.000	Local	100.073909	90,066,518.03	98.671875	88,804,687.50	-1,261,830.53	2.93
		Base	100.073909	90,066,518.03	98.671875	88,804,687.50	-1,261,830.53	2.93
91282CQJ3	US TREASURY N/B 04/29 3.875				3.875000	15 Apr 2029		
	40,000,000.000	Local	99.274153	39,709,661.17	97.414062	38,965,624.80	-744,036.37	1.29
		Base	99.274153	39,709,661.17	97.414062	38,965,624.80	-744,036.37	1.29
91282CQL8	US TREASURY N/B 04/28 3.75				3.750000	30 Apr 2028		
	350,000,000.000	Local	99.594932	348,582,260.46	98.375000	344,312,500.00	-4,269,760.46	11.37
		Base	99.594932	348,582,260.46	98.375000	344,312,500.00	-4,269,760.46	11.37
91282CQR5	US TREASURY N/B 05/29 3.875				3.875000	15 May 2029		
	40,000,000.000	Local	99.287250	39,714,900.12	97.335938	38,934,375.20	-780,524.92	1.29
		Base	99.287250	39,714,900.12	97.335938	38,934,375.20	-780,524.92	1.29
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	160,000,000.000	Local	99.855766	159,769,225.74	98.660156	157,856,249.60	-1,912,976.14	5.21
		Base	99.855766	159,769,225.74	98.660156	157,856,249.60	-1,912,976.14	5.21

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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
91282CQY0	US TREASURY N/B 06/28 4.125				4.125000	30 Jun 2028		
	220,000,000.000	Local	99.965874	219,924,923.27	98.781250	217,318,750.00	-2,606,173.27	7.18
		Base	99.965874	219,924,923.27	98.781250	217,318,750.00	-2,606,173.27	7.18
91282CRB9	US TREASURY N/B 07/28 4.25				4.250000	31 Jul 2028		
	120,000,000.000	Local	100.062608	120,075,129.43	98.917969	118,701,562.80	-1,373,566.63	3.92
		Base	100.062608	120,075,129.43	98.917969	118,701,562.80	-1,373,566.63	3.92
91282CRG8	US TREASURY N/B 08/29 4.25				4.250000	15 Aug 2029		
	185,000,000.000	Local	99.986162	184,974,399.15	98.031250	181,357,812.50	-3,616,586.65	5.99
		Base	99.986162	184,974,399.15	98.031250	181,357,812.50	-3,616,586.65	5.99
91282CRH6	US TREASURY N/B 08/28 4.125				4.125000	31 Aug 2028		
	115,000,000.000	Local	99.312896	114,209,830.43	98.644531	113,441,210.65	-768,619.78	3.75
		Base	99.312896	114,209,830.43	98.644531	113,441,210.65	-768,619.78	3.75
91282CRL7	US TREASURY N/B 09/29 4.375				4.375000	15 Sep 2029		
	60,000,000.000	Local	99.339550	59,603,730.13	98.312500	58,987,500.00	-616,230.13	1.95
		Base	99.339550	59,603,730.13	98.312500	58,987,500.00	-616,230.13	1.95
US DOLLAR Total								
	1,798,691,669.440	Local		1,794,393,579.11		1,769,725,325.18	-24,668,253.93	58.45
Original Face:	544,804,267.000	Base		1,794,393,579.11		1,769,725,325.18	-24,668,253.93	58.45
FIXED INCOME Total								
	1,798,691,669.440	Base		1,794,393,579.11		1,769,725,325.18	-24,668,253.93	58.45
Original Face:	544,804,267.000							

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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									
		3,058,756,377.310	Base		3,052,674,560.61		3,027,732,388.25	-24,942,172.36	100.00
	Original Face:	544,804,267.000							

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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								
			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	
02665KLP0	AMERICAN HONDA FINAN					4.000000	23 Nov 2026		
			25,000,000.000	99.411111	24,852,777.78	99.411111	24,852,777.75	-0.03	0.57
		Base		99.411111	24,852,777.78	99.411111	24,852,777.75	-0.03	0.57
0347M3KS2	ANGLESEA FDG PLC + ANG					3.930000	26 Oct 2026		
			25,000,000.000	99.727083	24,931,770.83	99.727083	24,931,770.75	-0.08	0.57
		Base		99.727083	24,931,770.83	99.727083	24,931,770.75	-0.08	0.57
03785EKK9	APPLE INC					3.870000	19 Oct 2026		
			25,000,000.000	99.806500	24,951,625.00	99.806500	24,951,625.00	0.00	0.57
		Base		99.806500	24,951,625.00	99.806500	24,951,625.00	0.00	0.57
04821ULG5	ATLANTIC ASSET SECUR					4.060000	16 Nov 2026		
			25,000,000.000	99.481222	24,870,305.56	99.481222	24,870,305.50	-0.06	0.57
		Base		99.481222	24,870,305.56	99.481222	24,870,305.50	-0.06	0.57
06417KR19	BANK OF NOVA SCOTIA/THE					3.930000	01 Apr 2027		
			25,000,000.000	98.013167	24,503,291.66	97.808140	24,452,035.00	-51,256.66	0.56
		Base		98.013167	24,503,291.66	97.808140	24,452,035.00	-51,256.66	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07010KKL1	BASIN ELEC PWR COOP				3.890000	20 Oct 2026		
	25,000,000.000	Local	99.794694	24,948,673.61	99.794694	24,948,673.50	-0.11	0.57
		Base	99.794694	24,948,673.61	99.794694	24,948,673.50	-0.11	0.57
07010KL30	BASIN ELEC PWR COOP				3.840000	03 Nov 2026		
	20,000,000.000	Local	99.648000	19,929,600.00	99.648000	19,929,600.00	0.00	0.46
		Base	99.648000	19,929,600.00	99.648000	19,929,600.00	0.00	0.46
07644BKW1	BEDFORD ROW FDG CORP				3.840000	30 Oct 2026		
	25,000,000.000	Local	99.690667	24,922,666.67	99.690667	24,922,666.75	0.08	0.57
		Base	99.690667	24,922,666.67	99.690667	24,922,666.75	0.08	0.57
07644BL26	BEDFORD ROW FDG CORP				3.830000	02 Nov 2026		
	15,000,000.000	Local	99.659556	14,948,933.33	99.659556	14,948,933.40	0.07	0.34
		Base	99.659556	14,948,933.33	99.659556	14,948,933.40	0.07	0.34
138994009	CANTOR FITZGERALD REPO REPO				3.990000	29 Oct 2026		
	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.51
		Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.51
15987HNB9	CHARLES SCHWAB + CO INC DISC C				4.090000	11 Jan 2027		
	25,000,000.000	Local	98.841167	24,710,291.67	98.784030	24,696,007.50	-14,284.17	0.56
		Base	98.841167	24,710,291.67	98.784030	24,696,007.50	-14,284.17	0.56
17277BNT8	CISCO SYSTEMS INC				4.140000	27 Jan 2027		
	25,000,000.000	Local	98.643000	24,660,750.00	98.624890	24,656,222.50	-4,527.50	0.56
		Base	98.643000	24,660,750.00	98.624890	24,656,222.50	-4,527.50	0.56
18905MK99	CLOROX COMPANY THE				4.010000	09 Oct 2026		
	13,500,000.000	Local	99.910889	13,487,970.00	99.910889	13,487,970.02	0.02	0.31
		Base	99.910889	13,487,970.00	99.910889	13,487,970.02	0.02	0.31
18905MMJ5	CLOROX COMPANY THE				4.180000	18 Dec 2026		
	25,000,000.000	Local	99.094333	24,773,583.33	99.070210	24,767,552.50	-6,030.83	0.57
		Base	99.094333	24,773,583.33	99.070210	24,767,552.50	-6,030.83	0.57
2063C1L24	CONCORD MIN CPTL CO				3.950000	02 Nov 2026		
	25,000,000.000	Local	99.648889	24,912,222.22	99.648889	24,912,222.25	0.03	0.57
		Base	99.648889	24,912,222.22	99.648889	24,912,222.25	0.03	0.57

& 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
2063C1L24	CONCORD MIN CPTL CO				4.180000	02 Nov 2026		
	25,000,000.000	Local	99.628444	24,907,111.12	99.628444	24,907,111.00	-0.12	0.57
		Base	99.628444	24,907,111.12	99.628444	24,907,111.00	-0.12	0.57
22599G006	CREDIT AGRICOLE REPO REPO				3.940000	01 Oct 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.28
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.28
24422DL90	DEERE JOHN CR INC				3.830000	09 Nov 2026		
	25,000,000.000	Local	99.585083	24,896,270.83	99.585083	24,896,270.75	-0.08	0.57
		Base	99.585083	24,896,270.83	99.585083	24,896,270.75	-0.08	0.57
2546R3KP8	DISNEY (WALT) CO THE				3.790000	23 Oct 2026		
	10,000,000.000	Local	99.768389	9,976,838.89	99.768389	9,976,838.89	0.00	0.23
		Base	99.768389	9,976,838.89	99.768389	9,976,838.89	0.00	0.23
27864BNR0	EBAY INC				4.090000	25 Jan 2027		
	25,000,000.000	Local	98.682111	24,670,527.78	98.588200	24,647,050.00	-23,477.78	0.56
		Base	98.682111	24,670,527.78	98.588200	24,647,050.00	-23,477.78	0.56
29101BKL5	EMERSON ELECTRIC CO				3.750000	20 Oct 2026		
	25,000,000.000	Local	99.802083	24,950,520.83	99.802083	24,950,520.75	-0.08	0.57
		Base	99.802083	24,950,520.83	99.802083	24,950,520.75	-0.08	0.57
38346MLQ5	GOTHAM FDG CORP				3.840000	24 Nov 2026		
	25,000,000.000	Local	99.424000	24,856,000.00	99.424000	24,856,000.00	0.00	0.57
		Base	99.424000	24,856,000.00	99.424000	24,856,000.00	0.00	0.57
40588MKU0	HALKIN FINANCE LLC USC				4.000000	28 Oct 2026		
	25,000,000.000	Local	99.700000	24,925,000.00	99.700000	24,925,000.00	0.00	0.57
		Base	99.700000	24,925,000.00	99.700000	24,925,000.00	0.00	0.57
42786UKG9	HERSHEY FOODS CORP				3.900000	16 Oct 2026		
	25,000,000.000	Local	99.837500	24,959,375.00	99.837500	24,959,375.00	0.00	0.57
		Base	99.837500	24,959,375.00	99.837500	24,959,375.00	0.00	0.57
43707MK22	HOME DEPOT (THE)				3.840000	02 Oct 2026		
	25,000,000.000	Local	99.989333	24,997,333.33	99.989333	24,997,333.25	-0.08	0.57
		Base	99.989333	24,997,333.33	99.989333	24,997,333.25	-0.08	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
46659CR93	JPMORGAN CHASE BK N A INSTL CT				5.000000	28 May 2031		
	15,000,000.000	Local	100.000000	15,000,000.00	98.921850	14,838,277.50	-161,722.50	0.34
		Base	100.000000	15,000,000.00	98.921850	14,838,277.50	-161,722.50	0.34
58013NLC4	MCDONALD S CORPORATI				4.100000	12 Nov 2026		
	25,000,000.000	Local	99.521667	24,880,416.67	99.521667	24,880,416.75	0.08	0.57
		Base	99.521667	24,880,416.67	99.521667	24,880,416.75	0.08	0.57
60689GKK1	MIZUHO BANK LTD				3.840000	19 Oct 2026		
	25,000,000.000	Local	99.808000	24,952,000.00	99.808000	24,952,000.00	0.00	0.57
		Base	99.808000	24,952,000.00	99.808000	24,952,000.00	0.00	0.57
60920WKG4	MONDELEZ INTL INC				4.060000	16 Oct 2026		
	25,000,000.000	Local	99.830833	24,957,708.34	99.830833	24,957,708.25	-0.09	0.57
		Base	99.830833	24,957,708.34	99.830833	24,957,708.25	-0.09	0.57
6840C3K28	ORACLE CORPORATION				4.260000	02 Oct 2026		
	25,000,000.000	Local	99.988167	24,997,041.66	99.988167	24,997,041.75	0.09	0.57
		Base	99.988167	24,997,041.66	99.988167	24,997,041.75	0.09	0.57
71344ULW7	PEPSICO INC				3.930000	30 Nov 2026		
	25,000,000.000	Local	99.345000	24,836,250.00	99.323410	24,830,852.50	-5,397.50	0.57
		Base	99.345000	24,836,250.00	99.323410	24,830,852.50	-5,397.50	0.57
74271UK66	PROCTOR GAMBLE AND CO				3.700000	06 Oct 2026		
	25,000,000.000	Local	99.948611	24,987,152.78	99.948611	24,987,152.75	-0.03	0.57
		Base	99.948611	24,987,152.78	99.948611	24,987,152.75	-0.03	0.57
78013WNK2	ROYAL BANK OF CANADA				3.950000	19 Jan 2027		
	25,000,000.000	Local	98.793056	24,698,263.89	98.700680	24,675,170.00	-23,093.89	0.56
		Base	98.793056	24,698,263.89	98.700680	24,675,170.00	-23,093.89	0.56
82434ULP0	SHERWIN WILLIAMS CO				4.000000	23 Nov 2026		
	25,000,000.000	Local	99.411111	24,852,777.78	99.411111	24,852,777.75	-0.03	0.57
		Base	99.411111	24,852,777.78	99.411111	24,852,777.75	-0.03	0.57
86562LKD3	SUMITOMO MTSU BKG CORP				3.860000	13 Oct 2026		
	25,000,000.000	Local	99.871333	24,967,833.33	99.871333	24,967,833.25	-0.08	0.57
		Base	99.871333	24,967,833.33	99.871333	24,967,833.25	-0.08	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
86563HN71	SUMITOMO MITSUI TRUST NY				3.940000	07 Jan 2027		
	25,000,000.000	Local	98.927444	24,731,861.11	98.841590	24,710,397.50	-21,463.61	0.56
		Base	98.927444	24,731,861.11	98.841590	24,710,397.50	-21,463.61	0.56
89119BV37	TORONTO DOMINION BANK				4.110000	03 Aug 2027		
	25,000,000.000	Local	96.506500	24,126,625.00	96.094490	24,023,622.50	-103,002.50	0.55
		Base	96.506500	24,126,625.00	96.094490	24,023,622.50	-103,002.50	0.55
89233HLP7	TOYOTA MOTOR CREDIT				3.800000	23 Nov 2026		
	8,175,000.000	Local	99.440556	8,129,265.42	99.440556	8,129,265.45	0.03	0.19
		Base	99.440556	8,129,265.42	99.440556	8,129,265.45	0.03	0.19
89233HM35	TOYOTA MOTOR CREDIT				3.930000	03 Dec 2026		
	10,850,000.000	Local	99.312250	10,775,379.12	99.290310	10,772,998.64	-2,380.48	0.25
		Base	99.312250	10,775,379.12	99.290310	10,772,998.64	-2,380.48	0.25
89233HMJ0	TOYOTA MOTOR CREDIT				4.090000	18 Dec 2026		
	20,000,000.000	Local	99.113833	19,822,766.67	99.114100	19,822,820.00	53.33	0.45
		Base	99.113833	19,822,766.67	99.114100	19,822,820.00	53.33	0.45
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.870000	01 Oct 2026		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.85
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.85
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.700000	01 Oct 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.46
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.46
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.890000	29 Oct 2026		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.69
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.69
93114FMU5	WAL MART STORES INC				4.090000	28 Dec 2026		
	25,000,000.000	Local	99.000222	24,750,055.56	98.977160	24,744,290.00	-5,765.56	0.57
		Base	99.000222	24,750,055.56	98.977160	24,744,290.00	-5,765.56	0.57
94107NKK9	WASTE MANAGEMENT INC				4.050000	19 Oct 2026		
	15,000,000.000	Local	99.797500	14,969,625.00	99.797500	14,969,625.00	0.00	0.34
		Base	99.797500	14,969,625.00	99.797500	14,969,625.00	0.00	0.34

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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
94107NKK9	WASTE MANAGEMENT INC				4.090000	19 Oct 2026		
	9,000,000.000	Local	99.795500	8,981,595.00	99.795500	8,981,595.00	0.00	0.21
		Base	99.795500	8,981,595.00	99.795500	8,981,595.00	0.00	0.21
979QHR003	SOUTH STREET REPO				3.880000	01 Oct 2026		
	36,594,625.160	Local	100.000000	36,594,625.16	100.000000	36,594,625.16	0.00	0.84
		Base	100.000000	36,594,625.16	100.000000	36,594,625.16	0.00	0.84
979QHR003	SOUTH STREET REPO				3.900000	01 Oct 2026		
	11,962,198.130	Local	100.000000	11,962,198.13	100.000000	11,962,198.13	0.00	0.27
		Base	100.000000	11,962,198.13	100.000000	11,962,198.13	0.00	0.27
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				3.350000	01 Oct 2026		
	33,496,754.120	Local	100.000000	33,496,754.12	100.000000	33,496,754.12	0.00	0.76
		Base	100.000000	33,496,754.12	100.000000	33,496,754.12	0.00	0.76
980UKM008	US BANK REPO				3.850000	01 Oct 2026		
	288,037,801.860	Local	100.000000	288,037,801.86	100.000000	288,037,801.86	0.00	6.58
		Base	100.000000	288,037,801.86	100.000000	288,037,801.86	0.00	6.58
985FHY004	MITSUBISHI UFJ REPO				3.880000	29 Oct 2026		
	60,000,000.000	Local	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	1.37
		Base	100.000000	60,000,000.00	100.000000	60,000,000.00	0.00	1.37
US DOLLAR Total								
	1,726,616,379.270	Local		1,721,051,436.04		1,720,629,085.92	-422,350.12	39.29
		Base		1,721,051,436.04		1,720,629,085.92	-422,350.12	39.29
CASH EQUIVALENT Total								
	1,726,616,379.270	Base		1,721,051,436.04		1,720,629,085.92	-422,350.12	39.29

EQUITY

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	64,649,233.900	Local	1.000000	64,649,233.90	1.000000	64,649,233.90	0.00	1.48
		Base	1.000000	64,649,233.90	1.000000	64,649,233.90	0.00	1.48

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	24,129,003.550	Local	1.000000	24,129,003.55	1.000000	24,129,003.55	0.00	0.55
		Base	1.000000	24,129,003.55	1.000000	24,129,003.55	0.00	0.55
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	29,851,659.670	Local	1.000000	29,851,659.67	1.000000	29,851,659.67	0.00	0.68
		Base	1.000000	29,851,659.67	1.000000	29,851,659.67	0.00	0.68
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	17,466,209.630	Local	1.000000	17,466,209.63	1.000000	17,466,209.63	0.00	0.40
		Base	1.000000	17,466,209.63	1.000000	17,466,209.63	0.00	0.40
US DOLLAR Total								
	136,096,106.750	Local		136,096,106.75		136,096,106.75	0.00	3.11
		Base		136,096,106.75		136,096,106.75	0.00	3.11
EQUITY Total								
	136,096,106.750	Base		136,096,106.75		136,096,106.75	0.00	3.11
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00108WAS9	AEP TEXAS INC SR UNSECURED 05/29 5.45				5.450000	15 May 2029		
	7,000,000.000	Local	99.983775	6,998,864.26	99.889442	6,992,260.94	-6,603.32	0.16
		Base	99.983775	6,998,864.26	99.889442	6,992,260.94	-6,603.32	0.16
00206RMX7	AT+T INC SR UNSECURED 08/30 4.7				4.700000	15 Aug 2030		
	7,000,000.000	Local	99.904930	6,993,345.12	96.803252	6,776,227.64	-217,117.48	0.15
		Base	99.904930	6,993,345.12	96.803252	6,776,227.64	-217,117.48	0.15
00206RNF5	AT+T INC SR UNSECURED 04/31 4.4				4.400000	30 Apr 2031		
	20,000,000.000	Local	99.940544	19,988,108.79	94.750790	18,950,158.00	-1,037,950.79	0.43
		Base	99.940544	19,988,108.79	94.750790	18,950,158.00	-1,037,950.79	0.43
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	4,000,000.000	Local	99.991015	3,999,640.58	100.133536	4,005,341.44	5,700.86	0.09
		Base	99.991015	3,999,640.58	100.133536	4,005,341.44	5,700.86	0.09

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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
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	10,000,000.000	Local	99.976251	9,997,625.10	99.648752	9,964,875.20	-32,749.90	0.23
		Base	99.976251	9,997,625.10	99.648752	9,964,875.20	-32,749.90	0.23
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3				4.300000	11 Jun 2028		
	5,000,000.000	Local	99.961142	4,998,057.10	98.826040	4,941,302.00	-56,755.10	0.11
		Base	99.961142	4,998,057.10	98.826040	4,941,302.00	-56,755.10	0.11
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.976399	6,998,347.91	99.363522	6,955,446.54	-42,901.37	0.16
		Base	99.976399	6,998,347.91	99.363522	6,955,446.54	-42,901.37	0.16
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9				3.900000	20 Nov 2028		
	10,000,000.000	Local	99.984083	9,998,408.31	97.550649	9,755,064.90	-243,343.41	0.22
		Base	99.984083	9,998,408.31	97.550649	9,755,064.90	-243,343.41	0.22
023135EB8	AMAZON.COM INC SR UNSECURED 07/29 4.6				4.600000	09 Jul 2029		
	15,000,000.000	Local	99.974011	14,996,101.62	98.065603	14,709,840.45	-286,261.17	0.34
		Base	99.974011	14,996,101.62	98.065603	14,709,840.45	-286,261.17	0.34
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.012104	3,000,363.12	363.12	0.07
		Base	100.000000	3,000,000.00	100.012104	3,000,363.12	363.12	0.07
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR				4.731000	25 Apr 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	99.226596	2,976,797.88	-23,202.12	0.07
		Base	100.000000	3,000,000.00	99.226596	2,976,797.88	-23,202.12	0.07
02589BAC4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 4 A				5.150000	16 Sep 2030		
	25,000,000.000	Local	102.266724	25,566,680.94	100.171100	25,042,775.00	-523,905.94	0.57
Original Face:	25,000,000.000	Base	102.266724	25,566,680.94	100.171100	25,042,775.00	-523,905.94	0.57
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.891032	9,989,103.22	99.740177	9,974,017.70	-15,085.52	0.23
		Base	99.891032	9,989,103.22	99.740177	9,974,017.70	-15,085.52	0.23
03040WAS4	AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75				3.750000	01 Sep 2028		
	9,972,000.000	Local	99.017165	9,873,991.73	97.383263	9,711,058.99	-162,932.74	0.22
		Base	99.017165	9,873,991.73	97.383263	9,711,058.99	-162,932.74	0.22

& 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
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	3,000,000.000	99.946006	2,998,380.19	99.896365	2,996,890.95	-1,489.24	0.07
		Base		99.946006	2,998,380.19	99.896365	2,996,890.95	-1,489.24	0.07
031162DV9	AMGEN INC SR UNSECURED 02/31 4.2					4.200000	19 Feb 2031		
		Local	4,000,000.000	99.908592	3,996,343.69	94.546791	3,781,871.64	-214,472.05	0.09
		Base		99.908592	3,996,343.69	94.546791	3,781,871.64	-214,472.05	0.09
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	10,000,000.000	99.891661	9,989,166.06	98.604558	9,860,455.80	-128,710.26	0.23
		Base		99.891661	9,989,166.06	98.604558	9,860,455.80	-128,710.26	0.23
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	12,000,000.000	99.971765	11,996,611.76	99.071290	11,888,554.80	-108,056.96	0.27
		Base		99.971765	11,996,611.76	99.071290	11,888,554.80	-108,056.96	0.27
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25					6.250000	01 Nov 2028		
		Local	5,000,000.000	99.956972	4,997,848.61	101.695692	5,084,784.60	86,935.99	0.12
		Base		99.956972	4,997,848.61	101.695692	5,084,784.60	86,935.99	0.12
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	5,000,000.000	99.936401	4,996,820.07	99.022856	4,951,142.80	-45,677.27	0.11
		Base		99.936401	4,996,820.07	99.022856	4,951,142.80	-45,677.27	0.11
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	25,000,000.000	100.000000	25,000,000.00	97.685226	24,421,306.50	-578,693.50	0.56
		Base		100.000000	25,000,000.00	97.685226	24,421,306.50	-578,693.50	0.56
06055JQJ1	BANK OF AMERICA CORP SR UNSECURED 02/31 4.35					4.350000	10 Feb 2031		
		Local	12,000,000.000	100.000000	12,000,000.00	94.874644	11,384,957.28	-615,042.72	0.26
		Base		100.000000	12,000,000.00	94.874644	11,384,957.28	-615,042.72	0.26
06055JRR2	BANK OF AMERICA CORP SR UNSECURED 05/31 4.7					4.700000	13 May 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	95.680013	9,568,001.30	-431,998.70	0.22
		Base		100.000000	10,000,000.00	95.680013	9,568,001.30	-431,998.70	0.22
06055JRY7	BANK OF AMERICA CORP SR UNSECURED 05/31 5					5.000000	21 May 2031		
		Local	20,000,000.000	100.000000	20,000,000.00	97.821003	19,564,200.60	-435,799.40	0.45
		Base		100.000000	20,000,000.00	97.821003	19,564,200.60	-435,799.40	0.45

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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
06055JSY6	BANK OF AMERICA CORP SR UNSECURED 10/27 4.6					4.600000	21 Oct 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.735247	14,960,287.05	-39,712.95	0.34
		Base		100.000000	15,000,000.00	99.735247	14,960,287.05	-39,712.95	0.34
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.19
		Base		100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.19
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	99.347559	19,869,511.80	-130,488.20	0.45
		Base		100.000000	20,000,000.00	99.347559	19,869,511.80	-130,488.20	0.45
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
		Local	16,000,000.000	100.000000	16,000,000.00	99.545268	15,927,242.88	-72,757.12	0.36
		Base		100.000000	16,000,000.00	99.545268	15,927,242.88	-72,757.12	0.36
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.990812	13,998,713.67	99.752098	13,965,293.72	-33,419.95	0.32
		Base		99.990812	13,998,713.67	99.752098	13,965,293.72	-33,419.95	0.32
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203					5.203000	01 Feb 2028		
		Local	10,000,000.000	99.998843	9,999,884.28	100.094735	10,009,473.50	9,589.22	0.23
		Base		99.998843	9,999,884.28	100.094735	10,009,473.50	9,589.22	0.23
06368MC69	BANK OF MONTREAL SR UNSECURED 12/27 VAR					4.100000	15 Dec 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.805312	14,970,796.80	-29,203.20	0.34
		Base		100.000000	15,000,000.00	99.805312	14,970,796.80	-29,203.20	0.34
06376DNY6	BANK OF MONTREAL SR UNSECURED 07/28 4.37					4.370000	31 Jul 2028		
		Local	15,000,000.000	99.749624	14,962,443.63	98.581725	14,787,258.75	-175,184.88	0.34
		Base		99.749624	14,962,443.63	98.581725	14,787,258.75	-175,184.88	0.34
06376JWF4	BANK OF MONTREAL SR UNSECURED 02/31 4.5					4.500000	25 Feb 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	94.366421	9,436,642.10	-563,357.90	0.22
		Base		100.000000	10,000,000.00	94.366421	9,436,642.10	-563,357.90	0.22
063941GZ5	BANK OF NOVA SCOTIA SR UNSECURED 08/31 5.2					5.200000	14 Aug 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	97.141593	9,714,159.30	-285,840.70	0.22
		Base		100.000000	10,000,000.00	97.141593	9,714,159.30	-285,840.70	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
06406RCN5	BANK OF NY MELLON CORP SR UNSECURED 08/30 VAR					4.755000	12 Aug 2030		
		Local	12,000,000.000	100.000000	12,000,000.00	97.949695	11,753,963.40	-246,036.60	0.27
		Base		100.000000	12,000,000.00	97.949695	11,753,963.40	-246,036.60	0.27
097023CM5	BOEING CO SR UNSECURED 02/27 2.7					2.700000	01 Feb 2027		
		Local	10,000,000.000	99.460038	9,946,003.81	99.295132	9,929,513.20	-16,490.61	0.23
		Base		99.460038	9,946,003.81	99.295132	9,929,513.20	-16,490.61	0.23
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298					6.298000	01 May 2029		
		Local	23,000,000.000	103.806727	23,875,547.12	101.751224	23,402,781.52	-472,765.60	0.53
		Base		103.806727	23,875,547.12	101.751224	23,402,781.52	-472,765.60	0.53
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15					4.150000	20 Nov 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	96.792671	9,679,267.10	-320,732.90	0.22
		Base		100.000000	10,000,000.00	96.792671	9,679,267.10	-320,732.90	0.22
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	99.268915	9,926,891.50	-73,108.50	0.23
		Base		100.000000	10,000,000.00	99.268915	9,926,891.50	-73,108.50	0.23
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR					4.841000	06 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.013357	10,001,335.70	1,335.70	0.23
		Base		100.000000	10,000,000.00	100.013357	10,001,335.70	1,335.70	0.23
13609FBY9	CANADIAN IMPERIAL BANK SR UNSECURED 11/30 4.3					4.300000	14 Nov 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	94.231350	4,711,567.50	-288,432.50	0.11
		Base		100.000000	5,000,000.00	94.231350	4,711,567.50	-288,432.50	0.11
13609FCY8	CANADIAN IMPERIAL BANK SR UNSECURED 12/30 4.3					4.300000	16 Dec 2030		
		Local	10,000,000.000	99.401077	9,940,107.70	93.663918	9,366,391.80	-573,715.90	0.21
		Base		99.401077	9,940,107.70	93.663918	9,366,391.80	-573,715.90	0.21
13609FKM5	CANADIAN IMPERIAL BANK SR UNSECURED 06/31 5					5.000000	18 Jun 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	96.318070	9,631,807.00	-368,193.00	0.22
		Base		100.000000	10,000,000.00	96.318070	9,631,807.00	-368,193.00	0.22
13609FMD3	CANADIAN IMPERIAL BANK SR UNSECURED 08/31 5.2					5.200000	18 Aug 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	97.654054	9,765,405.40	-234,594.60	0.22
		Base		100.000000	10,000,000.00	97.654054	9,765,405.40	-234,594.60	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
142935AA3	CARMAX AUTO OWNER TRUST CARMX 2026 2 A1				3.835000	17 May 2027		
	2,138,767.570	Local	100.000000	2,138,767.57	99.990380	2,138,561.82	-205.75	0.05
Original Face:	13,500,000.000	Base	100.000000	2,138,767.57	99.990380	2,138,561.82	-205.75	0.05
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR				4.440000	15 Nov 2027		
	7,000,000.000	Local	100.000000	7,000,000.00	100.333431	7,023,340.17	23,340.17	0.16
		Base	100.000000	7,000,000.00	100.333431	7,023,340.17	23,340.17	0.16
14913UAY6	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 4.4				4.400000	03 Mar 2028		
	10,000,000.000	Local	100.937525	10,093,752.46	99.136462	9,913,646.20	-180,106.26	0.23
		Base	100.937525	10,093,752.46	99.136462	9,913,646.20	-180,106.26	0.23
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95				3.950000	14 Nov 2028		
	25,000,000.000	Local	100.048716	25,012,178.90	97.546556	24,386,639.00	-625,539.90	0.56
		Base	100.048716	25,012,178.90	97.546556	24,386,639.00	-625,539.90	0.56
14913V2E7	CATERPILLAR FINL SERVICE SR UNSECURED 08/29 4.65				4.650000	14 Aug 2029		
	12,000,000.000	Local	99.976025	11,997,123.05	98.166147	11,779,937.64	-217,185.41	0.27
		Base	99.976025	11,997,123.05	98.166147	11,779,937.64	-217,185.41	0.27
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05				4.050000	13 Aug 2028		
	10,000,000.000	Local	99.994912	9,999,491.23	98.408655	9,840,865.50	-158,625.73	0.22
		Base	99.994912	9,999,491.23	98.408655	9,840,865.50	-158,625.73	0.22
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3				4.300000	15 Oct 2030		
	5,000,000.000	Local	99.877737	4,993,886.84	96.517582	4,825,879.10	-168,007.74	0.11
		Base	99.877737	4,993,886.84	96.517582	4,825,879.10	-168,007.74	0.11
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				4.305000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.529354	9,952,935.40	-47,064.60	0.23
		Base	100.000000	10,000,000.00	99.529354	9,952,935.40	-47,064.60	0.23
17292GDN2	CITIGROUP INC SR UNSECURED 05/29 4.4				4.400000	15 May 2029		
	10,000,000.000	Local	99.779755	9,977,975.51	97.561048	9,756,104.80	-221,870.71	0.22
		Base	99.779755	9,977,975.51	97.561048	9,756,104.80	-221,870.71	0.22
191216CM0	COCA COLA CO/THE SR UNSECURED 09/29 2.125				2.125000	06 Sep 2029		
	10,000,000.000	Local	94.942864	9,494,286.36	91.897805	9,189,780.50	-304,505.86	0.21
		Base	94.942864	9,494,286.36	91.897805	9,189,780.50	-304,505.86	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
191216CV0	COCA COLA CO/THE SR UNSECURED 06/30 1.65				1.650000	01 Jun 2030		
	25,000,000.000	Local	91.698032	22,924,508.07	87.940709	21,985,177.25	-939,330.82	0.50
		Base	91.698032	22,924,508.07	87.940709	21,985,177.25	-939,330.82	0.50
191216DK3	COCA COLA CO/THE SR UNSECURED 03/31 2				2.000000	05 Mar 2031		
	21,403,000.000	Local	91.082735	19,494,437.72	86.918317	18,603,127.39	-891,310.33	0.42
		Base	91.082735	19,494,437.72	86.918317	18,603,127.39	-891,310.33	0.42
205887CM2	CONAGRA BRANDS INC SR UNSECURED 08/31 5.4				5.400000	01 Aug 2031		
	2,000,000.000	Local	99.818831	1,996,376.62	96.789765	1,935,795.30	-60,581.32	0.04
		Base	99.818831	1,996,376.62	96.789765	1,935,795.30	-60,581.32	0.04
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8				4.800000	15 Jan 2029		
	10,000,000.000	Local	99.946050	9,994,604.96	98.541917	9,854,191.70	-140,413.26	0.23
		Base	99.946050	9,994,604.96	98.541917	9,854,191.70	-140,413.26	0.23
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029		
	2,000,000.000	Local	99.904602	1,998,092.03	99.231600	1,984,632.00	-13,460.03	0.05
		Base	99.904602	1,998,092.03	99.231600	1,984,632.00	-13,460.03	0.05
231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25				4.250000	09 May 2028		
	4,000,000.000	Local	99.961444	3,998,457.76	98.735354	3,949,414.16	-49,043.60	0.09
		Base	99.961444	3,998,457.76	98.735354	3,949,414.16	-49,043.60	0.09
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95				4.950000	13 Jan 2028		
	9,000,000.000	Local	99.939899	8,994,590.87	99.744777	8,977,029.93	-17,560.94	0.21
		Base	99.939899	8,994,590.87	99.744777	8,977,029.93	-17,560.94	0.21
233853BK5	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/29 4.15				4.150000	12 Jan 2029		
	7,000,000.000	Local	99.909818	6,993,687.26	97.236000	6,806,520.00	-187,167.26	0.16
		Base	99.909818	6,993,687.26	97.236000	6,806,520.00	-187,167.26	0.16
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
	20,000,000.000	Local	100.062077	20,012,415.40	99.968242	19,993,648.40	-18,767.00	0.46
		Base	100.062077	20,012,415.40	99.968242	19,993,648.40	-18,767.00	0.46
24422EXH7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.5				4.500000	16 Jan 2029		
	5,000,000.000	Local	101.191699	5,059,584.93	98.333069	4,916,653.45	-142,931.48	0.11
		Base	101.191699	5,059,584.93	98.333069	4,916,653.45	-142,931.48	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR				4.280000	05 Jan 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.34
		Base	100.000000	15,000,000.00	100.043000	15,006,450.00	6,450.00	0.34
24422EYP8	JOHN DEERE CAPITAL CORP SR UNSECURED 06/29 4.4				4.400000	15 Jun 2029		
	7,000,000.000	Local	99.958802	6,997,116.14	97.658691	6,836,108.37	-161,007.77	0.16
		Base	99.958802	6,997,116.14	97.658691	6,836,108.37	-161,007.77	0.16
24422EYQ6	JOHN DEERE CAPITAL CORP SR UNSECURED 09/28 VAR				4.280000	11 Sep 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	100.115600	5,005,780.00	5,780.00	0.11
		Base	100.000000	5,000,000.00	100.115600	5,005,780.00	5,780.00	0.11
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027		
	7,000,000.000	Local	99.998985	6,999,928.97	100.043189	7,003,023.23	3,094.26	0.16
		Base	99.998985	6,999,928.97	100.043189	7,003,023.23	3,094.26	0.16
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35				4.350000	06 Mar 2027		
	5,000,000.000	Local	99.987315	4,999,365.73	99.850345	4,992,517.25	-6,848.48	0.11
		Base	99.987315	4,999,365.73	99.850345	4,992,517.25	-6,848.48	0.11
29375TAC6	ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A3 144A				4.410000	20 Jun 2029		
	5,000,000.000	Local	100.648273	5,032,413.66	99.026170	4,951,308.50	-81,105.16	0.11
Original Face:	5,000,000.000	Base	100.648273	5,032,413.66	99.026170	4,951,308.50	-81,105.16	0.11
3130B7N26	FEDERAL HOME LOAN BANK BONDS 09/28 4				4.000000	08 Sep 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	97.963246	9,796,324.60	-203,675.40	0.22
		Base	100.000000	10,000,000.00	97.963246	9,796,324.60	-203,675.40	0.22
3130BAQD2	FEDERAL HOME LOAN BANK BONDS 05/31 4.5				4.500000	14 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.609532	9,760,953.20	-239,046.80	0.22
		Base	100.000000	10,000,000.00	97.609532	9,760,953.20	-239,046.80	0.22
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.203798	9,920,379.80	-79,620.20	0.23
		Base	100.000000	10,000,000.00	99.203798	9,920,379.80	-79,620.20	0.23
3133ETQR1	FEDERAL FARM CREDIT BANK BONDS 07/29 4.42				4.420000	23 Jul 2029		
	15,000,000.000	Local	100.000000	15,000,000.00	98.106146	14,715,921.90	-284,078.10	0.34
		Base	100.000000	15,000,000.00	98.106146	14,715,921.90	-284,078.10	0.34

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3133ETRC3	FEDERAL FARM CREDIT BANK BONDS 07/28 4.23					4.230000	28 Jul 2028		
		Local	10,000,000.000	99.984351	9,998,435.14	98.470741	9,847,074.10	-151,361.04	0.22
		Base		99.984351	9,998,435.14	98.470741	9,847,074.10	-151,361.04	0.22
3133ETY50	FEDERAL FARM CREDIT BANK BONDS 11/29 4.2					4.200000	26 Nov 2029		
		Local	10,000,000.000	99.959749	9,995,974.89	97.096629	9,709,662.90	-286,311.99	0.22
		Base		99.959749	9,995,974.89	97.096629	9,709,662.90	-286,311.99	0.22
3133ETYX9	FEDERAL FARM CREDIT BANK BONDS 09/29 3.9					3.900000	24 Sep 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	97.377638	4,868,881.90	-131,118.10	0.11
		Base		100.000000	5,000,000.00	97.377638	4,868,881.90	-131,118.10	0.11
3133EWH60	FEDERAL FARM CREDIT BANK BONDS 09/29 5.02					5.020000	24 Sep 2029		
		Local	12,000,000.000	100.000000	12,000,000.00	99.550920	11,946,110.40	-53,889.60	0.27
		Base		100.000000	12,000,000.00	99.550920	11,946,110.40	-53,889.60	0.27
3133EWWV8	FEDERAL FARM CREDIT BANK BONDS 07/29 4.375					4.375000	23 Jul 2029		
		Local	20,000,000.000	100.000000	20,000,000.00	98.393751	19,678,750.20	-321,249.80	0.45
		Base		100.000000	20,000,000.00	98.393751	19,678,750.20	-321,249.80	0.45
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	4,529,107.700	101.484973	4,596,363.71	86.043443	3,897,000.20	-699,363.51	0.09
Original Face:		Base	10,000,000.000	101.484973	4,596,363.71	86.043443	3,897,000.20	-699,363.51	0.09
3134HBW23	FREDDIE MAC NOTES 10/30 4.15					4.150000	10 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	97.002814	4,850,140.70	-149,859.30	0.11
		Base		100.000000	5,000,000.00	97.002814	4,850,140.70	-149,859.30	0.11
3134HCMH9	FREDDIE MAC NOTES 01/30 4					4.000000	07 Jan 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	97.287384	9,728,738.40	-271,261.60	0.22
		Base		100.000000	10,000,000.00	97.287384	9,728,738.40	-271,261.60	0.22
3134HCVL0	FREDDIE MAC NOTES 02/31 4.125					4.125000	20 Feb 2031		
		Local	5,000,000.000	99.429541	4,971,477.05	95.886680	4,794,334.00	-177,143.05	0.11
		Base		99.429541	4,971,477.05	95.886680	4,794,334.00	-177,143.05	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	163,342.140	101.054737	165,064.97	91.531990	149,510.31	-15,554.66	0.00
Original Face:		Base	5,677,376.000	101.054737	165,064.97	91.531990	149,510.31	-15,554.66	0.00

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3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	284,856.900	100.958443	287,587.09	86.747050	247,104.96	-40,482.13	0.01
Original Face:		Base	5,677,376.000	100.958443	287,587.09	86.747050	247,104.96	-40,482.13	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	180,988.990	100.557531	181,998.06	96.608380	174,850.53	-7,147.53	0.00
Original Face:		Base	6,713,909.000	100.557531	181,998.06	96.608380	174,850.53	-7,147.53	0.00
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	79,147.620	99.955033	79,112.03	97.769120	77,381.93	-1,730.10	0.00
Original Face:		Base	5,677,376.000	99.955033	79,112.03	97.769120	77,381.93	-1,730.10	0.00
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	399,708.750	101.071338	403,990.98	94.047230	375,915.01	-28,075.97	0.01
Original Face:		Base	6,995,663.000	101.071338	403,990.98	94.047230	375,915.01	-28,075.97	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	79,147.620	100.043514	79,182.06	97.906660	77,490.79	-1,691.27	0.00
Original Face:		Base	5,677,376.000	100.043514	79,182.06	97.906660	77,490.79	-1,691.27	0.00
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	541,389.510	100.492278	544,054.65	86.628050	468,995.18	-75,059.47	0.01
Original Face:		Base	11,354,753.000	100.492278	544,054.65	86.628050	468,995.18	-75,059.47	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	57,328.420	99.021864	56,767.67	98.056030	56,213.97	-553.70	0.00
Original Face:		Base	2,000,000.000	99.021864	56,767.67	98.056030	56,213.97	-553.70	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	521,631.290	101.087297	527,302.97	86.050460	448,866.12	-78,436.85	0.01
Original Face:		Base	8,516,065.000	101.087297	527,302.97	86.050460	448,866.12	-78,436.85	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	11,439.230	99.974736	11,436.34	99.416280	11,372.46	-63.88	0.00
Original Face:		Base	5,677,376.000	99.974736	11,436.34	99.416280	11,372.46	-63.88	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	195,546.830	99.549146	194,665.20	96.599570	188,897.40	-5,767.80	0.00
Original Face:		Base	6,060,416.000	99.549146	194,665.20	96.599570	188,897.40	-5,767.80	0.00

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3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	3,431,205.610	99.790707	3,424,024.35	72.269920	2,479,729.55	-944,294.80	0.06
Original Face:		Base	7,000,000.000	99.790707	3,424,024.35	72.269920	2,479,729.55	-944,294.80	0.06
3136GAMB2	FANNIE MAE NOTES 08/28 4					4.000000	07 Aug 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	98.642134	9,864,213.40	-135,786.60	0.23
		Base		100.000000	10,000,000.00	98.642134	9,864,213.40	-135,786.60	0.23
3136GARG6	FANNIE MAE NOTES 09/30 4					4.000000	09 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	95.940209	4,797,010.45	-202,989.55	0.11
		Base		100.000000	5,000,000.00	95.940209	4,797,010.45	-202,989.55	0.11
3136GC4R3	FANNIE MAE NOTES 11/30 4					4.000000	07 Nov 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	96.074793	4,803,739.65	-196,260.35	0.11
		Base		100.000000	5,000,000.00	96.074793	4,803,739.65	-196,260.35	0.11
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	93,283.120	100.010967	93,293.35	98.072440	91,485.03	-1,808.32	0.00
Original Face:		Base	7,380,589.000	100.010967	93,293.35	98.072440	91,485.03	-1,808.32	0.00
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	664,598.580	100.910318	670,648.54	87.908240	584,236.91	-86,411.63	0.01
Original Face:		Base	5,677,376.000	100.910318	670,648.54	87.908240	584,236.91	-86,411.63	0.01
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	353,210.030	100.017095	353,270.41	93.382470	329,836.25	-23,434.16	0.01
Original Face:		Base	5,677,376.000	100.017095	353,270.41	93.382470	329,836.25	-23,434.16	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	883,025.190	100.530000	887,705.22	93.739160	827,740.40	-59,964.82	0.02
Original Face:		Base	14,193,441.000	100.530000	887,705.22	93.739160	827,740.40	-59,964.82	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	227,240.870	99.923869	227,067.87	93.019200	211,377.64	-15,690.23	0.00
Original Face:		Base	3,250,000.000	99.923869	227,067.87	93.019200	211,377.64	-15,690.23	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	632,894.870	99.932257	632,466.13	91.327670	578,008.14	-54,457.99	0.01
Original Face:		Base	8,516,065.000	99.932257	632,466.13	91.327670	578,008.14	-54,457.99	0.01

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3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	64,937.590	98.933360	64,244.94	96.082410	62,393.60	-1,851.34	0.00
Original Face:		Base	2,500,000.000	98.933360	64,244.94	96.082410	62,393.60	-1,851.34	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	3,004,832.300	100.148642	3,009,298.75	82.235780	2,471,047.28	-538,251.47	0.06
Original Face:		Base	5,000,000.000	100.148642	3,009,298.75	82.235780	2,471,047.28	-538,251.47	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	126,111.940	100.603979	126,873.63	96.472610	121,663.48	-5,210.15	0.00
Original Face:		Base	44,567,405.000	100.603979	126,873.63	96.472610	121,663.48	-5,210.15	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	365.760	100.757327	368.53	99.704400	364.68	-3.85	0.00
Original Face:		Base	1,000,000.000	100.757327	368.53	99.704400	364.68	-3.85	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	278,421.650	104.534978	291,048.01	96.529730	268,759.67	-22,288.34	0.01
Original Face:		Base	24,898,134.000	104.534978	291,048.01	96.529730	268,759.67	-22,288.34	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	47,652.580	103.380006	49,263.24	99.070310	47,209.56	-2,053.68	0.00
Original Face:		Base	8,516,065.000	103.380006	49,263.24	99.070310	47,209.56	-2,053.68	0.00
3140Y72Q0	FNMA POOL CC1682 FN 12/55 FIXED 5					5.000000	01 Dec 2055		
		Local	9,795,233.800	100.625404	9,856,493.61	93.247817	9,133,841.69	-722,651.92	0.21
Original Face:		Base	10,000,000.000	100.625404	9,856,493.61	93.247817	9,133,841.69	-722,651.92	0.21
31424WM41	FARMER MAC SR UNSECURED 07/29 4.4					4.400000	30 Jul 2029		
		Local	20,000,000.000	100.000000	20,000,000.00	97.887917	19,577,583.40	-422,416.60	0.45
		Base		100.000000	20,000,000.00	97.887917	19,577,583.40	-422,416.60	0.45
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4					4.000000	01 Oct 2028		
		Local	8,000,000.000	99.965388	7,997,231.04	97.687003	7,814,960.24	-182,270.80	0.18
		Base		99.965388	7,997,231.04	97.687003	7,814,960.24	-182,270.80	0.18
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	30,000,000.000	100.041200	30,012,360.12	98.128831	29,438,649.30	-573,710.82	0.67
		Base		100.041200	30,012,360.12	98.128831	29,438,649.30	-573,710.82	0.67

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38151FPM9	GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45				4.450000	28 Oct 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	94.097854	9,409,785.40	-590,214.60	0.21
		Base	100.000000	10,000,000.00	94.097854	9,409,785.40	-590,214.60	0.21
38151GBQ3	GOLDMAN SACHS BANK USA SR UNSECURED 08/31 5.15				5.150000	28 Aug 2031		
	20,000,000.000	Local	100.000000	20,000,000.00	96.936513	19,387,302.60	-612,697.40	0.44
		Base	100.000000	20,000,000.00	96.936513	19,387,302.60	-612,697.40	0.44
38151GBV2	GOLDMAN SACHS BANK USA SR UNSECURED 09/28 VAR				4.440000	29 Sep 2028		
	6,000,000.000	Local	100.000000	6,000,000.00	100.016540	6,000,992.40	992.40	0.14
		Base	100.000000	6,000,000.00	100.016540	6,000,992.40	992.40	0.14
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
	21,983.240	Local	103.601334	22,774.93	96.228390	21,154.12	-1,620.81	0.00
Original Face:	877,500.000	Base	103.601334	22,774.93	96.228390	21,154.12	-1,620.81	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
	300,054.610	Local	99.159743	297,533.38	86.927830	260,830.96	-36,702.42	0.01
Original Face:	3,000,000.000	Base	99.159743	297,533.38	86.927830	260,830.96	-36,702.42	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	51,673.260	Local	96.342789	49,783.46	98.943570	51,127.37	1,343.91	0.00
Original Face:	10,000,000.000	Base	96.342789	49,783.46	98.943570	51,127.37	1,343.91	0.00
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	677,571.710	Local	101.444864	687,361.70	92.482140	626,632.82	-60,728.88	0.01
Original Face:	10,493,495.000	Base	101.444864	687,361.70	92.482140	626,632.82	-60,728.88	0.01
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	1,720,071.470	Local	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.03
Original Face:	5,000,000.000	Base	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.03
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
	231,546.620	Local	100.538315	232,793.07	84.659310	196,025.77	-36,767.30	0.00
Original Face:	5,000,000.000	Base	100.538315	232,793.07	84.659310	196,025.77	-36,767.30	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	2,022,747.830	Local	101.889557	2,060,968.81	75.020270	1,517,470.88	-543,497.93	0.03
Original Face:	5,000,000.000	Base	101.889557	2,060,968.81	75.020270	1,517,470.88	-543,497.93	0.03

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38383BVT6	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 JA				4.000000	20 Aug 2055		
	7,557,837.890	Local	97.911433	7,399,987.41	93.664770	7,079,031.48	-320,955.93	0.16
Original Face:	8,052,319.000	Base	97.911433	7,399,987.41	93.664770	7,079,031.48	-320,955.93	0.16
427866BD9	HERSHEY COMPANY SR UNSECURED 11/29 2.45				2.450000	15 Nov 2029		
	5,000,000.000	Local	94.325015	4,716,250.73	91.611825	4,580,591.25	-135,659.48	0.10
		Base	94.325015	4,716,250.73	91.611825	4,580,591.25	-135,659.48	0.10
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028		
	10,866,000.000	Local	100.312448	10,899,950.58	98.755013	10,730,719.71	-169,230.87	0.25
		Base	100.312448	10,899,950.58	98.755013	10,730,719.71	-169,230.87	0.25
427866BL1	HERSHEY COMPANY SR UNSECURED 02/30 4.75				4.750000	24 Feb 2030		
	7,167,000.000	Local	101.198762	7,252,915.26	98.011116	7,024,456.68	-228,458.58	0.16
		Base	101.198762	7,252,915.26	98.011116	7,024,456.68	-228,458.58	0.16
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	5,000,000.000	Local	99.914809	4,995,740.47	100.160999	5,008,049.95	12,309.48	0.11
		Base	99.914809	4,995,740.47	100.160999	5,008,049.95	12,309.48	0.11
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75				3.750000	15 Sep 2028		
	5,000,000.000	Local	99.956810	4,997,840.52	97.549024	4,877,451.20	-120,389.32	0.11
		Base	99.956810	4,997,840.52	97.549024	4,877,451.20	-120,389.32	0.11
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95				3.950000	15 Sep 2030		
	2,500,000.000	Local	99.710201	2,492,755.03	94.972044	2,374,301.10	-118,453.93	0.05
		Base	99.710201	2,492,755.03	94.972044	2,374,301.10	-118,453.93	0.05
43849RAM7	HONEYWELL AEROSPACE INC SR UNSECURED 03/29 4				4.000000	16 Mar 2029		
	10,000,000.000	Local	99.860941	9,986,094.14	96.831573	9,683,157.30	-302,936.84	0.22
		Base	99.860941	9,986,094.14	96.831573	9,683,157.30	-302,936.84	0.22
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	10,000,000.000	Local	99.980762	9,998,076.22	99.962152	9,996,215.20	-1,861.02	0.23
		Base	99.980762	9,998,076.22	99.962152	9,996,215.20	-1,861.02	0.23
459200AR2	IBM CORP SR UNSECURED 08/27 6.22				6.220000	01 Aug 2027		
	5,000,000.000	Local	101.205224	5,060,261.21	101.232810	5,061,640.50	1,379.29	0.12
		Base	101.205224	5,060,261.21	101.232810	5,061,640.50	1,379.29	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
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.998953	1,999,979.06	99.111587	1,982,231.74	-17,747.32	0.05
		Base		99.998953	1,999,979.06	99.111587	1,982,231.74	-17,747.32	0.05
459200LF6	IBM CORP SR UNSECURED 02/28 4.65					4.650000	10 Feb 2028		
		Local	10,000,000.000	99.993427	9,999,342.68	99.338502	9,933,850.20	-65,492.48	0.23
		Base		99.993427	9,999,342.68	99.338502	9,933,850.20	-65,492.48	0.23
459200LG4	IBM CORP SR UNSECURED 02/30 4.8					4.800000	10 Feb 2030		
		Local	8,000,000.000	101.991252	8,159,300.16	97.670731	7,813,658.48	-345,641.68	0.18
		Base		101.991252	8,159,300.16	97.670731	7,813,658.48	-345,641.68	0.18
46514X3D9	ISRAEL ST 12/28 4.41					4.410000	01 Dec 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.164037	4,958,201.85	-41,798.15	0.11
		Base		100.000000	5,000,000.00	99.164037	4,958,201.85	-41,798.15	0.11
46515DRV6	ISRAEL ST 05/29 0					4.680000	01 May 2029		
		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
46625HRV4	JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95					2.950000	01 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
46632FUG8	JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8					4.800000	29 Jul 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.569011	9,856,901.10	-143,098.90	0.23
		Base		100.000000	10,000,000.00	98.569011	9,856,901.10	-143,098.90	0.23
46632FV77	JP MORGAN CHASE BANK NA SR UNSECURED 01/29 4.075					4.075000	29 Jan 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	97.075131	9,707,513.10	-292,486.90	0.22
		Base		100.000000	10,000,000.00	97.075131	9,707,513.10	-292,486.90	0.22
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR					5.040000	23 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.005753	5,000,287.65	287.65	0.11
		Base		100.000000	5,000,000.00	100.005753	5,000,287.65	287.65	0.11
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.935124	9,993,512.40	-6,487.60	0.23
		Base		100.000000	10,000,000.00	99.935124	9,993,512.40	-6,487.60	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
46659CD56	JPMORGAN CHASE BK 06/30 4.6				4.600000	28 Jun 2030		
	25,000,000.000	Local	100.000000	25,000,000.00	98.091260	24,522,815.00	-477,185.00	0.56
		Base	100.000000	25,000,000.00	98.091260	24,522,815.00	-477,185.00	0.56
478160DH4	JOHNSON + JOHNSON SR UNSECURED 03/28 4.55				4.550000	01 Mar 2028		
	5,000,000.000	Local	99.971856	4,998,592.78	99.540361	4,977,018.05	-21,574.73	0.11
		Base	99.971856	4,998,592.78	99.540361	4,977,018.05	-21,574.73	0.11
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	100.065491	10,006,549.10	6,549.10	0.23
		Base	100.000000	10,000,000.00	100.065491	10,006,549.10	6,549.10	0.23
48130CX42	JPMORGAN CHASE + CO SR UNSECURED 07/30 4.55				4.550000	01 Jul 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	95.799192	9,579,919.20	-420,080.80	0.22
		Base	100.000000	10,000,000.00	95.799192	9,579,919.20	-420,080.80	0.22
48130KNP8	JPMORGAN CHASE + CO SR UNSECURED 12/29 4.2				4.200000	21 Dec 2029		
	10,000,000.000	Local	99.959055	9,995,905.50	96.211805	9,621,180.50	-374,725.00	0.22
		Base	99.959055	9,995,905.50	96.211805	9,621,180.50	-374,725.00	0.22
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1				5.100000	01 Aug 2029		
	3,000,000.000	Local	99.906242	2,997,187.26	99.102649	2,973,079.47	-24,107.79	0.07
		Base	99.906242	2,997,187.26	99.102649	2,973,079.47	-24,107.79	0.07
532457BV9	ELI LILLY + CO SR UNSECURED 03/29 3.375				3.375000	15 Mar 2029		
	17,500,000.000	Local	98.549103	17,246,093.04	95.864669	16,776,317.08	-469,775.96	0.38
		Base	98.549103	17,246,093.04	95.864669	16,776,317.08	-469,775.96	0.38
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15				4.150000	14 Aug 2027		
	11,749,000.000	Local	100.000000	11,749,000.00	99.601842	11,702,220.42	-46,779.58	0.27
		Base	100.000000	11,749,000.00	99.601842	11,702,220.42	-46,779.58	0.27
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	8,000,000.000	Local	99.967641	7,997,411.29	98.109693	7,848,775.44	-148,635.85	0.18
		Base	99.967641	7,997,411.29	98.109693	7,848,775.44	-148,635.85	0.18
532457DJ4	ELI LILLY + CO SR UNSECURED 05/29 VAR				4.340000	20 May 2029		
	6,000,000.000	Local	100.000000	6,000,000.00	100.119302	6,007,158.12	7,158.12	0.14
		Base	100.000000	6,000,000.00	100.119302	6,007,158.12	7,158.12	0.14

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532457DL9	ELI LILLY + CO SR UNSECURED 05/31 4.375				4.375000	20 May 2031		
	5,000,000.000	Local	99.900052	4,995,002.59	95.552974	4,777,648.70	-217,353.89	0.11
		Base	99.900052	4,995,002.59	95.552974	4,777,648.70	-217,353.89	0.11
548661ET0	LOWE S COS INC SR UNSECURED 10/27 3.95				3.950000	15 Oct 2027		
	10,010,000.000	Local	99.636925	9,973,656.22	98.931928	9,903,085.99	-70,570.23	0.23
		Base	99.636925	9,973,656.22	98.931928	9,903,085.99	-70,570.23	0.23
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	7,000,000.000	Local	99.926875	6,994,881.22	97.454246	6,821,797.22	-173,084.00	0.16
		Base	99.926875	6,994,881.22	97.454246	6,821,797.22	-173,084.00	0.16
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	7,000,000.000	Local	99.978038	6,998,462.64	98.967432	6,927,720.24	-70,742.40	0.16
		Base	99.978038	6,998,462.64	98.967432	6,927,720.24	-70,742.40	0.16
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325				4.325000	08 Jun 2028		
	12,000,000.000	Local	99.993217	11,999,186.01	98.883492	11,866,019.04	-133,166.97	0.27
		Base	99.993217	11,999,186.01	98.883492	11,866,019.04	-133,166.97	0.27
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	18,000,000.000	Local	99.985941	17,997,469.41	99.392186	17,890,593.48	-106,875.93	0.41
		Base	99.985941	17,997,469.41	99.392186	17,890,593.48	-106,875.93	0.41
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.790753	5,987,445.16	99.349835	5,960,990.10	-26,455.06	0.14
		Base	99.790753	5,987,445.16	99.349835	5,960,990.10	-26,455.06	0.14
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6				4.600000	15 May 2030		
	5,000,000.000	Local	101.954304	5,097,715.19	97.395119	4,869,755.95	-227,959.24	0.11
		Base	101.954304	5,097,715.19	97.395119	4,869,755.95	-227,959.24	0.11
58933YAX3	MERCK + CO INC SR UNSECURED 03/29 3.4				3.400000	07 Mar 2029		
	15,000,000.000	Local	97.621061	14,643,159.22	95.990556	14,398,583.40	-244,575.82	0.33
		Base	97.621061	14,643,159.22	95.990556	14,398,583.40	-244,575.82	0.33
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.994507	4,249,766.55	97.942773	4,162,567.85	-87,198.70	0.10
		Base	99.994507	4,249,766.55	97.942773	4,162,567.85	-87,198.70	0.10

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58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	10,000,000.000	99.954068	9,995,406.80	99.142603	9,914,260.30	-81,146.50	0.23
		Base		99.954068	9,995,406.80	99.142603	9,914,260.30	-81,146.50	0.23
58933YCE3	MERCK + CO INC SR UNSECURED 05/28 4.3					4.300000	22 May 2028		
		Local	10,000,000.000	99.966945	9,996,694.51	98.998074	9,899,807.40	-96,887.11	0.23
		Base		99.966945	9,996,694.51	98.998074	9,899,807.40	-96,887.11	0.23
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25					4.250000	06 May 2028		
		Local	10,000,000.000	99.857978	9,985,797.75	98.466691	9,846,669.10	-139,128.65	0.22
		Base		99.857978	9,985,797.75	98.466691	9,846,669.10	-139,128.65	0.22
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	99.801574	19,960,314.80	-39,685.20	0.46
		Base		100.000000	20,000,000.00	99.801574	19,960,314.80	-39,685.20	0.46
63305MW49	NATIONAL BANK OF CANADA SR UNSECURED 02/31 4.52					4.520000	20 Feb 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	95.230166	9,523,016.60	-476,983.40	0.22
		Base		100.000000	10,000,000.00	95.230166	9,523,016.60	-476,983.40	0.22
63305TFA9	NATIONAL BANK OF CANADA SR UNSECURED 05/31 5					5.000000	19 May 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	95.747060	9,574,706.00	-425,294.00	0.22
		Base		100.000000	10,000,000.00	95.747060	9,574,706.00	-425,294.00	0.22
637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9					3.900000	01 Nov 2028		
		Local	5,000,000.000	99.782187	4,989,109.35	97.251571	4,862,578.55	-126,530.80	0.11
		Base		99.782187	4,989,109.35	97.251571	4,862,578.55	-126,530.80	0.11
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	10,000,000.000	99.949412	9,994,941.21	99.415635	9,941,563.50	-53,377.71	0.23
		Base		99.949412	9,994,941.21	99.415635	9,941,563.50	-53,377.71	0.23
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
		Local	8,000,000.000	99.998556	7,999,884.45	100.045216	8,003,617.28	3,732.83	0.18
		Base		99.998556	7,999,884.45	100.045216	8,003,617.28	3,732.83	0.18
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	8,000,000.000	99.986858	7,998,948.60	100.178155	8,014,252.40	15,303.80	0.18
		Base		99.986858	7,998,948.60	100.178155	8,014,252.40	15,303.80	0.18

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63743HGH9	NATIONAL RURAL UTIL COOP SR UNSECURED 08/31 5					5.000000	15 Aug 2031		
		Local	12,000,000.000	99.864036	11,983,684.31	96.843398	11,621,207.76	-362,476.55	0.27
		Base		99.864036	11,983,684.31	96.843398	11,621,207.76	-362,476.55	0.27
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	10,000,000.000	99.922255	9,992,225.53	98.588106	9,858,810.60	-133,414.93	0.23
		Base		99.922255	9,992,225.53	98.588106	9,858,810.60	-133,414.93	0.23
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25					5.250000	30 Mar 2028		
		Local	5,000,000.000	99.944202	4,997,210.08	100.046910	5,002,345.50	5,135.42	0.11
		Base		99.944202	4,997,210.08	100.046910	5,002,345.50	5,135.42	0.11
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.978532	4,998,926.62	99.649612	4,982,480.60	-16,446.02	0.11
		Base		99.978532	4,998,926.62	99.649612	4,982,480.60	-16,446.02	0.11
665859AY0	NORTHERN TRUST CORP SR UNSECURED 11/30 4.15					4.150000	19 Nov 2030		
		Local	5,000,000.000	99.958798	4,997,939.91	95.105064	4,755,253.20	-242,686.71	0.11
		Base		99.958798	4,997,939.91	95.105064	4,755,253.20	-242,686.71	0.11
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25					3.250000	15 Jan 2028		
		Local	10,000,000.000	99.276900	9,927,690.03	97.624601	9,762,460.10	-165,229.93	0.22
		Base		99.276900	9,927,690.03	97.624601	9,762,460.10	-165,229.93	0.22
66989HAX6	NOVARTIS CAPITAL CORP COMPANY GUAR 11/28 3.9					3.900000	05 Nov 2028		
		Local	5,000,000.000	99.984373	4,999,218.66	97.684148	4,884,207.40	-115,011.26	0.11
		Base		99.984373	4,999,218.66	97.684148	4,884,207.40	-115,011.26	0.11
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25					4.250000	15 Jun 2028		
		Local	12,000,000.000	99.962999	11,995,559.83	98.585493	11,830,259.16	-165,300.67	0.27
		Base		99.962999	11,995,559.83	98.585493	11,830,259.16	-165,300.67	0.27
68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45					4.450000	26 Sep 2030		
		Local	8,000,000.000	99.949492	7,995,959.32	92.109401	7,368,752.08	-627,207.24	0.17
		Base		99.949492	7,995,959.32	92.109401	7,368,752.08	-627,207.24	0.17
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6					3.600000	18 Feb 2028		
		Local	5,000,000.000	99.325895	4,966,294.77	98.147518	4,907,375.90	-58,918.87	0.11
		Base		99.325895	4,966,294.77	98.147518	4,907,375.90	-58,918.87	0.11

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713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1					4.100000	15 Jan 2029		
		Local	10,000,000.000	99.918529	9,991,852.85	97.790746	9,779,074.60	-212,778.25	0.22
		Base		99.918529	9,991,852.85	97.790746	9,779,074.60	-212,778.25	0.22
723484AP6	PINNACLE WEST CAPITAL SR UNSECURED 06/29 4.65					4.650000	01 Jun 2029		
		Local	10,000,000.000	99.923648	9,992,364.81	97.850167	9,785,016.70	-207,348.11	0.22
		Base		99.923648	9,992,364.81	97.850167	9,785,016.70	-207,348.11	0.22
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
		Local	4,000,000.000	99.970878	3,998,835.11	98.888679	3,955,547.16	-43,287.95	0.09
		Base		99.970878	3,998,835.11	98.888679	3,955,547.16	-43,287.95	0.09
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	5,000,000.000	99.996678	4,999,833.91	99.999770	4,999,988.50	154.59	0.11
		Base		99.996678	4,999,833.91	99.999770	4,999,988.50	154.59	0.11
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75					4.750000	15 Jul 2031		
		Local	6,000,000.000	99.836079	5,990,164.75	96.333662	5,780,019.72	-210,145.03	0.13
		Base		99.836079	5,990,164.75	96.333662	5,780,019.72	-210,145.03	0.13
78014RJ50	ROYAL BANK OF CANADA SR UNSECURED 08/28 4.45					4.450000	15 Aug 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	97.201917	9,720,191.70	-279,808.30	0.22
		Base		100.000000	10,000,000.00	97.201917	9,720,191.70	-279,808.30	0.22
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.770000	17 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.008015	10,000,801.50	801.50	0.23
		Base		100.000000	10,000,000.00	100.008015	10,000,801.50	801.50	0.23
78014RW63	ROYAL BANK OF CANADA SR UNSECURED 05/31 5					5.000000	29 May 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	95.626576	9,562,657.60	-437,342.40	0.22
		Base		100.000000	10,000,000.00	95.626576	9,562,657.60	-437,342.40	0.22
78017DAK4	ROYAL BANK OF CANADA SR UNSECURED 08/29 VAR					4.498000	06 Aug 2029		
		Local	7,000,000.000	100.000000	7,000,000.00	98.395922	6,887,714.54	-112,285.46	0.16
		Base		100.000000	7,000,000.00	98.395922	6,887,714.54	-112,285.46	0.16
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					4.504770	25 Jan 2029		
		Local	386,444.470	100.000000	386,444.47	97.502020	376,791.16	-9,653.31	0.01
Original Face:		Base	2,838,688.000	100.000000	386,444.47	97.502020	376,791.16	-9,653.31	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.990353	4,999,517.67	99.090254	4,954,512.70	-45,004.97	0.11
		Base		99.990353	4,999,517.67	99.090254	4,954,512.70	-45,004.97	0.11
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.930000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.247794	10,024,779.40	24,779.40	0.23
		Base		100.000000	10,000,000.00	100.247794	10,024,779.40	24,779.40	0.23
808513CQ6	CHARLES SCHWAB CORP SR UNSECURED 05/30 VAR					4.744000	21 May 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	98.005550	4,900,277.50	-99,722.50	0.11
		Base		100.000000	5,000,000.00	98.005550	4,900,277.50	-99,722.50	0.11
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.998750	4,999,937.51	99.119489	4,955,974.45	-43,963.06	0.11
		Base		99.998750	4,999,937.51	99.119489	4,955,974.45	-43,963.06	0.11
8426EPAJ7	SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/28 4.05					4.050000	15 Sep 2028		
		Local	4,500,000.000	99.926573	4,496,695.79	97.550472	4,389,771.24	-106,924.55	0.10
		Base		99.926573	4,496,695.79	97.550472	4,389,771.24	-106,924.55	0.10
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.965511	4,998,275.53	100.605703	5,030,285.15	32,009.62	0.11
		Base		99.965511	4,998,275.53	100.605703	5,030,285.15	32,009.62	0.11
855244AR0	STARBUCKS CORP SR UNSECURED 11/28 4					4.000000	15 Nov 2028		
		Local	24,483,000.000	98.916108	24,217,630.80	97.357449	23,836,024.24	-381,606.56	0.54
		Base		98.916108	24,217,630.80	97.357449	23,836,024.24	-381,606.56	0.54
87183XAA1	SYSCO HOLD/SYSC CORP COMPANY GUAR 10/29 5.45					5.450000	06 Oct 2029		
		Local	5,000,000.000	99.989000	4,999,450.00	99.460419	4,973,020.95	-26,429.05	0.11
		Base		99.989000	4,999,450.00	99.460419	4,973,020.95	-26,429.05	0.11
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	12,000,000.000	99.744416	11,969,329.97	98.574323	11,828,918.76	-140,411.21	0.27
		Base		99.744416	11,969,329.97	98.574323	11,828,918.76	-140,411.21	0.27
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.990050	3,999,601.99	99.857336	3,994,293.44	-5,308.55	0.09
		Base		99.990050	3,999,601.99	99.857336	3,994,293.44	-5,308.55	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
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR				5.250000	31 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
		Base	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.23
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	99.955650	19,991,130.00	-8,870.00	0.46
		Base	100.000000	20,000,000.00	99.955650	19,991,130.00	-8,870.00	0.46
89115JDG5	TORONTO DOMINION BANK SR UNSECURED 08/31 5.25				5.250000	11 Aug 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.204971	9,720,497.10	-279,502.90	0.22
		Base	100.000000	10,000,000.00	97.204971	9,720,497.10	-279,502.90	0.22
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913				3.913000	13 Jan 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	98.454541	14,768,181.15	-231,818.85	0.34
		Base	100.000000	15,000,000.00	98.454541	14,768,181.15	-231,818.85	0.34
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.999088	9,999,908.81	99.255302	9,925,530.20	-74,378.61	0.23
		Base	99.999088	9,999,908.81	99.255302	9,925,530.20	-74,378.61	0.23
89236TMU6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35				4.350000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.852842	4,942,642.10	-57,357.90	0.11
		Base	100.000000	5,000,000.00	98.852842	4,942,642.10	-57,357.90	0.11
89236TNC5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/30 5.25				5.250000	22 Jan 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	100.030479	10,003,047.90	3,047.90	0.23
		Base	100.000000	10,000,000.00	100.030479	10,003,047.90	3,047.90	0.23
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	94.109766	4,705,488.30	-294,511.70	0.11
		Base	100.000000	5,000,000.00	94.109766	4,705,488.30	-294,511.70	0.11
902494BC6	TYSON FOODS INC SR UNSECURED 06/27 3.55				3.550000	02 Jun 2027		
	5,000,000.000	Local	99.641016	4,982,050.78	99.221769	4,961,088.45	-20,962.33	0.11
		Base	99.641016	4,982,050.78	99.221769	4,961,088.45	-20,962.33	0.11
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.931797	9,993,179.72	100.431704	10,043,170.40	49,990.68	0.23
		Base	99.931797	9,993,179.72	100.431704	10,043,170.40	49,990.68	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
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	99.975205	9,997,520.50	-2,479.50	0.23
		Base	100.000000	10,000,000.00	99.975205	9,997,520.50	-2,479.50	0.23
91159XCQ6	US BANCORP SR UNSECURED 06/30 5.1				5.100000	04 Jun 2030		
	7,000,000.000	Local	100.000000	7,000,000.00	96.824341	6,777,703.87	-222,296.13	0.15
		Base	100.000000	7,000,000.00	96.824341	6,777,703.87	-222,296.13	0.15
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	40,000,000.000	Local	99.596933	39,838,773.30	98.382812	39,353,124.80	-485,648.50	0.90
		Base	99.596933	39,838,773.30	98.382812	39,353,124.80	-485,648.50	0.90
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	25,000,000.000	Local	101.092119	25,273,029.84	97.937500	24,484,375.00	-788,654.84	0.56
		Base	101.092119	25,273,029.84	97.937500	24,484,375.00	-788,654.84	0.56
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027		
	30,000,000.000	Local	100.199700	30,059,909.87	99.303711	29,791,113.30	-268,796.57	0.68
		Base	100.199700	30,059,909.87	99.303711	29,791,113.30	-268,796.57	0.68
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	25,000,000.000	Local	99.874017	24,968,504.33	99.398438	24,849,609.50	-118,894.83	0.57
		Base	99.874017	24,968,504.33	99.398438	24,849,609.50	-118,894.83	0.57
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	100,000,000.000	Local	99.444735	99,444,735.10	98.101562	98,101,562.00	-1,343,173.10	2.24
		Base	99.444735	99,444,735.10	98.101562	98,101,562.00	-1,343,173.10	2.24
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	25,000,000.000	Local	99.932090	24,983,022.52	98.671875	24,667,968.75	-315,053.77	0.56
		Base	99.932090	24,983,022.52	98.671875	24,667,968.75	-315,053.77	0.56
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	105,000,000.000	Local	99.786433	104,775,754.83	98.660156	103,593,163.80	-1,182,591.03	2.37
		Base	99.786433	104,775,754.83	98.660156	103,593,163.80	-1,182,591.03	2.37
91282CQY0	US TREASURY N/B 06/28 4.125				4.125000	30 Jun 2028		
	40,000,000.000	Local	99.745520	39,898,207.90	98.781250	39,512,500.00	-385,707.90	0.90
		Base	99.745520	39,898,207.90	98.781250	39,512,500.00	-385,707.90	0.90

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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
91282CRH6	US TREASURY N/B 08/28 4.125				4.125000	31 Aug 2028		
	40,000,000.000	Local	99.149072	39,659,628.79	98.644531	39,457,812.40	-201,816.39	0.90
		Base	99.149072	39,659,628.79	98.644531	39,457,812.40	-201,816.39	0.90
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	7,000,000.000	Local	99.992718	6,999,490.28	99.403425	6,958,239.75	-41,250.53	0.16
		Base	99.992718	6,999,490.28	99.403425	6,958,239.75	-41,250.53	0.16
91324PEP3	UNITEDHEALTH GROUP INC SR UNSECURED 02/28 5.25				5.250000	15 Feb 2028		
	5,000,000.000	Local	101.218770	5,060,938.51	100.322061	5,016,103.05	-44,835.46	0.11
		Base	101.218770	5,060,938.51	100.322061	5,016,103.05	-44,835.46	0.11
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A				4.620000	20 Nov 2030		
	8,000,000.000	Local	99.991147	7,999,291.76	99.717500	7,977,400.00	-21,891.76	0.18
Original Face:	8,000,000.000	Base	99.991147	7,999,291.76	99.717500	7,977,400.00	-21,891.76	0.18
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A				4.400000	20 Jun 2031		
	15,000,000.000	Local	99.996079	14,999,411.85	98.751450	14,812,717.50	-186,694.35	0.34
Original Face:	15,000,000.000	Base	99.996079	14,999,411.85	98.751450	14,812,717.50	-186,694.35	0.34
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A				3.960000	20 Aug 2031		
	15,000,000.000	Local	99.987218	14,998,082.70	97.887220	14,683,083.00	-314,999.70	0.34
Original Face:	15,000,000.000	Base	99.987218	14,998,082.70	97.887220	14,683,083.00	-314,999.70	0.34
92348KFC2	VERIZON MASTER TRUST VZMT 2026 1 A1A				3.940000	20 Feb 2031		
	18,140,000.000	Local	99.411406	18,033,229.09	98.483020	17,864,819.83	-168,409.26	0.41
Original Face:	18,140,000.000	Base	99.411406	18,033,229.09	98.483020	17,864,819.83	-168,409.26	0.41
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A				4.510000	21 Jun 2032		
	10,000,000.000	Local	99.984117	9,998,411.70	97.981720	9,798,172.00	-200,239.70	0.22
Original Face:	10,000,000.000	Base	99.984117	9,998,411.70	97.981720	9,798,172.00	-200,239.70	0.22
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A				5.350000	22 Sep 2031		
	10,000,000.000	Local	101.549043	10,154,904.28	100.113610	10,011,361.00	-143,543.28	0.23
Original Face:	10,000,000.000	Base	101.549043	10,154,904.28	100.113610	10,011,361.00	-143,543.28	0.23
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026		
	6,735,000.000	Local	99.909593	6,728,911.11	99.794229	6,721,141.32	-7,769.79	0.15
		Base	99.909593	6,728,911.11	99.794229	6,721,141.32	-7,769.79	0.15

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	14,000,000.000	99.908326	13,987,165.64	97.134029	13,598,764.06	-388,401.58	0.31
		Base		99.908326	13,987,165.64	97.134029	13,598,764.06	-388,401.58	0.31
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	15,000,000.000	99.949249	14,992,387.41	99.985099	14,997,764.85	5,377.44	0.34
		Base		99.949249	14,992,387.41	99.985099	14,997,764.85	5,377.44	0.34
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	35,000,000.000	100.087868	35,030,753.95	99.876420	34,956,747.00	-74,006.95	0.80
		Base		100.087868	35,030,753.95	99.876420	34,956,747.00	-74,006.95	0.80
931142FS7	WALMART INC SR UNSECURED 04/29 4					4.000000	30 Apr 2029		
		Local	5,000,000.000	99.934080	4,996,704.02	97.348459	4,867,422.95	-129,281.07	0.11
		Base		99.934080	4,996,704.02	97.348459	4,867,422.95	-129,281.07	0.11
94106LBT5	WASTE MANAGEMENT INC COMPANY GUAR 02/30 4.625					4.625000	15 Feb 2030		
		Local	7,000,000.000	101.699023	7,118,931.60	97.447515	6,821,326.05	-297,605.55	0.16
		Base		101.699023	7,118,931.60	97.447515	6,821,326.05	-297,605.55	0.16
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875					4.875000	15 Feb 2029		
		Local	8,362,000.000	102.016464	8,530,616.70	99.006478	8,278,921.69	-251,695.01	0.19
		Base		102.016464	8,530,616.70	99.006478	8,278,921.69	-251,695.01	0.19
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	5,000,000.000	99.967889	4,998,394.45	100.148586	5,007,429.30	9,034.85	0.11
		Base		99.967889	4,998,394.45	100.148586	5,007,429.30	9,034.85	0.11
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	100.093261	12,011,191.32	11,191.32	0.27
		Base		100.000000	12,000,000.00	100.093261	12,011,191.32	11,191.32	0.27
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.900000	24 Jan 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.964527	9,996,452.70	-3,547.30	0.23
		Base		100.000000	10,000,000.00	99.964527	9,996,452.70	-3,547.30	0.23
95000U4H3	WELLS FARGO + COMPANY SR UNSECURED 05/29 VAR					4.577000	20 May 2029		
		Local	15,000,000.000	100.000000	15,000,000.00	98.660750	14,799,112.50	-200,887.50	0.34
		Base		100.000000	15,000,000.00	98.660750	14,799,112.50	-200,887.50	0.34

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.030510	5,001,525.50	1,525.50	0.11
		Base	100.000000	5,000,000.00	100.030510	5,001,525.50	1,525.50	0.11
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	100.033121	18,005,961.78	5,961.78	0.41
		Base	100.000000	18,000,000.00	100.033121	18,005,961.78	5,961.78	0.41
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05				5.050000	05 Jun 2030		
	15,000,000.000	Local	100.000000	15,000,000.00	97.970440	14,695,566.00	-304,434.00	0.34
		Base	100.000000	15,000,000.00	97.970440	14,695,566.00	-304,434.00	0.34
95001DL32	WELLS FARGO + COMPANY SR UNSECURED 07/29 4.6				4.600000	22 Jul 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	96.635668	9,663,566.80	-336,433.20	0.22
		Base	100.000000	10,000,000.00	96.635668	9,663,566.80	-336,433.20	0.22
95001DLD0	WELLS FARGO + COMPANY SR UNSECURED 08/30 4.55				4.550000	15 Aug 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	94.056793	9,405,679.30	-594,320.70	0.21
		Base	100.000000	10,000,000.00	94.056793	9,405,679.30	-594,320.70	0.21
95001DLT5	WELLS FARGO + COMPANY SR UNSECURED 09/30 4.25				4.250000	22 Sep 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	94.837774	9,483,777.40	-516,222.60	0.22
		Base	100.000000	10,000,000.00	94.837774	9,483,777.40	-516,222.60	0.22
95001DMD9	WELLS FARGO + COMPANY SR UNSECURED 10/30 4.2				4.200000	30 Oct 2030		
	15,000,000.000	Local	99.584315	14,937,647.20	93.079619	13,961,942.85	-975,704.35	0.32
		Base	99.584315	14,937,647.20	93.079619	13,961,942.85	-975,704.35	0.32
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	12,000,000.000	Local	99.572672	11,948,720.69	94.671504	11,360,580.48	-588,140.21	0.26
		Base	99.572672	11,948,720.69	94.671504	11,360,580.48	-588,140.21	0.26
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	99.024573	12,873,194.49	-126,805.51	0.29
		Base	100.000000	13,000,000.00	99.024573	12,873,194.49	-126,805.51	0.29
95004HBQ0	WELLS FARGO BANK NA SR UNSECURED 10/29 4.35				4.350000	22 Oct 2029		
	9,745,000.000	Local	100.000000	9,745,000.00	96.604722	9,414,130.16	-330,869.84	0.21
		Base	100.000000	9,745,000.00	96.604722	9,414,130.16	-330,869.84	0.21

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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
95004HCK2	WELLS FARGO BANK NA SR UNSECURED 07/31 5.08				5.080000	30 Jul 2031		
	20,000,000.000	Local	100.000000	20,000,000.00	95.830520	19,166,104.00	-833,896.00	0.44
		Base	100.000000	20,000,000.00	95.830520	19,166,104.00	-833,896.00	0.44
US DOLLAR Total								
	2,576,637,347.560	Local		2,571,478,912.88		2,522,237,229.56	-49,241,683.32	57.60
Original Face:	398,106,139.000	Base		2,571,478,912.88		2,522,237,229.56	-49,241,683.32	57.60
FIXED INCOME Total								
	2,576,637,347.560	Base		2,571,478,912.88		2,522,237,229.56	-49,241,683.32	57.60
Original Face:	398,106,139.000							

Holdings

ST OF AZ POOL 3 ST AGCY INT.
STATE OF ARIZONA
FUND: ATZB

As of: *September 30, 2026*

View Date: *October 9, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,439,399,833.590	Base		4,428,676,455.68		4,379,012,422.24	-49,664,033.44	100.00
	Original Face:	398,106,139.000							

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
		-6,213.950	Local	1.000000	-6,213.95	1.000000	-6,213.95	0.00	0.00
			Base	1.000000	-6,213.95	1.000000	-6,213.95	0.00	0.00
US DOLLAR Total									
		-6,213.950	Local		-6,213.95		-6,213.95	0.00	0.00
			Base		-6,213.95		-6,213.95	0.00	0.00
CASH Total									
		-6,213.950	Base		-6,213.95		-6,213.95	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.798920	31 Dec 2030		
		13,030,089.510	Local	100.000000	13,030,089.51	100.000000	13,030,089.51	0.00	9.87
			Base	100.000000	13,030,089.51	100.000000	13,030,089.51	0.00	9.87
US DOLLAR Total									
		13,030,089.510	Local		13,030,089.51		13,030,089.51	0.00	9.87
			Base		13,030,089.51		13,030,089.51	0.00	9.87
CASH EQUIVALENT Total									
		13,030,089.510	Base		13,030,089.51		13,030,089.51	0.00	9.87
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
002824BY5	ABBOTT LABORATORIES SR UNSECURED 03/29 VAR					4.380000	09 Mar 2029		
		1,300,000.000	Local	100.000000	1,300,000.00	100.099452	1,301,292.88	1,292.88	0.99
			Base	100.000000	1,300,000.00	100.099452	1,301,292.88	1,292.88	0.99

& 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
00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8					4.800000	15 Mar 2027		
		Local	955,000.000	99.977625	954,786.32	100.049088	955,468.79	682.47	0.72
		Base		99.977625	954,786.32	100.049088	955,468.79	682.47	0.72
00287YEC9	ABBVIE INC SR UNSECURED 03/28 VAR					4.360000	03 Mar 2028		
		Local	495,000.000	100.000000	495,000.00	100.182833	495,905.02	905.02	0.38
		Base		100.000000	495,000.00	100.182833	495,905.02	905.02	0.38
00440KAA1	ACCENTURE CAPITAL INC COMPANY GUAR 10/27 3.9					3.900000	04 Oct 2027		
		Local	700,000.000	99.641373	697,489.61	98.990664	692,934.65	-4,554.96	0.52
		Base		99.641373	697,489.61	98.990664	692,934.65	-4,554.96	0.52
00440KAE3	ACCENTURE CAPITAL INC COMPANY GUAR 07/29 VAR					4.580000	10 Jul 2029		
		Local	700,000.000	100.000000	700,000.00	100.220625	701,544.38	1,544.38	0.53
		Base		100.000000	700,000.00	100.220625	701,544.38	1,544.38	0.53
00440KAF0	ACCENTURE CAPITAL INC COMPANY GUAR 07/29 4.75					4.750000	10 Jul 2029		
		Local	700,000.000	100.075734	700,530.14	98.290713	688,034.99	-12,495.15	0.52
		Base		100.075734	700,530.14	98.290713	688,034.99	-12,495.15	0.52
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15					2.150000	01 Feb 2027		
		Local	1,087,000.000	99.416942	1,080,662.16	99.225074	1,078,576.55	-2,085.61	0.82
		Base		99.416942	1,080,662.16	99.225074	1,078,576.55	-2,085.61	0.82
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	465,000.000	99.991013	464,958.21	100.133536	465,620.94	662.73	0.35
		Base		99.991013	464,958.21	100.133536	465,620.94	662.73	0.35
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	1,300,000.000	99.976251	1,299,691.26	99.648752	1,295,433.78	-4,257.48	0.98
		Base		99.976251	1,299,691.26	99.648752	1,295,433.78	-4,257.48	0.98
007903BJ5	ADVANCED MICRO DEVICES SR UNSECURED 03/28 4.319					4.319000	24 Mar 2028		
		Local	1,315,000.000	100.325135	1,319,275.52	98.970443	1,301,461.33	-17,814.19	0.99
		Base		100.325135	1,319,275.52	98.970443	1,301,461.33	-17,814.19	0.99
02079KAV9	ALPHABET INC SR UNSECURED 11/28 3.875					3.875000	15 Nov 2028		
		Local	105,000.000	99.938629	104,935.56	97.684250	102,568.46	-2,367.10	0.08
		Base		99.938629	104,935.56	97.684250	102,568.46	-2,367.10	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
02079KBJ5	ALPHABET INC SR UNSECURED 02/29 3.7					3.700000	15 Feb 2029		
		Local	185,000.000	99.710189	184,463.85	96.788360	179,058.47	-5,405.38	0.14
		Base		99.710189	184,463.85	96.788360	179,058.47	-5,405.38	0.14
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	1,300,000.000	100.139529	1,301,813.88	97.550649	1,268,158.44	-33,655.44	0.96
		Base		100.139529	1,301,813.88	97.550649	1,268,158.44	-33,655.44	0.96
023135DC7	AMAZON.COM INC SR UNSECURED 03/29 4					4.000000	13 Mar 2029		
		Local	845,000.000	99.990920	844,923.27	97.090818	820,417.41	-24,505.86	0.62
		Base		99.990920	844,923.27	97.090818	820,417.41	-24,505.86	0.62
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.731000	25 Apr 2029		
		Local	680,000.000	100.000000	680,000.00	99.226596	674,740.85	-5,259.15	0.51
		Base		100.000000	680,000.00	99.226596	674,740.85	-5,259.15	0.51
025816EE5	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					5.130000	25 Apr 2029		
		Local	600,000.000	100.498412	602,990.47	101.083162	606,498.97	3,508.50	0.46
		Base		100.498412	602,990.47	101.083162	606,498.97	3,508.50	0.46
02582JKV1	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A					4.300000	15 Jul 2030		
		Local	455,000.000	99.991189	454,959.91	98.764510	449,378.52	-5,581.39	0.34
Original Face:		Base	455,000.000	99.991189	454,959.91	98.764510	449,378.52	-5,581.39	0.34
031162DD9	AMGEN INC SR UNSECURED 02/29 3					3.000000	22 Feb 2029		
		Local	1,300,000.000	97.591838	1,268,693.90	94.715692	1,231,304.00	-37,389.90	0.93
		Base		97.591838	1,268,693.90	94.715692	1,231,304.00	-37,389.90	0.93
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05					5.050000	05 Apr 2027		
		Local	1,200,000.000	100.210466	1,202,525.59	100.053423	1,200,641.08	-1,884.51	0.91
		Base		100.210466	1,202,525.59	100.053423	1,200,641.08	-1,884.51	0.91
032654BD6	ANALOG DEVICES INC SR UNSECURED 06/28 4.25					4.250000	15 Jun 2028		
		Local	1,305,000.000	100.088523	1,306,155.22	98.545603	1,286,020.12	-20,135.10	0.97
		Base		100.088523	1,306,155.22	98.545603	1,286,020.12	-20,135.10	0.97
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	1,200,000.000	99.891661	1,198,699.93	98.604558	1,183,254.70	-15,445.23	0.90
		Base		99.891661	1,198,699.93	98.604558	1,183,254.70	-15,445.23	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
05522RDK1	BANK OF AMERICA CREDIT CARD TR BACCT 2025 A1 A					4.310000	15 May 2030		
		Local	550,000.000	99.999784	549,998.81	98.977110	544,374.11	-5,624.70	0.41
Original Face:		Base	550,000.000	99.999784	549,998.81	98.977110	544,374.11	-5,624.70	0.41
05522RDL9	BANK OF AMERICA CREDIT CARD TR BACCT 2026 A1 A					4.220000	15 Apr 2031		
		Local	630,000.000	99.991205	629,944.59	97.822850	616,283.96	-13,660.63	0.47
Original Face:		Base	630,000.000	99.991205	629,944.59	97.822850	616,283.96	-13,660.63	0.47
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	264,339.490	99.998680	264,336.00	99.921580	264,132.19	-203.81	0.20
Original Face:		Base	750,000.000	99.998680	264,336.00	99.921580	264,132.19	-203.81	0.20
06051GMZ9	BANK OF AMERICA CORP SR UNSECURED 04/30 VAR					4.760000	23 Apr 2030		
		Local	1,300,000.000	100.000000	1,300,000.00	100.166000	1,302,158.00	2,158.00	0.99
		Base		100.000000	1,300,000.00	100.166000	1,302,158.00	2,158.00	0.99
06055JQH5	BANK OF AMERICA CORP SR UNSECURED 03/27 3.85					3.850000	23 Mar 2027		
		Local	600,000.000	100.000000	600,000.00	97.961424	587,768.54	-12,231.46	0.45
		Base		100.000000	600,000.00	97.961424	587,768.54	-12,231.46	0.45
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.890000	21 Jul 2028		
		Local	1,200,000.000	100.121502	1,201,458.02	99.910627	1,198,927.52	-2,530.50	0.91
		Base		100.121502	1,201,458.02	99.910627	1,198,927.52	-2,530.50	0.91
06406RCH8	BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR					4.441000	09 Jun 2028		
		Local	865,000.000	100.011777	865,101.87	99.602546	861,562.02	-3,539.85	0.65
		Base		100.011777	865,101.87	99.602546	861,562.02	-3,539.85	0.65
096919AD7	BMW VEHICLE OWNER TRUST BMWOT 2024 A A3					5.180000	26 Feb 2029		
		Local	1,120,175.910	100.519484	1,125,995.04	100.255350	1,123,036.28	-2,958.76	0.85
Original Face:		Base	2,365,000.000	100.519484	1,125,995.04	100.255350	1,123,036.28	-2,958.76	0.85
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45					3.450000	15 Nov 2027		
		Local	800,000.000	98.734245	789,873.96	98.470800	787,766.40	-2,107.56	0.60
		Base		98.734245	789,873.96	98.470800	787,766.40	-2,107.56	0.60
11135FBA8	BROADCOM INC COMPANY GUAR 04/29 4.75					4.750000	15 Apr 2029		
		Local	600,000.000	101.373842	608,243.05	98.497657	590,985.94	-17,257.11	0.45
		Base		101.373842	608,243.05	98.497657	590,985.94	-17,257.11	0.45

& 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
12674BAB1	CNH EQUIPMENT TRUST CNH 2025 A A2A					4.300000	15 Aug 2028		
		Local	193,365.010	99.998728	193,362.55	99.997180	193,359.56	-2.99	0.15
	Original Face:	Base	815,000.000	99.998728	193,362.55	99.997180	193,359.56	-2.99	0.15
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	274,312.920	99.998976	274,310.11	99.961900	274,208.41	-101.70	0.21
	Original Face:	Base	615,000.000	99.998976	274,310.11	99.961900	274,208.41	-101.70	0.21
12676QAB6	CNH EQUIPMENT TRUST CNH 2026 B A2A					4.180000	15 Nov 2029		
		Local	315,000.000	99.998794	314,996.20	99.521140	313,491.59	-1,504.61	0.24
	Original Face:	Base	315,000.000	99.998794	314,996.20	99.521140	313,491.59	-1,504.61	0.24
14041NGF2	CAPITAL ONE MULTI ASSET EXECUT COMET 2025 A1 A					3.820000	15 Sep 2030		
		Local	585,000.000	99.987446	584,926.56	97.644360	571,219.51	-13,707.05	0.43
	Original Face:	Base	585,000.000	99.987446	584,926.56	97.644360	571,219.51	-13,707.05	0.43
14041NGJ4	CAPITAL ONE MULTI ASSET EXECUT COMET 2026 A1 A					4.480000	15 Jul 2031		
		Local	965,000.000	99.978316	964,790.75	98.193520	947,567.47	-17,223.28	0.72
	Original Face:	Base	965,000.000	99.978316	964,790.75	98.193520	947,567.47	-17,223.28	0.72
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
		Local	92,743.690	100.000000	92,743.69	100.051310	92,791.28	47.59	0.07
	Original Face:	Base	1,600,000.000	100.000000	92,743.69	100.051310	92,791.28	47.59	0.07
14043YAB1	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2025 1 A2A					3.880000	16 Jan 2029		
		Local	771,496.710	99.998097	771,482.03	99.824810	770,145.12	-1,336.91	0.58
	Original Face:	Base	1,370,000.000	99.998097	771,482.03	99.824810	770,145.12	-1,336.91	0.58
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.989761	1,199,877.13	99.975016	1,199,700.19	-176.94	0.91
		Base		99.989761	1,199,877.13	99.975016	1,199,700.19	-176.94	0.91
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.440000	15 Nov 2027		
		Local	600,000.000	100.079905	600,479.43	100.333431	602,000.59	1,521.16	0.46
		Base		100.079905	600,479.43	100.333431	602,000.59	1,521.16	0.46
14913UAZ3	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 VAR					4.400000	03 Mar 2028		
		Local	600,000.000	99.972107	599,832.64	100.312696	601,876.18	2,043.54	0.46
		Base		99.972107	599,832.64	100.312696	601,876.18	2,043.54	0.46

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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
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	15 Jan 2029		
		Local	650,000.000	99.998271	649,988.76	100.066490	650,432.19	443.43	0.49
Original Face:		Base	650,000.000	99.998271	649,988.76	100.066490	650,432.19	443.43	0.49
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	1,200,000.000	99.612688	1,195,352.25	99.311901	1,191,742.81	-3,609.44	0.90
		Base		99.612688	1,195,352.25	99.311901	1,191,742.81	-3,609.44	0.90
17252MAR1	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/28 4.2					4.200000	01 May 2028		
		Local	485,000.000	99.930369	484,662.29	98.620996	478,311.83	-6,350.46	0.36
		Base		99.930369	484,662.29	98.620996	478,311.83	-6,350.46	0.36
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.981517	874,838.27	100.053900	875,471.63	633.36	0.66
		Base		99.981517	874,838.27	100.053900	875,471.63	633.36	0.66
17275RBW1	CISCO SYSTEMS INC SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	370,000.000	99.947922	369,807.31	99.458972	367,998.20	-1,809.11	0.28
		Base		99.947922	369,807.31	99.458972	367,998.20	-1,809.11	0.28
17305EHA6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2025 A1 A					4.300000	21 Jun 2030		
		Local	1,300,000.000	99.984100	1,299,793.30	98.803330	1,284,443.29	-15,350.01	0.97
Original Face:		Base	1,300,000.000	99.984100	1,299,793.30	98.803330	1,284,443.29	-15,350.01	0.97
17327CAX1	CITIGROUP INC SR UNSECURED 03/29 VAR					4.750000	04 Mar 2029		
		Local	1,300,000.000	100.000000	1,300,000.00	100.229000	1,302,977.00	2,977.00	0.99
		Base		100.000000	1,300,000.00	100.229000	1,302,977.00	2,977.00	0.99
18978FAC0	CNH EQUIPMENT TRUST CNH 2024 A A3					4.770000	15 Jun 2029		
		Local	451,275.320	100.796239	454,868.55	100.077720	451,626.05	-3,242.50	0.34
Original Face:		Base	900,000.000	100.796239	454,868.55	100.077720	451,626.05	-3,242.50	0.34
189920AB7	CNH EQUIPMENT TRUST CNH 2026 A A2A					3.820000	15 Jun 2029		
		Local	367,271.410	99.993996	367,249.36	99.564150	365,670.66	-1,578.70	0.28
Original Face:		Base	445,000.000	99.993996	367,249.36	99.564150	365,670.66	-1,578.70	0.28
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3					3.300000	01 Feb 2027		
		Local	1,200,000.000	99.570239	1,194,842.87	99.573243	1,194,878.92	36.05	0.90
		Base		99.570239	1,194,842.87	99.573243	1,194,878.92	36.05	0.90

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20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
			1,300,000.000	100.393359	1,305,113.67	97.668245	1,269,687.19	-35,426.48	0.96
		Base		100.393359	1,305,113.67	97.668245	1,269,687.19	-35,426.48	0.96
233874AC0	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A3					5.490000	15 Dec 2027		
			629,248.860	100.268581	630,938.90	100.238490	630,749.56	-189.34	0.48
Original Face:		Base	2,555,000.000	100.268581	630,938.90	100.238490	630,749.56	-189.34	0.48
24422EXZ7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/28 4.65					4.650000	07 Jan 2028		
			1,000,000.000	99.986821	999,868.21	99.636860	996,368.60	-3,499.61	0.75
		Base		99.986821	999,868.21	99.636860	996,368.60	-3,499.61	0.75
24422EYM5	JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.125					4.125000	18 Jan 2029		
			335,000.000	99.956678	334,854.87	97.653578	327,139.49	-7,715.38	0.25
		Base		99.956678	334,854.87	97.653578	327,139.49	-7,715.38	0.25
254687GB6	WALT DISNEY COMPANY/THE COMPANY GUAR 03/29 VAR					4.350000	14 Mar 2029		
			1,300,000.000	100.076108	1,300,989.40	100.022511	1,300,292.64	-696.76	0.98
		Base		100.076108	1,300,989.40	100.022511	1,300,292.64	-696.76	0.98
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95					2.950000	15 Jun 2027		
			1,200,000.000	99.107058	1,189,284.70	98.875374	1,186,504.49	-2,780.21	0.90
		Base		99.107058	1,189,284.70	98.875374	1,186,504.49	-2,780.21	0.90
278058DV1	EATON CORP COMPANY GUAR 03/28 3.85					3.850000	06 Mar 2028		
			1,300,000.000	99.946499	1,299,304.49	98.244349	1,277,176.54	-22,127.95	0.97
		Base		99.946499	1,299,304.49	98.244349	1,277,176.54	-22,127.95	0.97
278865BQ2	ECOLAB INC SR UNSECURED 06/28 4.3					4.300000	15 Jun 2028		
			1,195,000.000	100.530639	1,201,341.14	98.780301	1,180,424.60	-20,916.54	0.89
		Base		100.530639	1,201,341.14	98.780301	1,180,424.60	-20,916.54	0.89
278865BU3	ECOLAB INC SR UNSECURED 06/29 4.6					4.600000	15 Jun 2029		
			920,000.000	99.962450	919,654.54	98.228859	903,705.50	-15,949.04	0.68
		Base		99.962450	919,654.54	98.228859	903,705.50	-15,949.04	0.68
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
			126,153.360	100.469357	126,745.47	98.354019	124,076.90	-2,668.57	0.09
Original Face:		Base	3,600,000.000	100.469357	126,745.47	98.354019	124,076.90	-2,668.57	0.09

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3130B9RX0	FEDERAL HOME LOAN BANK BONDS 03/28 3.875					3.875000	10 Mar 2028		
		Local	1,300,000.000	100.000000	1,300,000.00	98.628152	1,282,165.98	-17,834.02	0.97
		Base		100.000000	1,300,000.00	98.628152	1,282,165.98	-17,834.02	0.97
3133ET2J5	FEDERAL FARM CREDIT BANK BONDS 11/28 3.97					3.970000	28 Nov 2028		
		Local	900,000.000	99.985050	899,865.45	97.739769	879,657.92	-20,207.53	0.67
		Base		99.985050	899,865.45	97.739769	879,657.92	-20,207.53	0.67
3133ET4K0	FEDERAL FARM CREDIT BANK BONDS 12/28 3.8					3.800000	18 Dec 2028		
		Local	1,200,000.000	100.000000	1,200,000.00	97.794262	1,173,531.14	-26,468.86	0.89
		Base		100.000000	1,200,000.00	97.794262	1,173,531.14	-26,468.86	0.89
3133ETB22	FEDERAL FARM CREDIT BANK BONDS 09/27 3.73					3.730000	30 Sep 2027		
		Local	1,000,000.000	99.987032	999,870.32	99.058595	990,585.95	-9,284.37	0.75
		Base		99.987032	999,870.32	99.058595	990,585.95	-9,284.37	0.75
3133ETL54	FEDERAL FARM CREDIT BANK BONDS 01/27 3.77					3.770000	27 Jan 2027		
		Local	1,200,000.000	100.000000	1,200,000.00	99.779079	1,197,348.95	-2,651.05	0.91
		Base		100.000000	1,200,000.00	99.779079	1,197,348.95	-2,651.05	0.91
3137BTUM1	FHLMC MULTIFAMILY STRUCTURED P FHMS K061 A2					3.347000	25 Nov 2026		
		Local	761,439.280	99.840275	760,223.07	99.651600	758,786.43	-1,436.64	0.57
Original Face:		Base	1,300,000.000	99.840275	760,223.07	99.651600	758,786.43	-1,436.64	0.57
3137FBBX3	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A2					3.244000	25 Aug 2027		
		Local	639,000.000	99.003535	632,632.59	98.605580	630,089.66	-2,542.93	0.48
Original Face:		Base	639,000.000	99.003535	632,632.59	98.605580	630,089.66	-2,542.93	0.48
3137FCJK1	FHLMC MULTIFAMILY STRUCTURED P FHMS K070 A2					3.303000	25 Nov 2027		
		Local	1,293,180.530	98.692081	1,276,266.78	98.309680	1,271,321.64	-4,945.14	0.96
Original Face:		Base	1,311,000.000	98.692081	1,276,266.78	98.309680	1,271,321.64	-4,945.14	0.96
3137FQ3Y7	FHLMC MULTIFAMILY STRUCTURED P FHMS K101 A1					2.190000	25 Jul 2029		
		Local	503,555.450	96.588004	486,374.16	95.883640	482,827.29	-3,546.87	0.37
Original Face:		Base	960,000.000	96.588004	486,374.16	95.883640	482,827.29	-3,546.87	0.37
31677QBU2	FIFTH THIRD BANK NA SR UNSECURED 01/28 VAR					4.967000	28 Jan 2028		
		Local	260,000.000	100.000000	260,000.00	99.948208	259,865.34	-134.66	0.20
		Base		100.000000	260,000.00	99.948208	259,865.34	-134.66	0.20

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31677QBV0	FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR					4.690000	28 Jan 2028		
		Local	607,000.000	99.986843	606,920.14	100.099224	607,602.29	682.15	0.46
		Base		99.986843	606,920.14	100.099224	607,602.29	682.15	0.46
34532BAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2025 B A2A					3.880000	15 Jun 2028		
		Local	267,780.360	99.997905	267,774.75	99.844310	267,363.45	-411.30	0.20
Original Face:		Base	515,000.000	99.997905	267,774.75	99.844310	267,363.45	-411.30	0.20
34532WAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2026 A A2A					4.020000	15 Jan 2029		
		Local	1,010,000.000	99.997456	1,009,974.31	99.657660	1,006,542.37	-3,431.94	0.76
Original Face:		Base	1,010,000.000	99.997456	1,009,974.31	99.657660	1,006,542.37	-3,431.94	0.76
34535KAB4	FORD CREDIT AUTO OWNER TRUST FORDO 2025 A A2A					4.470000	15 Dec 2027		
		Local	160,754.920	99.999409	160,753.97	100.022960	160,791.83	37.86	0.12
Original Face:		Base	1,200,000.000	99.999409	160,753.97	100.022960	160,791.83	37.86	0.12
34535LAB2	FORD CREDIT AUTO OWNER TRUST FORDO 2025 C A2A					3.990000	15 Sep 2028		
		Local	336,410.150	99.999709	336,409.17	99.822310	335,812.38	-596.79	0.25
Original Face:		Base	460,000.000	99.999709	336,409.17	99.822310	335,812.38	-596.79	0.25
36273EAB9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 4 A2A					3.880000	18 Dec 2028		
		Local	555,668.730	99.998362	555,659.63	99.791490	554,510.11	-1,149.52	0.42
Original Face:		Base	1,015,000.000	99.998362	555,659.63	99.791490	554,510.11	-1,149.52	0.42
362970AB1	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A2A					3.770000	16 Mar 2029		
		Local	154,206.340	99.999747	154,205.95	99.632510	153,639.65	-566.30	0.12
Original Face:		Base	200,000.000	99.999747	154,205.95	99.632510	153,639.65	-566.30	0.12
379957AB9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A2A					4.320000	16 Jun 2028		
		Local	73,081.440	99.996442	73,078.84	99.999350	73,080.96	2.12	0.06
Original Face:		Base	255,000.000	99.996442	73,078.84	99.999350	73,080.96	2.12	0.06
379957AD5	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A3					4.180000	16 Aug 2030		
		Local	1,300,000.000	99.935165	1,299,157.15	99.301090	1,290,914.17	-8,242.98	0.98
Original Face:		Base	1,300,000.000	99.935165	1,299,157.15	99.301090	1,290,914.17	-8,242.98	0.98
380143AB3	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 2 A2A					4.050000	16 May 2029		
		Local	371,141.420	99.993905	371,118.80	99.598970	369,653.03	-1,465.77	0.28
Original Face:		Base	375,000.000	99.993905	371,118.80	99.598970	369,653.03	-1,465.77	0.28

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38145GAP5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VAR					4.148000	21 Jan 2029		
		Local	1,280,000.000	99.671356	1,275,793.36	98.402120	1,259,547.14	-16,246.22	0.95
		Base		99.671356	1,275,793.36	98.402120	1,259,547.14	-16,246.22	0.95
38151LAK6	GOLDMAN SACHS BANK USA SR UNSECURED 06/29 VAR					4.600000	03 Jun 2029		
		Local	505,000.000	100.000000	505,000.00	100.146400	505,739.32	739.32	0.38
		Base		100.000000	505,000.00	100.146400	505,739.32	739.32	0.38
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	410,000.000	99.966734	409,863.61	99.382993	407,470.27	-2,393.34	0.31
		Base		99.966734	409,863.61	99.382993	407,470.27	-2,393.34	0.31
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	1,000,000.000	99.914809	999,148.09	100.160999	1,001,609.99	2,461.90	0.76
		Base		99.914809	999,148.09	100.160999	1,001,609.99	2,461.90	0.76
437921AB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A2A					4.300000	18 Jan 2028		
		Local	80,333.860	99.998282	80,332.48	100.000650	80,334.38	1.90	0.06
Original Face:		Base	345,000.000	99.998282	80,332.48	100.000650	80,334.38	1.90	0.06
43813QAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 3 A2A					4.190000	21 Mar 2028		
		Local	525,845.370	99.997610	525,832.80	99.946290	525,562.94	-269.86	0.40
Original Face:		Base	1,195,000.000	99.997610	525,832.80	99.946290	525,562.94	-269.86	0.40
43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3					4.570000	21 Mar 2029		
		Local	430,707.160	99.994583	430,683.83	99.955270	430,514.50	-169.33	0.33
Original Face:		Base	705,000.000	99.994583	430,683.83	99.955270	430,514.50	-169.33	0.33
43814YAB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A2A					4.110000	15 Dec 2028		
		Local	495,000.000	99.993263	494,966.65	99.564790	492,845.71	-2,120.94	0.37
Original Face:		Base	495,000.000	99.993263	494,966.65	99.564790	492,845.71	-2,120.94	0.37
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
		Local	445,000.000	99.983261	444,925.51	99.951207	444,782.87	-142.64	0.34
		Base		99.983261	444,925.51	99.951207	444,782.87	-142.64	0.34
44644MAK7	HUNTINGTON NATIONAL BANK SR UNSECURED 04/28 VAR					4.871000	12 Apr 2028		
		Local	1,200,000.000	100.000000	1,200,000.00	99.862476	1,198,349.71	-1,650.29	0.91
		Base		100.000000	1,200,000.00	99.862476	1,198,349.71	-1,650.29	0.91

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44935CAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A2A					4.330000	15 Dec 2027		
		Local	80,920.240	100.000000	80,920.24	100.005600	80,924.77	4.53	0.06
Original Face:		Base	1,380,000.000	100.000000	80,920.24	100.005600	80,924.77	4.53	0.06
44935JAB2	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A2A					3.970000	17 Jul 2028		
		Local	529,815.040	99.996767	529,797.91	99.864130	529,095.18	-702.73	0.40
Original Face:		Base	995,000.000	99.996767	529,797.91	99.864130	529,095.18	-702.73	0.40
44935XAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 B A3					4.360000	17 Dec 2029		
		Local	1,600,000.000	100.151623	1,602,425.97	99.552300	1,592,836.80	-9,589.17	1.21
Original Face:		Base	1,600,000.000	100.151623	1,602,425.97	99.552300	1,592,836.80	-9,589.17	1.21
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
		Local	1,000,000.000	99.782293	997,822.93	97.053930	970,539.30	-27,283.63	0.73
		Base		99.782293	997,822.93	97.053930	970,539.30	-27,283.63	0.73
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	99.594931	1,195,139.17	99.109000	1,189,308.00	-5,831.17	0.90
		Base		99.594931	1,195,139.17	99.109000	1,189,308.00	-5,831.17	0.90
459200LQ2	IBM CORP SR UNSECURED 02/29 4					4.000000	03 Feb 2029		
		Local	467,000.000	99.955779	466,793.49	97.138454	453,636.58	-13,156.91	0.34
		Base		99.955779	466,793.49	97.138454	453,636.58	-13,156.91	0.34
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	600,000.000	100.346637	602,079.82	99.935124	599,610.74	-2,469.08	0.45
		Base		100.346637	602,079.82	99.935124	599,610.74	-2,469.08	0.45
46647PET9	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					4.680000	24 Jan 2029		
		Local	600,000.000	99.977393	599,864.36	100.386240	602,317.44	2,453.08	0.46
		Base		99.977393	599,864.36	100.386240	602,317.44	2,453.08	0.46
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
		Local	119,364.140	100.573497	120,048.69	100.323650	119,750.46	-298.23	0.09
Original Face:		Base	500,000.000	100.573497	120,048.69	100.323650	119,750.46	-298.23	0.09
47787DAB7	JOHN DEERE OWNER TRUST JDOT 2026 A A2A					3.850000	15 Dec 2028		
		Local	345,000.000	99.997707	344,992.09	99.520070	343,344.24	-1,647.85	0.26
Original Face:		Base	345,000.000	99.997707	344,992.09	99.520070	343,344.24	-1,647.85	0.26

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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
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	100.065491	1,200,785.89	785.89	0.91
		Base		100.000000	1,200,000.00	100.065491	1,200,785.89	785.89	0.91
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	1,200,000.000	100.804680	1,209,656.16	100.712526	1,208,550.31	-1,105.85	0.92
		Base		100.804680	1,209,656.16	100.712526	1,208,550.31	-1,105.85	0.92
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15					4.150000	14 Aug 2027		
		Local	745,000.000	99.984946	744,887.85	99.601842	742,033.72	-2,854.13	0.56
		Base		99.984946	744,887.85	99.601842	742,033.72	-2,854.13	0.56
532457CU0	ELI LILLY + CO SR UNSECURED 02/28 4.55					4.550000	12 Feb 2028		
		Local	765,000.000	99.969844	764,769.31	99.578907	761,778.64	-2,990.67	0.58
		Base		99.969844	764,769.31	99.578907	761,778.64	-2,990.67	0.58
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	1,300,000.000	99.926875	1,299,049.37	97.454246	1,266,905.20	-32,144.17	0.96
		Base		99.926875	1,299,049.37	97.454246	1,266,905.20	-32,144.17	0.96
564760CC8	MANUF + TRADERS TRUST CO SR UNSECURED 07/28 VAR					4.762000	06 Jul 2028		
		Local	1,065,000.000	100.010594	1,065,112.83	99.641444	1,061,181.38	-3,931.45	0.80
		Base		100.010594	1,065,112.83	99.641444	1,061,181.38	-3,931.45	0.80
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,200,000.000	99.978038	1,199,736.46	98.967432	1,187,609.18	-12,127.28	0.90
		Base		99.978038	1,199,736.46	98.967432	1,187,609.18	-12,127.28	0.90
581557BJ3	MCKESSON CORP SR UNSECURED 02/28 3.95					3.950000	16 Feb 2028		
		Local	1,300,000.000	99.693989	1,296,021.86	98.394185	1,279,124.41	-16,897.45	0.97
		Base		99.693989	1,296,021.86	98.394185	1,279,124.41	-16,897.45	0.97
58769MAB6	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A					4.130000	16 Jan 2029		
		Local	235,000.000	99.998251	234,995.89	99.683290	234,255.73	-740.16	0.18
Original Face:		Base	235,000.000	99.998251	234,995.89	99.683290	234,255.73	-740.16	0.18
58769MAD2	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A3					4.360000	15 Oct 2030		
		Local	485,000.000	99.980520	484,905.52	98.762660	478,998.90	-5,906.62	0.36
Original Face:		Base	485,000.000	99.980520	484,905.52	98.762660	478,998.90	-5,906.62	0.36

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58769TAD7	MERCEDES BENZ AUTO RECEIVABLES MBART 2019 1 A3						15 Mar 2024		
		0.000	Local	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
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
		0.000	Local	0.000000	0.03	0.000000	0.00	-0.03	0.00
			Base	0.000000	0.03	0.000000	0.00	-0.03	0.00
587918AD5	MERCEDES BENZ AUTO RECEIVABLES MBART 2024 1 A3					4.800000	16 Apr 2029		
		654,897.180	Local	100.349406	657,185.43	100.091860	655,498.77	-1,686.66	0.50
Original Face:		1,618,000.000	Base	100.349406	657,185.43	100.091860	655,498.77	-1,686.66	0.50
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		1,300,000.000	Local	99.954065	1,299,402.85	99.142603	1,288,853.84	-10,549.01	0.98
			Base	99.954065	1,299,402.85	99.142603	1,288,853.84	-10,549.01	0.98
58933YBU8	MERCK + CO INC COMPANY GUAR 09/27 VAR					4.340000	15 Sep 2027		
		595,000.000	Local	100.000000	595,000.00	100.216281	596,286.87	1,286.87	0.45
			Base	100.000000	595,000.00	100.216281	596,286.87	1,286.87	0.45
58933YBW4	MERCK + CO INC SR UNSECURED 03/29 3.85					3.850000	15 Mar 2029		
		600,000.000	Local	99.917327	599,503.96	96.907350	581,444.10	-18,059.86	0.44
			Base	99.917327	599,503.96	96.907350	581,444.10	-18,059.86	0.44
61747YFY6	MORGAN STANLEY SR UNSECURED 04/29 VAR					4.994000	12 Apr 2029		
		1,200,000.000	Local	100.041794	1,200,501.53	99.396290	1,192,755.48	-7,746.05	0.90
			Base	100.041794	1,200,501.53	99.396290	1,192,755.48	-7,746.05	0.90
61776NVE0	MORGAN STANLEY PVT BANK SR UNSECURED 07/28 VAR					4.466000	06 Jul 2028		
		445,000.000	Local	100.000000	445,000.00	99.540931	442,957.14	-2,042.86	0.34
			Base	100.000000	445,000.00	99.540931	442,957.14	-2,042.86	0.34
61776NZT3	MORGAN STANLEY PVT BANK SR UNSECURED 11/28 VAR					4.660000	17 Nov 2028		
		700,000.000	Local	100.046534	700,325.74	100.214494	701,501.46	1,175.72	0.53
			Base	100.046534	700,325.74	100.214494	701,501.46	1,175.72	0.53
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		1,000,000.000	Local	99.508540	995,085.40	99.131212	991,312.12	-3,773.28	0.75
			Base	99.508540	995,085.40	99.131212	991,312.12	-3,773.28	0.75

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65479WAD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A3					4.340000	15 Mar 2029		
		Local	1,165,632.330	100.305618	1,169,194.71	99.862490	1,164,029.47	-5,165.24	0.88
Original Face:		Base	1,640,000.000	100.305618	1,169,194.71	99.862490	1,164,029.47	-5,165.24	0.88
65479YAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2026 A A2A					4.190000	15 Mar 2029		
		Local	690,000.000	99.999135	689,994.03	99.673990	687,750.53	-2,243.50	0.52
Original Face:		Base	690,000.000	99.999135	689,994.03	99.673990	687,750.53	-2,243.50	0.52
66989HBE7	NOVARTIS CAPITAL CORP COMPANY GUAR 03/29 VAR					4.530000	16 Mar 2029		
		Local	1,300,000.000	100.038072	1,300,494.94	100.209500	1,302,723.50	2,228.56	0.99
		Base		100.038072	1,300,494.94	100.209500	1,302,723.50	2,228.56	0.99
67066GAQ7	NVIDIA CORP SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	1,300,000.000	99.957268	1,299,444.48	97.595897	1,268,746.66	-30,697.82	0.96
		Base		99.957268	1,299,444.48	97.595897	1,268,746.66	-30,697.82	0.96
693475CG8	PNC FINANCIAL SERVICES SR UNSECURED 01/29 VAR					4.075000	26 Jan 2029		
		Local	280,000.000	100.000000	280,000.00	98.618705	276,132.37	-3,867.63	0.21
		Base		100.000000	280,000.00	98.618705	276,132.37	-3,867.63	0.21
69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1					3.100000	25 Oct 2027		
		Local	1,200,000.000	98.597749	1,183,172.99	98.123685	1,177,484.22	-5,688.77	0.89
		Base		98.597749	1,183,172.99	98.123685	1,177,484.22	-5,688.77	0.89
69353RFJ2	PNC BANK NA SR UNSECURED 01/28 3.25					3.250000	22 Jan 2028		
		Local	600,000.000	98.567130	591,402.78	97.710910	586,265.46	-5,137.32	0.44
		Base		98.567130	591,402.78	97.710910	586,265.46	-5,137.32	0.44
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.983248	499,916.24	100.208601	501,043.01	1,126.77	0.38
		Base		99.983248	499,916.24	100.208601	501,043.01	1,126.77	0.38
69371RT63	PACCAR FINANCIAL CORP SR UNSECURED 03/28 4.55					4.550000	03 Mar 2028		
		Local	1,300,000.000	99.970055	1,299,610.71	99.348679	1,291,532.83	-8,077.88	0.98
		Base		99.970055	1,299,610.71	99.348679	1,291,532.83	-8,077.88	0.98
69371RU20	PACCAR FINANCIAL CORP SR UNSECURED 11/28 4					4.000000	07 Nov 2028		
		Local	700,000.000	100.244893	701,714.25	97.716216	684,013.51	-17,700.74	0.52
		Base		100.244893	701,714.25	97.716216	684,013.51	-17,700.74	0.52

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713448DN5	PEPSICO INC SR UNSECURED 10/26 2.375					2.375000	06 Oct 2026		
		Local	500,000.000	99.981026	499,905.13	99.970536	499,852.68	-52.45	0.38
		Base		99.981026	499,905.13	99.970536	499,852.68	-52.45	0.38
716973AC6	PFIZER INVESTMENT ENTER COMPANY GUAR 05/28 4.45					4.450000	19 May 2028		
		Local	1,300,000.000	100.535332	1,306,959.32	98.873818	1,285,359.63	-21,599.69	0.97
		Base		100.535332	1,306,959.32	98.873818	1,285,359.63	-21,599.69	0.97
717081FJ7	PFIZER INC SR UNSECURED 11/27 3.875					3.875000	15 Nov 2027		
		Local	305,000.000	99.993685	304,980.74	99.070407	302,164.74	-2,816.00	0.23
		Base		99.993685	304,980.74	99.070407	302,164.74	-2,816.00	0.23
73328FAB4	PORSCHE INNOVATIVE LEASE OWNER PILOT 2026 1A A2A					4.100000	20 Oct 2028		
		Local	300,000.000	99.997340	299,992.02	99.681690	299,045.07	-946.95	0.23
Original Face:		Base	300,000.000	99.997340	299,992.02	99.681690	299,045.07	-946.95	0.23
73328FAD0	PORSCHE INNOVATIVE LEASE OWNER PILOT 2026 1A A3					4.410000	20 Aug 2029		
		Local	370,000.000	99.997481	369,990.68	99.076030	366,581.31	-3,409.37	0.28
Original Face:		Base	370,000.000	99.997481	369,990.68	99.076030	366,581.31	-3,409.37	0.28
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					4.580000	16 Apr 2027		
		Local	1,200,000.000	100.065410	1,200,784.92	100.162000	1,201,944.00	1,159.08	0.91
		Base		100.065410	1,200,784.92	100.162000	1,201,944.00	1,159.08	0.91
79466LAQ7	SALESFORCE INC SR UNSECURED 03/28 4.5					4.500000	15 Mar 2028		
		Local	605,000.000	99.941233	604,644.46	99.042819	599,209.05	-5,435.41	0.45
		Base		99.941233	604,644.46	99.042819	599,209.05	-5,435.41	0.45
79466LAR5	SALESFORCE INC SR UNSECURED 03/29 4.65					4.650000	15 Mar 2029		
		Local	700,000.000	99.981804	699,872.63	98.088213	686,617.49	-13,255.14	0.52
		Base		99.981804	699,872.63	98.088213	686,617.49	-13,255.14	0.52
801060AE4	SANOFI SA SR UNSECURED 11/27 3.75					3.750000	03 Nov 2027		
		Local	385,000.000	99.998891	384,995.73	98.737802	380,140.54	-4,855.19	0.29
		Base		99.998891	384,995.73	98.737802	380,140.54	-4,855.19	0.29
81762PAF9	SERVICENOW INC SR UNSECURED 05/28 4.25					4.250000	15 May 2028		
		Local	520,000.000	99.793744	518,927.47	98.544186	512,429.77	-6,497.70	0.39
		Base		99.793744	518,927.47	98.544186	512,429.77	-6,497.70	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
85744NAE1	STATE STREET BANK + TR SR UNSECURED 07/29 4.701				4.701000	23 Jul 2029		
	250,000.000	Local	100.000000	250,000.00	98.465809	246,164.52	-3,835.48	0.19
		Base	100.000000	250,000.00	98.465809	246,164.52	-3,835.48	0.19
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993				4.993000	18 Mar 2027		
	1,100,000.000	Local	99.948666	1,099,435.33	100.177410	1,101,951.51	2,516.18	0.83
		Base	99.948666	1,099,435.33	100.177410	1,101,951.51	2,516.18	0.83
857477CN1	STATE STREET CORP SR UNSECURED 02/29 VAR				4.530000	20 Feb 2029		
	500,000.000	Local	100.668802	503,344.01	99.085087	495,425.44	-7,918.57	0.38
		Base	100.668802	503,344.01	99.085087	495,425.44	-7,918.57	0.38
87612EBU9	TARGET CORP SR UNSECURED 06/28 4.35				4.350000	15 Jun 2028		
	350,000.000	Local	100.032003	350,112.01	98.830077	345,905.27	-4,206.74	0.26
		Base	100.032003	350,112.01	98.830077	345,905.27	-4,206.74	0.26
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6				4.600000	08 Feb 2027		
	1,200,000.000	Local	99.992028	1,199,904.34	100.012093	1,200,145.12	240.78	0.91
		Base	99.992028	1,199,904.34	100.012093	1,200,145.12	240.78	0.91
89231GAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 D A2A				3.890000	15 Aug 2028		
	330,204.400	Local	99.997886	330,197.42	99.837600	329,668.15	-529.27	0.25
Original Face:	610,000.000	Base	99.997886	330,197.42	99.837600	329,668.15	-529.27	0.25
89231HAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A2A				4.460000	15 Mar 2028		
	192,036.800	Local	99.997782	192,032.54	100.030630	192,095.62	63.08	0.15
Original Face:	1,000,000.000	Base	99.997782	192,032.54	100.030630	192,095.62	63.08	0.15
89240KAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A2A				3.800000	15 Dec 2028		
	357,899.140	Local	99.999050	357,895.74	99.748600	356,999.38	-896.36	0.27
Original Face:	465,000.000	Base	99.999050	357,895.74	99.748600	356,999.38	-896.36	0.27
89240QAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 B A2A				4.040000	15 Feb 2029		
	535,000.000	Local	99.997237	534,985.22	99.684500	533,312.08	-1,673.14	0.40
Original Face:	535,000.000	Base	99.997237	534,985.22	99.684500	533,312.08	-1,673.14	0.40
89788JAF6	TRUIST BANK SR UNSECURED 07/28 VAR				4.420000	24 Jul 2028		
	1,200,000.000	Local	100.325516	1,203,906.19	99.424538	1,193,094.46	-10,811.73	0.90
		Base	100.325516	1,203,906.19	99.424538	1,193,094.46	-10,811.73	0.90

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89788JAH2	TRUIST BANK SR UNSECURED 10/29 VAR					4.136000	23 Oct 2029		
		Local	1,400,000.000	99.717983	1,396,051.76	97.447360	1,364,263.04	-31,788.72	1.03
		Base		99.717983	1,396,051.76	97.447360	1,364,263.04	-31,788.72	1.03
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	700,000.000	99.916449	699,415.14	99.403425	695,823.98	-3,591.16	0.53
		Base		99.916449	699,415.14	99.403425	695,823.98	-3,591.16	0.53
92867WAD0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3					5.020000	20 Jun 2028		
		Local	852,766.650	100.362626	855,859.00	100.142510	853,981.93	-1,877.07	0.65
Original Face:		Base	4,400,000.000	100.362626	855,859.00	100.142510	853,981.93	-1,877.07	0.65
92868MAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A2A					4.510000	20 Jan 2028		
		Local	72,020.430	99.998487	72,019.34	100.017810	72,033.26	13.92	0.05
Original Face:		Base	1,040,000.000	99.998487	72,019.34	100.017810	72,033.26	13.92	0.05
92869QAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 2 A2A					4.000000	21 Aug 2028		
		Local	422,379.670	99.999062	422,375.71	99.814690	421,596.96	-778.75	0.32
Original Face:		Base	650,000.000	99.999062	422,375.71	99.814690	421,596.96	-778.75	0.32
92970QAK1	WELLS FARGO CARD ISSUANCE TRUS WFCIT 2026 A1 A					4.080000	15 Apr 2031		
		Local	1,300,000.000	99.987936	1,299,843.17	97.514470	1,267,688.11	-32,155.06	0.96
Original Face:		Base	1,300,000.000	99.987936	1,299,843.17	97.514470	1,267,688.11	-32,155.06	0.96
931142FR9	WALMART INC SR UNSECURED 04/29 VAR					4.280000	30 Apr 2029		
		Local	870,000.000	100.000000	870,000.00	100.081398	870,708.16	708.16	0.66
		Base		100.000000	870,000.00	100.081398	870,708.16	708.16	0.66
95000U3S0	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.660000	24 Jan 2028		
		Local	1,200,000.000	99.934228	1,199,210.74	100.131720	1,201,580.64	2,369.90	0.91
		Base		99.934228	1,199,210.74	100.131720	1,201,580.64	2,369.90	0.91
US DOLLAR Total									
		Local	120,072,423.710		119,984,247.72		119,042,894.77	-941,352.95	90.13
Original Face:		Base	53,903,000.000		119,984,247.72		119,042,894.77	-941,352.95	90.13
FIXED INCOME Total									
		Base	120,072,423.710		119,984,247.72		119,042,894.77	-941,352.95	90.13

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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
Original Face:		53,903,000.000						

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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									
		133,096,299.270	Base		133,008,123.28		132,066,770.33	-941,352.95	100.00
	Original Face:	53,903,000.000							

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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	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
				Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total										
			49,999.990	Local		49,999.99		49,999.99	0.00	0.00
				Base		49,999.99		49,999.99	0.00	0.00
CASH Total										
			49,999.990	Base		49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						3.870000	01 Oct 2026		
			500,000,000.000	Local	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	27.78
				Base	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	27.78
138994009	CANTOR FITZGERALD REPO REPO						3.990000	29 Oct 2026		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.56
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.56
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224						3.870000	01 Oct 2026		
			75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.17
				Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.17
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR						3.890000	29 Oct 2026		
			50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.78
				Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.78
927WWR006	TD SECURITIES REPO TD SECURITIES REPO						3.700000	01 Oct 2026		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.39
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.39

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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
979QHR003	SOUTH STREET REPO					3.880000	01 Oct 2026		
		Local	7,409,193.660	100.000000	7,409,193.66	100.000000	7,409,193.66	0.00	0.41
		Base		100.000000	7,409,193.66	100.000000	7,409,193.66	0.00	0.41
985FHY004	MITSUBISHI UFJ REPO					3.880000	29 Oct 2026		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.45
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.45
US DOLLAR Total									
		Local	837,409,193.660		837,409,193.66		837,409,193.66	0.00	46.53
		Base			837,409,193.66		837,409,193.66	0.00	46.53
CASH EQUIVALENT Total									
		Base	837,409,193.660		837,409,193.66		837,409,193.66	0.00	46.53
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	37,512,104.660	1.000000	37,512,104.66	1.000000	37,512,104.66	0.00	2.08
		Base		1.000000	37,512,104.66	1.000000	37,512,104.66	0.00	2.08
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	32,537,292.230	1.000000	32,537,292.23	1.000000	32,537,292.23	0.00	1.81
		Base		1.000000	32,537,292.23	1.000000	32,537,292.23	0.00	1.81
US DOLLAR Total									
		Local	70,049,396.890		70,049,396.89		70,049,396.89	0.00	3.89
		Base			70,049,396.89		70,049,396.89	0.00	3.89
EQUITY Total									
		Base	70,049,396.890		70,049,396.89		70,049,396.89	0.00	3.89
FIXED INCOME									

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Base Currency: USD - US DOLLAR

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US DOLLAR								Exchange Rate: 1.000000	
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
			358,190.900	100.223359	358,990.95	98.350486	352,282.49	-6,708.46	0.02
Original Face:			20,540,000.000	100.223359	358,990.95	98.350486	352,282.49	-6,708.46	0.02
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
			5,000,000.000	100.000000	5,000,000.00	99.132811	4,956,640.55	-43,359.45	0.28
				100.000000	5,000,000.00	99.132811	4,956,640.55	-43,359.45	0.28
3130BAHR1	FEDERAL HOME LOAN BANK BONDS 04/31 4.25					4.250000	28 Apr 2031		
			10,000,000.000	100.000000	10,000,000.00	96.244816	9,624,481.60	-375,518.40	0.53
				100.000000	10,000,000.00	96.244816	9,624,481.60	-375,518.40	0.53
3130BAQD2	FEDERAL HOME LOAN BANK BONDS 05/31 4.5					4.500000	14 May 2031		
			10,000,000.000	100.000000	10,000,000.00	97.609532	9,760,953.20	-239,046.80	0.54
				100.000000	10,000,000.00	97.609532	9,760,953.20	-239,046.80	0.54
3130BAXL6	FEDERAL HOME LOAN BANK BONDS 06/31 4.625					4.625000	04 Jun 2031		
			10,000,000.000	100.000000	10,000,000.00	96.678582	9,667,858.20	-332,141.80	0.54
				100.000000	10,000,000.00	96.678582	9,667,858.20	-332,141.80	0.54
3130BBCQ6	FEDERAL HOME LOAN BANK BONDS 06/28 4.3					4.300000	30 Jun 2028		
			15,000,000.000	100.000000	15,000,000.00	98.915383	14,837,307.45	-162,692.55	0.82
				100.000000	15,000,000.00	98.915383	14,837,307.45	-162,692.55	0.82
3130BBDH5	FEDERAL HOME LOAN BANK BONDS 07/30 4.58					4.580000	15 Jul 2030		
			10,000,000.000	100.000000	10,000,000.00	97.751963	9,775,196.30	-224,803.70	0.54
				100.000000	10,000,000.00	97.751963	9,775,196.30	-224,803.70	0.54
3130BBJW6	FEDERAL HOME LOAN BANK BONDS 07/31 5					5.000000	29 Jul 2031		
			10,000,000.000	100.000000	10,000,000.00	98.299909	9,829,990.90	-170,009.10	0.55
				100.000000	10,000,000.00	98.299909	9,829,990.90	-170,009.10	0.55
3130BBR56	FEDERAL HOME LOAN BANK BONDS 08/31 5					5.000000	04 Aug 2031		
			20,000,000.000	100.000000	20,000,000.00	97.710004	19,542,000.80	-457,999.20	1.09
				100.000000	20,000,000.00	97.710004	19,542,000.80	-457,999.20	1.09
3130BBTY1	FEDERAL HOME LOAN BANK BONDS 08/31 4.8					4.800000	18 Aug 2031		
			10,000,000.000	100.000000	10,000,000.00	97.232444	9,723,244.40	-276,755.60	0.54

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		Base	100.000000	10,000,000.00	97.232444	9,723,244.40	-276,755.60		0.54
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042			
		Local	3,297,675.090	103.306852	3,406,724.31	89.623324	2,955,486.03	-451,238.28	0.16
Original Face:		Base	24,487,993.000	103.306852	3,406,724.31	89.623324	2,955,486.03	-451,238.28	0.16
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042			
		Local	813,753.200	103.258880	840,272.44	89.559303	728,791.69	-111,480.75	0.04
Original Face:		Base	10,000,000.000	103.258880	840,272.44	89.559303	728,791.69	-111,480.75	0.04
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026			
		Local	5,000,000.000	99.967940	4,998,397.02	99.943373	4,997,168.65	-1,228.37	0.28
		Base		99.967940	4,998,397.02	99.943373	4,997,168.65	-1,228.37	0.28
3133EWEH9	FEDERAL FARM CREDIT BANK BONDS 02/28 VAR				3.975000	25 Feb 2028			
		Local	10,000,000.000	100.000000	10,000,000.00	99.966706	9,996,670.60	-3,329.40	0.56
		Base		100.000000	10,000,000.00	99.966706	9,996,670.60	-3,329.40	0.56
3133EWFX3	FEDERAL FARM CREDIT BANK BONDS 03/29 3.7				3.700000	05 Mar 2029			
		Local	10,000,000.000	99.733067	9,973,306.71	97.063776	9,706,377.60	-266,929.11	0.54
		Base		99.733067	9,973,306.71	97.063776	9,706,377.60	-266,929.11	0.54
3133EWH60	FEDERAL FARM CREDIT BANK BONDS 09/29 5.02				5.020000	24 Sep 2029			
		Local	13,000,000.000	100.000000	13,000,000.00	99.550920	12,941,619.60	-58,380.40	0.72
		Base		100.000000	13,000,000.00	99.550920	12,941,619.60	-58,380.40	0.72
3133EWPH7	FEDERAL FARM CREDIT BANK BONDS 05/28 3.95				3.950000	12 May 2028			
		Local	15,000,000.000	100.000000	15,000,000.00	98.792057	14,818,808.55	-181,191.45	0.82
		Base		100.000000	15,000,000.00	98.792057	14,818,808.55	-181,191.45	0.82
3133EWQC7	FEDERAL FARM CREDIT BANK BONDS 05/30 4.54				4.540000	20 May 2030			
		Local	10,000,000.000	100.000000	10,000,000.00	97.909079	9,790,907.90	-209,092.10	0.54
		Base		100.000000	10,000,000.00	97.909079	9,790,907.90	-209,092.10	0.54
3133EWWL0	FEDERAL FARM CREDIT BANK BONDS 07/31 4.6				4.600000	24 Jul 2031			
		Local	20,000,000.000	100.000000	20,000,000.00	97.334405	19,466,881.00	-533,119.00	1.08
		Base		100.000000	20,000,000.00	97.334405	19,466,881.00	-533,119.00	1.08
3133EWYT1	FEDERAL FARM CREDIT BANK BONDS 08/31 4.82				4.820000	18 Aug 2031			
		Local	20,000,000.000	100.000000	20,000,000.00	98.013794	19,602,758.80	-397,241.20	1.09

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		Base	100.000000	20,000,000.00	98.013794	19,602,758.80	-397,241.20	1.09
3134HCN54	FREDDIE MAC NOTES 05/29 4				4.000000	14 May 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	97.508439	9,750,843.90	-249,156.10	0.54
		Base	100.000000	10,000,000.00	97.508439	9,750,843.90	-249,156.10	0.54
3134HCQK8	FREDDIE MAC NOTES 01/31 4.125				4.125000	21 Jan 2031		
	10,000,000.000	Local	99.969216	9,996,921.62	96.260593	9,626,059.30	-370,862.32	0.53
		Base	99.969216	9,996,921.62	96.260593	9,626,059.30	-370,862.32	0.53
3134HCVF3	FREDDIE MAC NOTES 02/30 3.835				3.835000	19 Feb 2030		
	15,000,000.000	Local	100.000000	15,000,000.00	96.249936	14,437,490.40	-562,509.60	0.80
		Base	100.000000	15,000,000.00	96.249936	14,437,490.40	-562,509.60	0.80
3134HCXT1	FREDDIE MAC NOTES 03/29 4				4.000000	09 Mar 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	97.503801	9,750,380.10	-249,619.90	0.54
		Base	100.000000	10,000,000.00	97.503801	9,750,380.10	-249,619.90	0.54
3134HCYW3	FREDDIE MAC NOTES 03/28 4				4.000000	13 Mar 2028		
	20,000,000.000	Local	99.977930	19,995,586.09	98.807113	19,761,422.60	-234,163.49	1.10
		Base	99.977930	19,995,586.09	98.807113	19,761,422.60	-234,163.49	1.10
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	798,033.040	Local	99.835969	796,724.02	89.458160	713,905.67	-82,818.35	0.04
Original Face:	11,452,445.000	Base	99.835969	796,724.02	89.458160	713,905.67	-82,818.35	0.04
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,075,202.350	Local	100.203461	1,077,389.97	87.782210	943,836.38	-133,553.59	0.05
Original Face:	11,058,708.000	Base	100.203461	1,077,389.97	87.782210	943,836.38	-133,553.59	0.05
3136GCES0	FANNIE MAE NOTES 01/31 4				4.000000	21 Jan 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	95.543914	9,554,391.40	-445,608.60	0.53
		Base	100.000000	10,000,000.00	95.543914	9,554,391.40	-445,608.60	0.53
3136GCWL5	FANNIE MAE NOTES 03/31 4.5				4.500000	28 Mar 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.848367	9,784,836.70	-215,163.30	0.54
		Base	100.000000	10,000,000.00	97.848367	9,784,836.70	-215,163.30	0.54
3136GD3M3	FANNIE MAE NOTES 10/29 4.25				4.250000	23 Oct 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	97.666291	9,766,629.10	-233,370.90	0.54

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		Base	100.000000	10,000,000.00	97.666291		9,766,629.10	-233,370.90	0.54
3136GD7G2	FANNIE MAE NOTES 05/31 4.5				4.500000		12 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.545207		9,754,520.70	-245,479.30	0.54
		Base	100.000000	10,000,000.00	97.545207		9,754,520.70	-245,479.30	0.54
3136GDA78	FANNIE MAE NOTES 10/30 4.375				4.375000		30 Oct 2030		
	10,000,000.000	Local	99.931269	9,993,126.86	96.632661		9,663,266.10	-329,860.76	0.54
		Base	99.931269	9,993,126.86	96.632661		9,663,266.10	-329,860.76	0.54
3136GDAG8	FANNIE MAE NOTES 05/29 4.15				4.150000		04 May 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	97.668330		9,766,833.00	-233,167.00	0.54
		Base	100.000000	10,000,000.00	97.668330		9,766,833.00	-233,167.00	0.54
3136GDN74	FANNIE MAE NOTES 08/31 5.03				5.030000		05 Aug 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.758073		9,775,807.30	-224,192.70	0.54
		Base	100.000000	10,000,000.00	97.758073		9,775,807.30	-224,192.70	0.54
3136GDPQ0	FANNIE MAE NOTES 09/27 4.15				4.150000		01 Sep 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.616359		9,961,635.90	-38,364.10	0.55
		Base	100.000000	10,000,000.00	99.616359		9,961,635.90	-38,364.10	0.55
3136GDQF3	FANNIE MAE NOTES 09/31 5				5.000000		09 Sep 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.845085		9,784,508.50	-215,491.50	0.54
		Base	100.000000	10,000,000.00	97.845085		9,784,508.50	-215,491.50	0.54
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000		15 Sep 2041		
	167,887.440	Local	100.512486	168,747.84	97.460870		163,624.56	-5,123.28	0.01
Original Face:	12,022,600.000	Base	100.512486	168,747.84	97.460870		163,624.56	-5,123.28	0.01
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000		15 Jul 2027		
	107,260.080	Local	100.145422	107,416.06	99.005200		106,193.06	-1,223.00	0.01
Original Face:	24,000,000.000	Base	100.145422	107,416.06	99.005200		106,193.06	-1,223.00	0.01
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000		15 Feb 2042		
	245,759.450	Local	101.157449	248,603.99	91.123390		223,944.34	-24,659.65	0.01
Original Face:	9,815,000.000	Base	101.157449	248,603.99	91.123390		223,944.34	-24,659.65	0.01
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000		15 Sep 2030		
	64,806.100	Local	100.643165	65,222.91	97.807400		63,385.16	-1,837.75	0.00

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Original Face:		Base	10,000,000.000	100.643165	65,222.91	97.807400	63,385.16	-1,837.75	0.00
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	212,996.810	103.941031	221,391.08	100.686220	214,458.44	-6,932.64	0.01
Original Face:		Base	12,777,000.000	103.941031	221,391.08	100.686220	214,458.44	-6,932.64	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	111,824.300	104.534998	116,895.53	96.529730	107,943.69	-8,951.84	0.01
Original Face:		Base	10,000,000.000	104.534998	116,895.53	96.529730	107,943.69	-8,951.84	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	87,363.300	102.905545	89,901.68	94.914550	82,920.48	-6,981.20	0.00
Original Face:		Base	5,000,000.000	102.905545	89,901.68	94.914550	82,920.48	-6,981.20	0.00
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	27,978.050	103.380043	28,923.72	99.070310	27,717.94	-1,205.78	0.00
Original Face:		Base	5,000,000.000	103.380043	28,923.72	99.070310	27,717.94	-1,205.78	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	99.069238	9,906,923.80	-93,076.20	0.55
		Base		100.000000	10,000,000.00	99.069238	9,906,923.80	-93,076.20	0.55
31428JAV9	FARMER MAC NOTES 08/27 VAR					3.960000	09 Aug 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000347	15,000,052.05	52.05	0.83
		Base		100.000000	15,000,000.00	100.000347	15,000,052.05	52.05	0.83
31428JST5	FARMER MAC NOTES 08/30 4.52					4.520000	28 Aug 2030		
		Local	20,000,000.000	100.000000	20,000,000.00	97.792989	19,558,597.80	-441,402.20	1.09
		Base		100.000000	20,000,000.00	97.792989	19,558,597.80	-441,402.20	1.09
31428JTT4	FARMER MAC NOTES 09/28 4.5					4.500000	15 Sep 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.256046	9,925,604.60	-74,395.40	0.55
		Base		100.000000	10,000,000.00	99.256046	9,925,604.60	-74,395.40	0.55
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					5.250000	20 Apr 2042		
		Local	161,454.530	101.924152	164,561.16	100.780243	162,714.27	-1,846.89	0.01
Original Face:		Base	9,875,825.000	101.924152	164,561.16	100.780243	162,714.27	-1,846.89	0.01
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	91,029.500	99.970251	91,002.42	94.727835	86,230.27	-4,772.15	0.00

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Base Currency: USD - US DOLLAR

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Original Face:		Base	5,000,000.000	99.970251	91,002.42	94.727835	86,230.27	-4,772.15	0.00
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	277,413.860	100.689371	279,326.27	96.146500	266,723.72	-12,602.55	0.01
Original Face:		Base	10,000,000.000	100.689371	279,326.27	96.146500	266,723.72	-12,602.55	0.01
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	4,961.690	99.735372	4,948.56	95.259070	4,726.46	-222.10	0.00
Original Face:		Base	2,000,000.000	99.735372	4,948.56	95.259070	4,726.46	-222.10	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	51,673.260	96.342789	49,783.46	98.943570	51,127.37	1,343.91	0.00
Original Face:		Base	10,000,000.000	96.342789	49,783.46	98.943570	51,127.37	1,343.91	0.00
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,188,099.260	95.527962	2,090,246.62	80.515350	1,761,755.78	-328,490.84	0.10
Original Face:		Base	10,000,000.000	95.527962	2,090,246.62	80.515350	1,761,755.78	-328,490.84	0.10
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	319,926.260	98.131166	313,947.37	90.422350	289,284.84	-24,662.53	0.02
Original Face:		Base	5,000,000.000	98.131166	313,947.37	90.422350	289,284.84	-24,662.53	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	404,864.040	100.616103	407,358.42	84.236180	341,042.00	-66,316.42	0.02
Original Face:		Base	10,000,000.000	100.616103	407,358.42	84.236180	341,042.00	-66,316.42	0.02
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	376,255.400	100.169964	376,894.90	83.212600	313,091.90	-63,803.00	0.02
Original Face:		Base	10,000,000.000	100.169964	376,894.90	83.212600	313,091.90	-63,803.00	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	942,141.670	96.589272	910,007.78	82.738350	779,512.47	-130,495.31	0.04
Original Face:		Base	4,000,000.000	96.589272	910,007.78	82.738350	779,512.47	-130,495.31	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,720,071.470	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.08
Original Face:		Base	5,000,000.000	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.08
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,154,166.160	99.712195	1,150,844.41	94.136080	1,086,486.78	-64,357.63	0.06

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Original Face:		Base	5,000,000.000	99.712195	1,150,844.41	94.136080	1,086,486.78	-64,357.63	0.06
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,630,283.810	93.323387	4,321,137.67	89.994500	4,167,000.76	-154,136.91	0.23
Original Face:		Base	5,000,000.000	93.323387	4,321,137.67	89.994500	4,167,000.76	-154,136.91	0.23
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	316,131.470	108.160712	341,930.05	87.686430	277,204.40	-64,725.65	0.02
Original Face:		Base	10,000,000.000	108.160712	341,930.05	87.686430	277,204.40	-64,725.65	0.02
91282CGH8	US TREASURY N/B 01/28 3.5					3.500000	31 Jan 2028		
		Local	50,000,000.000	99.657545	49,828,772.43	98.382812	49,191,406.00	-637,366.43	2.73
		Base		99.657545	49,828,772.43	98.382812	49,191,406.00	-637,366.43	2.73
91282CPP0	US TREASURY N/B 12/28 3.5					3.500000	15 Dec 2028		
		Local	40,000,000.000	99.982484	39,992,993.70	97.054688	38,821,875.20	-1,171,118.50	2.16
		Base		99.982484	39,992,993.70	97.054688	38,821,875.20	-1,171,118.50	2.16
91282CQB0	US TREASURY N/B 02/28 3.375					3.375000	29 Feb 2028		
		Local	80,000,000.000	99.538259	79,630,607.08	98.101562	78,481,249.60	-1,149,357.48	4.36
		Base		99.538259	79,630,607.08	98.101562	78,481,249.60	-1,149,357.48	4.36
91282CQD6	US TREASURY N/B 02/31 3.5					3.500000	28 Feb 2031		
		Local	40,000,000.000	96.804675	38,721,870.04	93.843750	37,537,500.00	-1,184,370.04	2.09
		Base		96.804675	38,721,870.04	93.843750	37,537,500.00	-1,184,370.04	2.09
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	35,000,000.000	99.893434	34,962,701.98	98.671875	34,535,156.25	-427,545.73	1.92
		Base		99.893434	34,962,701.98	98.671875	34,535,156.25	-427,545.73	1.92
91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	130,000,000.000	99.508937	129,361,617.80	98.375000	127,887,500.00	-1,474,117.80	7.11
		Base		99.508937	129,361,617.80	98.375000	127,887,500.00	-1,474,117.80	7.11
91282CRH6	US TREASURY N/B 08/28 4.125					4.125000	31 Aug 2028		
		Local	65,000,000.000	99.434322	64,632,309.40	98.644531	64,118,945.15	-513,364.25	3.56
		Base		99.434322	64,632,309.40	98.644531	64,118,945.15	-513,364.25	3.56
91282CRL7	US TREASURY N/B 09/29 4.375					4.375000	15 Sep 2029		
		Local	40,000,000.000	99.603258	39,841,303.14	98.312500	39,325,000.00	-516,303.14	2.19

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			Base	99.603258	39,841,303.14	98.312500	39,325,000.00	-516,303.14	2.19
US DOLLAR Total									
		913,007,202.490	Local		909,627,593.96		892,165,332.68	-17,462,261.28	49.57
	Original Face:	267,029,571.000	Base		909,627,593.96		892,165,332.68	-17,462,261.28	49.57
FIXED INCOME Total									
		913,007,202.490	Base		909,627,593.96		892,165,332.68	-17,462,261.28	49.57
	Original Face:	267,029,571.000							

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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
FUND Total									
		1,820,515,793.030	Base		1,817,136,184.50		1,799,673,923.22	-17,462,261.28	100.00
	Original Face:	267,029,571.000							

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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								
			49,999.900	1.000000	49,999.90	1.000000	49,999.90	0.00	0.00
		Base		1.000000	49,999.90	1.000000	49,999.90	0.00	0.00
US DOLLAR Total									
			49,999.900		49,999.90		49,999.90	0.00	0.00
		Base			49,999.90		49,999.90	0.00	0.00
CASH Total									
			49,999.900		49,999.90		49,999.90	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
03785EKE3	APPLE INC					3.880000	14 Oct 2026		
			25,000,000.000	99.859889	24,964,972.22	99.859889	24,964,972.25	0.03	0.77
		Base		99.859889	24,964,972.22	99.859889	24,964,972.25	0.03	0.77
03785EKV5	APPLE INC					3.880000	29 Oct 2026		
			25,000,000.000	99.698222	24,924,555.56	99.698222	24,924,555.50	-0.06	0.77
		Base		99.698222	24,924,555.56	99.698222	24,924,555.50	-0.06	0.77
04821ULP5	ATLANTIC ASSET SECUR					3.855000	23 Nov 2026		
			25,000,000.000	99.432458	24,858,114.58	99.432458	24,858,114.50	-0.08	0.77
		Base		99.432458	24,858,114.58	99.432458	24,858,114.50	-0.08	0.77
04821UN73	ATLANTIC ASSET SECUR					4.220000	07 Jan 2027		
			25,000,000.000	98.851222	24,712,805.56	98.845550	24,711,387.50	-1,418.06	0.76
		Base		98.851222	24,712,805.56	98.845550	24,711,387.50	-1,418.06	0.76
06741EKK5	BARCLAYS BK PLC					3.870000	19 Oct 2026		
			25,000,000.000	99.806500	24,951,625.00	99.806500	24,951,625.00	0.00	0.77
		Base		99.806500	24,951,625.00	99.806500	24,951,625.00	0.00	0.77

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06741EL99	BARCLAYS BK PLC 05/26 ZCP					3.880000	09 Nov 2026		
		Local	25,000,000.000	99.579667	24,894,916.67	99.579667	24,894,916.75	0.08	0.77
		Base		99.579667	24,894,916.67	99.579667	24,894,916.75	0.08	0.77
07644BL26	BEDFORD ROW FDG CORP					3.840000	02 Nov 2026		
		Local	25,000,000.000	99.658667	24,914,666.67	99.658667	24,914,666.75	0.08	0.77
		Base		99.658667	24,914,666.67	99.658667	24,914,666.75	0.08	0.77
15963UK96	CHARIOT FNDG LLC					3.820000	09 Oct 2026		
		Local	25,000,000.000	99.915111	24,978,777.78	99.915111	24,978,777.75	-0.03	0.77
		Base		99.915111	24,978,777.78	99.915111	24,978,777.75	-0.03	0.77
17277BKD6	CISCO SYSTEMS INC					3.750000	13 Oct 2026		
		Local	25,000,000.000	99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	0.77
		Base		99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	0.77
17277BL29	CISCO SYSTEMS INC					3.780000	02 Nov 2026		
		Local	25,000,000.000	99.664000	24,916,000.00	99.664000	24,916,000.00	0.00	0.77
		Base		99.664000	24,916,000.00	99.664000	24,916,000.00	0.00	0.77
24422DLA7	DEERE JOHN CR INC					3.980000	10 Nov 2026		
		Local	25,000,000.000	99.557778	24,889,444.44	99.557778	24,889,444.50	0.06	0.77
		Base		99.557778	24,889,444.44	99.557778	24,889,444.50	0.06	0.77
24422DM73	DEERE JOHN CR INC					4.030000	07 Dec 2026		
		Local	25,000,000.000	99.249972	24,812,493.06	99.218000	24,804,500.00	-7,993.06	0.77
		Base		99.249972	24,812,493.06	99.218000	24,804,500.00	-7,993.06	0.77
30229BK55	EXXON MOBIL CORP					3.890000	05 Oct 2026		
		Local	25,000,000.000	99.956778	24,989,194.44	99.956778	24,989,194.50	0.06	0.77
		Base		99.956778	24,989,194.44	99.956778	24,989,194.50	0.06	0.77
30601WLK3	FAIRWAY FINANCE CORP					3.970000	19 Nov 2026		
		Local	25,000,000.000	99.459639	24,864,909.72	99.459639	24,864,909.75	0.03	0.77
		Base		99.459639	24,864,909.72	99.459639	24,864,909.75	0.03	0.77
38346MKT0	GOTHAM FDG CORP					3.910000	27 Oct 2026		
		Local	25,000,000.000	99.717611	24,929,402.78	99.717611	24,929,402.75	-0.03	0.77
		Base		99.717611	24,929,402.78	99.717611	24,929,402.75	-0.03	0.77

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38346MLA0	GOTHAM FDG CORP				3.930000	10 Nov 2026		
	25,000,000.000	Local	99.563333	24,890,833.33	99.563333	24,890,833.25	-0.08	0.77
		Base	99.563333	24,890,833.33	99.563333	24,890,833.25	-0.08	0.77
40060XME7	GTA FDG LLC DISC				3.900000	14 Dec 2026		
	25,000,000.000	Local	99.198333	24,799,583.34	99.135420	24,783,855.00	-15,728.34	0.77
		Base	99.198333	24,799,583.34	99.135420	24,783,855.00	-15,728.34	0.77
40588MKN6	HALKIN FINANCE LLC USC				3.930000	22 Oct 2026		
	25,000,000.000	Local	99.770750	24,942,687.50	99.770750	24,942,687.50	0.00	0.77
		Base	99.770750	24,942,687.50	99.770750	24,942,687.50	0.00	0.77
40588ML21	HALKIN FINANCE LLC USC				3.920000	02 Nov 2026		
	25,000,000.000	Local	99.651556	24,912,888.89	99.651556	24,912,889.00	0.11	0.77
		Base	99.651556	24,912,888.89	99.651556	24,912,889.00	0.11	0.77
42786UKD6	HERSHEY FOODS CORP				3.900000	13 Oct 2026		
	25,000,000.000	Local	99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.77
		Base	99.870000	24,967,500.00	99.870000	24,967,500.00	0.00	0.77
47816GLW7	JOHNSON + JOHNSON				3.790000	30 Nov 2026		
	25,000,000.000	Local	99.368333	24,842,083.33	99.325100	24,831,275.00	-10,808.33	0.77
		Base	99.368333	24,842,083.33	99.325100	24,831,275.00	-10,808.33	0.77
47816GMU0	JOHNSON + JOHNSON				4.110000	28 Dec 2026		
	25,000,000.000	Local	98.995333	24,748,833.33	98.994550	24,748,637.50	-195.83	0.77
		Base	98.995333	24,748,833.33	98.994550	24,748,637.50	-195.83	0.77
4820P3KV4	JUPITER SECT CO LLC				3.820000	29 Oct 2026		
	25,000,000.000	Local	99.702889	24,925,722.22	99.702889	24,925,722.25	0.03	0.77
		Base	99.702889	24,925,722.22	99.702889	24,925,722.25	0.03	0.77
4820P3LH4	JUPITER SECT CO LLC				4.080000	17 Nov 2026		
	25,000,000.000	Local	99.467333	24,866,833.33	99.467333	24,866,833.25	-0.08	0.77
		Base	99.467333	24,866,833.33	99.467333	24,866,833.25	-0.08	0.77
53127UNT3	LIBERTY FUNDING LLC				3.990000	27 Jan 2027		
	25,000,000.000	Local	98.692167	24,673,041.67	98.599110	24,649,777.50	-23,264.17	0.76
		Base	98.692167	24,673,041.67	98.599110	24,649,777.50	-23,264.17	0.76

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56274MKT8	MANHATTAN ASSET FDG.					3.870000	27 Oct 2026		
		Local	25,000,000.000	99.720500	24,930,125.00	99.720500	24,930,125.00	0.00	0.77
		Base		99.720500	24,930,125.00	99.720500	24,930,125.00	0.00	0.77
56274MLL4	MANHATTAN ASSET FDG.					3.830000	20 Nov 2026		
		Local	25,000,000.000	99.468056	24,867,013.89	99.468056	24,867,014.00	0.11	0.77
		Base		99.468056	24,867,013.89	99.468056	24,867,014.00	0.11	0.77
63763QKN6	NATIONAL SECS CLEARING					3.780000	22 Oct 2026		
		Local	25,000,000.000	99.779500	24,944,875.00	99.779500	24,944,875.00	0.00	0.77
		Base		99.779500	24,944,875.00	99.779500	24,944,875.00	0.00	0.77
64106HKW0	NESTLE FIN FRANCE S.					3.740000	30 Oct 2026		
		Local	25,000,000.000	99.698722	24,924,680.55	99.698722	24,924,680.50	-0.05	0.77
		Base		99.698722	24,924,680.55	99.698722	24,924,680.50	-0.05	0.77
64106HLD1	NESTLE FIN FRANCE S.					4.000000	13 Nov 2026		
		Local	25,000,000.000	99.522222	24,880,555.56	99.522222	24,880,555.50	-0.06	0.77
		Base		99.522222	24,880,555.56	99.522222	24,880,555.50	-0.06	0.77
67983UL27	OLD LINE FUNDING LLC					3.930000	02 Nov 2026		
		Local	25,000,000.000	99.650667	24,912,666.67	99.650667	24,912,666.75	0.08	0.77
		Base		99.650667	24,912,666.67	99.650667	24,912,666.75	0.08	0.77
67983UM42	OLD LINE FUNDING LLC					4.000000	04 Dec 2026		
		Local	25,000,000.000	99.288889	24,822,222.22	99.259720	24,814,930.00	-7,292.22	0.77
		Base		99.288889	24,822,222.22	99.259720	24,814,930.00	-7,292.22	0.77
69039UK85	OVERWATCH ALPHA FUNDING 10/26 ZCP					3.980000	08 Oct 2026		
		Local	25,000,000.000	99.922611	24,980,652.78	99.922611	24,980,652.75	-0.03	0.77
		Base		99.922611	24,980,652.78	99.922611	24,980,652.75	-0.03	0.77
69039UK93	OVERWATCH ALPHA FDG LLC					3.970000	09 Oct 2026		
		Local	25,000,000.000	99.911778	24,977,944.44	99.911778	24,977,944.50	0.06	0.77
		Base		99.911778	24,977,944.44	99.911778	24,977,944.50	0.06	0.77
69372BK58	PACCAR FINANCIAL COR					3.770000	05 Oct 2026		
		Local	25,000,000.000	99.958111	24,989,527.78	99.958111	24,989,527.75	-0.03	0.77
		Base		99.958111	24,989,527.78	99.958111	24,989,527.75	-0.03	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71344UKW8	PEPSICO INC					3.700000	30 Oct 2026		
		Local	25,000,000.000	99.701944	24,925,486.11	99.701944	24,925,486.00	-0.11	0.77
		Base		99.701944	24,925,486.11	99.701944	24,925,486.00	-0.11	0.77
74271UKP4	PROCTOR GAMBLE AND CO					3.750000	23 Oct 2026		
		Local	25,000,000.000	99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.77
		Base		99.770833	24,942,708.33	99.770833	24,942,708.25	-0.08	0.77
74271UL24	PROCTOR GAMBLE AND CO					3.750000	02 Nov 2026		
		Local	25,000,000.000	99.666667	24,916,666.67	99.666667	24,916,666.75	0.08	0.77
		Base		99.666667	24,916,666.67	99.666667	24,916,666.75	0.08	0.77
82124MLK4	SHEFFIELD RECEIVABLE					3.850000	19 Nov 2026		
		Local	25,000,000.000	99.475972	24,868,993.06	99.475972	24,868,993.00	-0.06	0.77
		Base		99.475972	24,868,993.06	99.475972	24,868,993.00	-0.06	0.77
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	25,000,000.000	99.872667	24,968,166.67	99.872667	24,968,166.75	0.08	0.77
		Base		99.872667	24,968,166.67	99.872667	24,968,166.75	0.08	0.77
88602UKF6	THUNDER BAY FNDNG LLC					3.780000	15 Oct 2026		
		Local	25,000,000.000	99.853000	24,963,250.00	99.853000	24,963,250.00	0.00	0.77
		Base		99.853000	24,963,250.00	99.853000	24,963,250.00	0.00	0.77
89233HKD5	TOYOTA MOTOR CREDIT					3.780000	13 Oct 2026		
		Local	25,000,000.000	99.874000	24,968,500.00	99.874000	24,968,500.00	0.00	0.77
		Base		99.874000	24,968,500.00	99.874000	24,968,500.00	0.00	0.77
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
		Local	10,000,000.000	98.762667	9,876,266.67	98.656780	9,865,678.00	-10,588.67	0.31
		Base		98.762667	9,876,266.67	98.656780	9,865,678.00	-10,588.67	0.31
912797SA6	TREASURY BILL 10/26 0.00000					3.737000	01 Oct 2026		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.55
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.55
912797SK4	TREASURY BILL 10/26 0.00000					3.850200	29 Oct 2026		
		Local	50,000,000.000	99.704504	49,852,251.78	99.704504	49,852,251.80	0.02	1.54
		Base		99.704504	49,852,251.78	99.704504	49,852,251.80	0.02	1.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797SU2	TREASURY BILL 11/26 0.00000					3.715000	27 Nov 2026		
		Local	50,000,000.000	99.413850	49,706,924.96	99.413850	49,706,925.10	0.14	1.54
		Base		99.413850	49,706,924.96	99.413850	49,706,925.10	0.14	1.54
912797TC1	TREASURY BILL 12/26 0.00000					4.010500	24 Dec 2026		
		Local	50,000,000.000	99.073317	49,536,658.45	99.066550	49,533,275.00	-3,383.45	1.53
		Base		99.073317	49,536,658.45	99.066550	49,533,275.00	-3,383.45	1.53
912797TM9	TREASURY BILL 01/27 0.00000					3.835200	21 Jan 2027		
		Local	10,000,000.000	98.806827	9,880,682.65	98.741439	9,874,143.90	-6,538.75	0.31
		Base		98.806827	9,880,682.65	98.741439	9,874,143.90	-6,538.75	0.31
912797TV9	TREASURY BILL 02/27 0.00000					3.782500	18 Feb 2027		
		Local	10,000,000.000	98.529028	9,852,902.78	98.405906	9,840,590.60	-12,312.18	0.30
		Base		98.529028	9,852,902.78	98.405906	9,840,590.60	-12,312.18	0.30
912797UD7	TREASURY BILL 03/27 0.00000					4.112500	18 Mar 2027		
		Local	10,000,000.000	98.080833	9,808,083.33	98.062750	9,806,275.00	-1,808.33	0.30
		Base		98.080833	9,808,083.33	98.062750	9,806,275.00	-1,808.33	0.30
912797UJ4	TREASURY BILL 10/26 0.00000					3.731000	08 Oct 2026		
		Local	50,000,000.000	99.927921	49,963,960.30	99.927921	49,963,960.39	0.09	1.55
		Base		99.927921	49,963,960.30	99.927921	49,963,960.39	0.09	1.55
912797UK1	TREASURY BILL 10/26 0.00000					3.720500	15 Oct 2026		
		Local	50,000,000.000	99.856204	49,928,102.21	99.856205	49,928,102.30	0.09	1.54
		Base		99.856204	49,928,102.21	99.856205	49,928,102.30	0.09	1.54
912797UL9	TREASURY BILL 10/26 0.00000					3.700000	22 Oct 2026		
		Local	50,000,000.000	99.785450	49,892,724.99	99.785450	49,892,725.10	0.11	1.54
		Base		99.785450	49,892,724.99	99.785450	49,892,725.10	0.11	1.54
912797UM7	TREASURY BILL 11/26 0.00000					3.731000	05 Nov 2026		
		Local	50,000,000.000	99.640190	49,820,095.13	99.640190	49,820,095.20	0.07	1.54
		Base		99.640190	49,820,095.13	99.640190	49,820,095.20	0.07	1.54
912797UY1	TREASURY BILL 11/26 0.00000					3.710000	12 Nov 2026		
		Local	50,000,000.000	99.569488	49,784,744.18	99.569489	49,784,744.31	0.13	1.54
		Base		99.569488	49,784,744.18	99.569489	49,784,744.31	0.13	1.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797UZ8	TREASURY BILL 11/26 0.00000				3.707500	19 Nov 2026		
	50,000,000.000	Local	99.497873	49,748,936.25	99.497872	49,748,936.20	-0.05	1.54
		Base	99.497873	49,748,936.25	99.497872	49,748,936.20	-0.05	1.54
912797VA2	TREASURY BILL 12/26 0.00000				3.775500	03 Dec 2026		
	50,000,000.000	Local	99.344184	49,672,091.99	99.302246	49,651,123.00	-20,968.99	1.54
		Base	99.344184	49,672,091.99	99.302246	49,651,123.00	-20,968.99	1.54
912797VG9	TREASURY BILL 12/26 0.00000				3.786000	10 Dec 2026		
	50,000,000.000	Local	99.269414	49,634,706.84	99.228736	49,614,368.00	-20,338.84	1.53
		Base	99.269414	49,634,706.84	99.228736	49,614,368.00	-20,338.84	1.53
912797VH7	TREASURY BILL 12/26 0.00000				3.982000	17 Dec 2026		
	50,000,000.000	Local	99.161299	49,580,649.45	99.147332	49,573,666.00	-6,983.45	1.53
		Base	99.161299	49,580,649.45	99.147332	49,573,666.00	-6,983.45	1.53
912797VJ3	TREASURY BILL 12/26 0.00000				3.846200	31 Dec 2026		
	50,000,000.000	Local	98.978262	49,489,131.05	98.979410	49,489,705.00	573.95	1.53
		Base	98.978262	49,489,131.05	98.979410	49,489,705.00	573.95	1.53
912797VK0	TREASURY BILL 10/26 0.00000				3.690000	06 Oct 2026		
	40,000,000.000	Local	99.949149	39,979,659.72	99.949150	39,979,659.80	0.08	1.24
		Base	99.949149	39,979,659.72	99.949150	39,979,659.80	0.08	1.24
912797VL8	TREASURY BILL 10/26 0.00000				3.653500	13 Oct 2026		
	20,000,000.000	Local	99.878217	19,975,643.33	99.878217	19,975,643.40	0.07	0.62
		Base	99.878217	19,975,643.33	99.878217	19,975,643.40	0.07	0.62
912797VM6	TREASURY BILL 10/26 0.00000				3.667600	20 Oct 2026		
	50,000,000.000	Local	99.805643	49,902,821.29	99.805642	49,902,821.20	-0.09	1.54
		Base	99.805643	49,902,821.29	99.805642	49,902,821.20	-0.09	1.54
912797VN4	TREASURY BILL 10/26 0.00000				3.673000	27 Oct 2026		
	50,000,000.000	Local	99.732763	49,866,381.62	99.732764	49,866,381.80	0.18	1.54
		Base	99.732763	49,866,381.62	99.732764	49,866,381.80	0.18	1.54
912797VP9	TREASURY BILL 11/26 0.00000				3.757500	03 Nov 2026		
	50,000,000.000	Local	99.654536	49,827,267.92	99.654536	49,827,268.10	0.18	1.54
		Base	99.654536	49,827,267.92	99.654536	49,827,268.10	0.18	1.54

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797VS3	TREASURY BILL 01/27 0.00000					3.821000	07 Jan 2027		
		Local	10,000,000.000	98.959839	9,895,983.89	98.900222	9,890,022.20	-5,961.69	0.31
		Base		98.959839	9,895,983.89	98.900222	9,890,022.20	-5,961.69	0.31
912797VT1	TREASURY BILL 01/27 0.00000					3.820500	14 Jan 2027		
		Local	10,000,000.000	98.885688	9,888,568.75	98.822162	9,882,216.20	-6,352.55	0.31
		Base		98.885688	9,888,568.75	98.822162	9,882,216.20	-6,352.55	0.31
912797VU8	TREASURY BILL 01/27 0.00000					3.955500	28 Jan 2027		
		Local	10,000,000.000	98.692488	9,869,248.75	98.652876	9,865,287.60	-3,961.15	0.31
		Base		98.692488	9,869,248.75	98.652876	9,865,287.60	-3,961.15	0.31
912797VW4	TREASURY BILL 11/26 0.00000					3.755000	10 Nov 2026		
		Local	50,000,000.000	99.582956	49,791,477.80	99.582956	49,791,477.80	0.00	1.54
		Base		99.582956	49,791,477.80	99.582956	49,791,477.80	0.00	1.54
912797VX2	TREASURY BILL 11/26 0.00000					3.921500	17 Nov 2026		
		Local	50,000,000.000	99.497426	49,748,713.20	99.497426	49,748,713.00	-0.20	1.54
		Base		99.497426	49,748,713.20	99.497426	49,748,713.00	-0.20	1.54
912797VY0	TREASURY BILL 11/26 0.00000					3.932000	24 Nov 2026		
		Local	40,000,000.000	99.417063	39,766,825.05	99.417063	39,766,825.00	-0.05	1.23
		Base		99.417063	39,766,825.05	99.417063	39,766,825.00	-0.05	1.23
912797VZ7	TREASURY BILL 12/26 0.00000					3.766000	01 Dec 2026		
		Local	20,000,000.000	99.361872	19,872,374.44	99.322510	19,864,502.00	-7,872.44	0.61
		Base		99.361872	19,872,374.44	99.322510	19,864,502.00	-7,872.44	0.61
912797WC7	TREASURY BILL 02/27 0.00000					3.790500	25 Feb 2027		
		Local	10,000,000.000	98.452213	9,845,221.28	98.315176	9,831,517.60	-13,703.68	0.30
		Base		98.452213	9,845,221.28	98.315176	9,831,517.60	-13,703.68	0.30
912797WD5	TREASURY BILL 03/27 0.00000					3.891000	04 Mar 2027		
		Local	10,000,000.000	98.335517	9,833,551.66	98.231353	9,823,135.30	-10,416.36	0.30
		Base		98.335517	9,833,551.66	98.231353	9,823,135.30	-10,416.36	0.30
912797WE3	TREASURY BILL 12/26 0.00000					3.780500	08 Dec 2026		
		Local	20,000,000.000	99.285906	19,857,181.14	99.247448	19,849,489.60	-7,691.54	0.61
		Base		99.285906	19,857,181.14	99.247448	19,849,489.60	-7,691.54	0.61

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

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912797WF0	TREASURY BILL 12/26 0.00000				3.740500	15 Dec 2026		
	20,000,000.000	Local	99.220729	19,844,145.83	99.176375	19,835,275.00	-8,870.83	0.61
		Base	99.220729	19,844,145.83	99.176375	19,835,275.00	-8,870.83	0.61
912797WG8	TREASURY BILL 12/26 0.00000				3.755500	22 Dec 2026		
	20,000,000.000	Local	99.144581	19,828,916.16	99.093877	19,818,775.40	-10,140.76	0.61
		Base	99.144581	19,828,916.16	99.093877	19,818,775.40	-10,140.76	0.61
912797WH6	TREASURY BILL 12/26 0.00000				3.750500	29 Dec 2026		
	20,000,000.000	Local	99.072793	19,814,558.55	99.013732	19,802,746.40	-11,812.15	0.61
		Base	99.072793	19,814,558.55	99.013732	19,802,746.40	-11,812.15	0.61
912797WK9	TREASURY BILL 03/27 0.00000				3.890000	11 Mar 2027		
	10,000,000.000	Local	98.260306	9,826,030.57	98.152301	9,815,230.10	-10,800.47	0.30
		Base	98.260306	9,826,030.57	98.152301	9,815,230.10	-10,800.47	0.30
912797WL7	TREASURY BILL 03/27 0.00000				4.133000	25 Mar 2027		
	10,000,000.000	Local	97.990903	9,799,090.29	97.973889	9,797,388.90	-1,701.39	0.30
		Base	97.990903	9,799,090.29	97.973889	9,797,388.90	-1,701.39	0.30
912797WM5	TREASURY BILL 04/27 0.00000				4.258000	01 Apr 2027		
	10,000,000.000	Local	97.847344	9,784,734.44	97.881722	9,788,172.20	3,437.76	0.30
		Base	97.847344	9,784,734.44	97.881722	9,788,172.20	3,437.76	0.30
912797WN3	TREASURY BILL 01/27 0.00000				3.841500	05 Jan 2027		
	20,000,000.000	Local	98.975600	19,795,120.03	98.921947	19,784,389.40	-10,730.63	0.61
		Base	98.975600	19,795,120.03	98.921947	19,784,389.40	-10,730.63	0.61
912797WP8	TREASURY BILL 01/27 0.00000				3.876000	12 Jan 2027		
	20,000,000.000	Local	98.891034	19,778,206.72	98.845828	19,769,165.60	-9,041.12	0.61
		Base	98.891034	19,778,206.72	98.845828	19,769,165.60	-9,041.12	0.61
912797WQ6	TREASURY BILL 01/27 0.00000				4.055100	19 Jan 2027		
	20,000,000.000	Local	98.760942	19,752,188.33	98.753295	19,750,659.00	-1,529.33	0.61
		Base	98.760942	19,752,188.33	98.753295	19,750,659.00	-1,529.33	0.61
912797WR4	TREASURY BILL 01/27 0.00000				4.125500	26 Jan 2027		
	20,000,000.000	Local	98.659212	19,731,842.49	98.669168	19,733,833.60	1,991.11	0.61
		Base	98.659212	19,731,842.49	98.669168	19,733,833.60	1,991.11	0.61

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.860000	01 Oct 2026		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.18
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.18
92646LL32	VICTORY RECEIVABLES				3.870000	03 Nov 2026		
	25,000,000.000	Local	99.645250	24,911,312.50	99.645250	24,911,312.50	0.00	0.77
		Base	99.645250	24,911,312.50	99.645250	24,911,312.50	0.00	0.77
92646LMU1	VICTORY RECEIVABLES				3.830000	28 Dec 2026		
	25,000,000.000	Local	99.063778	24,765,944.45	98.967600	24,741,900.00	-24,044.45	0.77
		Base	99.063778	24,765,944.45	98.967600	24,741,900.00	-24,044.45	0.77
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.850000	01 Oct 2026		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.73
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.73
93114FKS2	WAL MART STORES INC				3.720000	26 Oct 2026		
	25,000,000.000	Local	99.741667	24,935,416.67	99.741667	24,935,416.75	0.08	0.77
		Base	99.741667	24,935,416.67	99.741667	24,935,416.75	0.08	0.77
93114FKT0	WAL MART STORES INC				3.940000	27 Oct 2026		
	25,000,000.000	Local	99.715444	24,928,861.11	99.715444	24,928,861.00	-0.11	0.77
		Base	99.715444	24,928,861.11	99.715444	24,928,861.00	-0.11	0.77
93114FM76	WAL MART STORES INC				4.030000	07 Dec 2026		
	25,000,000.000	Local	99.249972	24,812,493.05	99.229080	24,807,270.00	-5,223.05	0.77
		Base	99.249972	24,812,493.05	99.229080	24,807,270.00	-5,223.05	0.77
979QRC005	BANK OF AMERICA REPO				3.880000	01 Oct 2026		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.73
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.73
980UKM008	US BANK REPO				3.850000	01 Oct 2026		
	11,962,198.130	Local	100.000000	11,962,198.13	100.000000	11,962,198.13	0.00	0.37
		Base	100.000000	11,962,198.13	100.000000	11,962,198.13	0.00	0.37
US DOLLAR Total								
	3,236,962,198.130	Local		3,224,145,562.32		3,223,852,089.73	-293,472.59	99.69
		Base		3,224,145,562.32		3,223,852,089.73	-293,472.59	99.69

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	3,236,962,198.130		3,224,145,562.32		3,223,852,089.73	-293,472.59	99.69
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	4,533,904.530	1.000000	4,533,904.53	1.000000	4,533,904.53	0.00	0.14
		Base		1.000000	4,533,904.53	1.000000	4,533,904.53	0.00	0.14
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	5,311,732.220	1.000000	5,311,732.22	1.000000	5,311,732.22	0.00	0.16
		Base		1.000000	5,311,732.22	1.000000	5,311,732.22	0.00	0.16
US DOLLAR Total									
		Local	9,845,636.750		9,845,636.75		9,845,636.75	0.00	0.30
		Base			9,845,636.75		9,845,636.75	0.00	0.30
EQUITY Total									
		Base	9,845,636.750		9,845,636.75		9,845,636.75	0.00	0.30

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

Holdings

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

As of: *September 30, 2026*

View Date: *October 9, 2026*

Base Currency: 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									
		3,246,857,834.780	Base		3,234,041,198.97		3,233,747,726.38	-293,472.59	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									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			49,999.970	1.000000	49,999.97	1.000000	49,999.97	0.00	0.00
		Base		1.000000	49,999.97	1.000000	49,999.97	0.00	0.00
US DOLLAR Total									
			49,999.970		49,999.97		49,999.97	0.00	0.00
		Base			49,999.97		49,999.97	0.00	0.00
CASH Total									
			49,999.970		49,999.97		49,999.97	0.00	0.00
		Base							
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.900000	29 Oct 2026		
			80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.97
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.97
912797SA6	TREASURY BILL 10/26 0.00000					3.671500	01 Oct 2026		
			70,000,000.000	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.60
		Base		100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.60
912797SK4	TREASURY BILL 10/26 0.00000					3.850100	29 Oct 2026		
			80,000,000.000	99.705502	79,764,401.78	99.705503	79,764,402.00	0.22	2.97
		Base		99.705502	79,764,401.78	99.705503	79,764,402.00	0.22	2.97
912797SU2	TREASURY BILL 11/26 0.00000					3.715000	27 Nov 2026		
			60,000,000.000	99.415222	59,649,133.29	99.415222	59,649,133.40	0.11	2.22
		Base		99.415222	59,649,133.29	99.415222	59,649,133.40	0.11	2.22
912797TC1	TREASURY BILL 12/26 0.00000					4.011000	24 Dec 2026		
			60,000,000.000	99.071722	59,443,033.25	99.066550	59,439,930.00	-3,103.25	2.21
		Base		99.071722	59,443,033.25	99.066550	59,439,930.00	-3,103.25	2.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797TM9	TREASURY BILL 01/27 0.00000					3.835200	21 Jan 2027		
		Local	10,000,000.000	98.806827	9,880,682.65	98.741439	9,874,143.90	-6,538.75	0.37
		Base		98.806827	9,880,682.65	98.741439	9,874,143.90	-6,538.75	0.37
912797TV9	TREASURY BILL 02/27 0.00000					3.782500	18 Feb 2027		
		Local	10,000,000.000	98.529028	9,852,902.78	98.405906	9,840,590.60	-12,312.18	0.37
		Base		98.529028	9,852,902.78	98.405906	9,840,590.60	-12,312.18	0.37
912797UD7	TREASURY BILL 03/27 0.00000					4.112500	18 Mar 2027		
		Local	10,000,000.000	98.080833	9,808,083.33	98.062750	9,806,275.00	-1,808.33	0.36
		Base		98.080833	9,808,083.33	98.062750	9,806,275.00	-1,808.33	0.36
912797UJ4	TREASURY BILL 10/26 0.00000					3.732500	08 Oct 2026		
		Local	80,000,000.000	99.927731	79,942,184.46	99.927731	79,942,184.69	0.23	2.97
		Base		99.927731	79,942,184.46	99.927731	79,942,184.69	0.23	2.97
912797UK1	TREASURY BILL 10/26 0.00000					3.721500	15 Oct 2026		
		Local	80,000,000.000	99.855866	79,884,692.54	99.855866	79,884,692.40	-0.14	2.97
		Base		99.855866	79,884,692.54	99.855866	79,884,692.40	-0.14	2.97
912797UL9	TREASURY BILL 10/26 0.00000					3.700000	22 Oct 2026		
		Local	80,000,000.000	99.784969	79,827,974.97	99.784969	79,827,975.20	0.23	2.97
		Base		99.784969	79,827,974.97	99.784969	79,827,975.20	0.23	2.97
912797UM7	TREASURY BILL 11/26 0.00000					3.730700	05 Nov 2026		
		Local	60,000,000.000	99.642161	59,785,296.39	99.642161	59,785,296.40	0.01	2.22
		Base		99.642161	59,785,296.39	99.642161	59,785,296.40	0.01	2.22
912797UY1	TREASURY BILL 11/26 0.00000					3.710000	12 Nov 2026		
		Local	60,000,000.000	99.571036	59,742,621.68	99.571036	59,742,621.81	0.13	2.22
		Base		99.571036	59,742,621.68	99.571036	59,742,621.81	0.13	2.22
912797UZ8	TREASURY BILL 11/26 0.00000					3.707700	19 Nov 2026		
		Local	80,000,000.000	99.498492	79,598,793.45	99.498492	79,598,793.40	-0.05	2.96
		Base		99.498492	79,598,793.45	99.498492	79,598,793.40	-0.05	2.96
912797VA2	TREASURY BILL 12/26 0.00000					3.756500	03 Dec 2026		
		Local	50,000,000.000	99.346844	49,673,421.99	99.302246	49,651,123.00	-22,298.99	1.85
		Base		99.346844	49,673,421.99	99.302246	49,651,123.00	-22,298.99	1.85

& 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
912797VG9	TREASURY BILL 12/26 0.00000					3.785000	10 Dec 2026		
		Local	80,000,000.000	99.267297	79,413,837.61	99.228736	79,382,988.80	-30,848.81	2.95
		Base		99.267297	79,413,837.61	99.228736	79,382,988.80	-30,848.81	2.95
912797VH7	TREASURY BILL 12/26 0.00000					3.981000	17 Dec 2026		
		Local	50,000,000.000	99.161470	49,580,735.01	99.147332	49,573,666.00	-7,069.01	1.84
		Base		99.161470	49,580,735.01	99.147332	49,573,666.00	-7,069.01	1.84
912797VJ3	TREASURY BILL 12/26 0.00000					4.080000	31 Dec 2026		
		Local	80,000,000.000	98.976345	79,181,075.83	98.979410	79,183,528.00	2,452.17	2.94
		Base		98.976345	79,181,075.83	98.979410	79,183,528.00	2,452.17	2.94
912797VK0	TREASURY BILL 10/26 0.00000					3.686000	06 Oct 2026		
		Local	60,000,000.000	99.949053	59,969,431.94	99.949054	59,969,432.20	0.26	2.23
		Base		99.949053	59,969,431.94	99.949054	59,969,432.20	0.26	2.23
912797VL8	TREASURY BILL 10/26 0.00000					3.660500	13 Oct 2026		
		Local	60,000,000.000	99.878061	59,926,836.66	99.878061	59,926,836.60	-0.06	2.23
		Base		99.878061	59,926,836.66	99.878061	59,926,836.60	-0.06	2.23
912797VM6	TREASURY BILL 10/26 0.00000					3.647000	20 Oct 2026		
		Local	80,000,000.000	99.806482	79,845,185.86	99.806482	79,845,185.61	-0.25	2.97
		Base		99.806482	79,845,185.86	99.806482	79,845,185.61	-0.25	2.97
912797VN4	TREASURY BILL 10/26 0.00000					3.673000	27 Oct 2026		
		Local	80,000,000.000	99.732814	79,786,251.05	99.732814	79,786,251.10	0.05	2.97
		Base		99.732814	79,786,251.05	99.732814	79,786,251.10	0.05	2.97
912797VP9	TREASURY BILL 11/26 0.00000					3.757500	03 Nov 2026		
		Local	80,000,000.000	99.655012	79,724,009.98	99.655013	79,724,010.20	0.22	2.96
		Base		99.655012	79,724,009.98	99.655013	79,724,010.20	0.22	2.96
912797VS3	TREASURY BILL 01/27 0.00000					3.821000	07 Jan 2027		
		Local	10,000,000.000	98.959839	9,895,983.89	98.900222	9,890,022.20	-5,961.69	0.37
		Base		98.959839	9,895,983.89	98.900222	9,890,022.20	-5,961.69	0.37
912797VT1	TREASURY BILL 01/27 0.00000					3.820500	14 Jan 2027		
		Local	10,000,000.000	98.885688	9,888,568.75	98.822162	9,882,216.20	-6,352.55	0.37
		Base		98.885688	9,888,568.75	98.822162	9,882,216.20	-6,352.55	0.37

& 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
912797VU8	TREASURY BILL 01/27 0.00000				3.955500	28 Jan 2027		
	10,000,000.000	Local	98.692488	9,869,248.75	98.652876	9,865,287.60	-3,961.15	0.37
		Base	98.692488	9,869,248.75	98.652876	9,865,287.60	-3,961.15	0.37
912797VW4	TREASURY BILL 11/26 0.00000				3.755000	10 Nov 2026		
	80,000,000.000	Local	99.582889	79,666,311.15	99.582889	79,666,311.20	0.05	2.96
		Base	99.582889	79,666,311.15	99.582889	79,666,311.20	0.05	2.96
912797VX2	TREASURY BILL 11/26 0.00000				3.921000	17 Nov 2026		
	60,000,000.000	Local	99.495903	59,697,541.95	99.495903	59,697,542.00	0.05	2.22
		Base	99.495903	59,697,541.95	99.495903	59,697,542.00	0.05	2.22
912797VY0	TREASURY BILL 11/26 0.00000				3.930500	24 Nov 2026		
	60,000,000.000	Local	99.414925	59,648,955.00	99.414925	59,648,955.00	0.00	2.22
		Base	99.414925	59,648,955.00	99.414925	59,648,955.00	0.00	2.22
912797VZ7	TREASURY BILL 12/26 0.00000				3.766000	01 Dec 2026		
	20,000,000.000	Local	99.361872	19,872,374.44	99.322510	19,864,502.00	-7,872.44	0.74
		Base	99.361872	19,872,374.44	99.322510	19,864,502.00	-7,872.44	0.74
912797WC7	TREASURY BILL 02/27 0.00000				3.790500	25 Feb 2027		
	10,000,000.000	Local	98.452213	9,845,221.28	98.315176	9,831,517.60	-13,703.68	0.37
		Base	98.452213	9,845,221.28	98.315176	9,831,517.60	-13,703.68	0.37
912797WD5	TREASURY BILL 03/27 0.00000				3.891000	04 Mar 2027		
	10,000,000.000	Local	98.335517	9,833,551.66	98.231353	9,823,135.30	-10,416.36	0.37
		Base	98.335517	9,833,551.66	98.231353	9,823,135.30	-10,416.36	0.37
912797WE3	TREASURY BILL 12/26 0.00000				3.780500	08 Dec 2026		
	20,000,000.000	Local	99.285906	19,857,181.14	99.247448	19,849,489.60	-7,691.54	0.74
		Base	99.285906	19,857,181.14	99.247448	19,849,489.60	-7,691.54	0.74
912797WF0	TREASURY BILL 12/26 0.00000				3.740500	15 Dec 2026		
	20,000,000.000	Local	99.220729	19,844,145.83	99.176375	19,835,275.00	-8,870.83	0.74
		Base	99.220729	19,844,145.83	99.176375	19,835,275.00	-8,870.83	0.74
912797WG8	TREASURY BILL 12/26 0.00000				3.755500	22 Dec 2026		
	20,000,000.000	Local	99.144581	19,828,916.16	99.093877	19,818,775.40	-10,140.76	0.74
		Base	99.144581	19,828,916.16	99.093877	19,818,775.40	-10,140.76	0.74

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797WH6	TREASURY BILL 12/26 0.00000				3.750500	29 Dec 2026		
	20,000,000.000	Local	99.072793	19,814,558.55	99.013732	19,802,746.40	-11,812.15	0.74
		Base	99.072793	19,814,558.55	99.013732	19,802,746.40	-11,812.15	0.74
912797WK9	TREASURY BILL 03/27 0.00000				3.890000	11 Mar 2027		
	10,000,000.000	Local	98.260306	9,826,030.57	98.152301	9,815,230.10	-10,800.47	0.36
		Base	98.260306	9,826,030.57	98.152301	9,815,230.10	-10,800.47	0.36
912797WL7	TREASURY BILL 03/27 0.00000				4.133000	25 Mar 2027		
	10,000,000.000	Local	97.990903	9,799,090.29	97.973889	9,797,388.90	-1,701.39	0.36
		Base	97.990903	9,799,090.29	97.973889	9,797,388.90	-1,701.39	0.36
912797WM5	TREASURY BILL 04/27 0.00000				4.258000	01 Apr 2027		
	10,000,000.000	Local	97.847344	9,784,734.44	97.881722	9,788,172.20	3,437.76	0.36
		Base	97.847344	9,784,734.44	97.881722	9,788,172.20	3,437.76	0.36
912797WN3	TREASURY BILL 01/27 0.00000				3.841500	05 Jan 2027		
	20,000,000.000	Local	98.975600	19,795,120.03	98.921947	19,784,389.40	-10,730.63	0.74
		Base	98.975600	19,795,120.03	98.921947	19,784,389.40	-10,730.63	0.74
912797WP8	TREASURY BILL 01/27 0.00000				3.876000	12 Jan 2027		
	20,000,000.000	Local	98.891034	19,778,206.72	98.845828	19,769,165.60	-9,041.12	0.73
		Base	98.891034	19,778,206.72	98.845828	19,769,165.60	-9,041.12	0.73
912797WQ6	TREASURY BILL 01/27 0.00000				4.055100	19 Jan 2027		
	20,000,000.000	Local	98.760942	19,752,188.33	98.753295	19,750,659.00	-1,529.33	0.73
		Base	98.760942	19,752,188.33	98.753295	19,750,659.00	-1,529.33	0.73
912797WR4	TREASURY BILL 01/27 0.00000				4.125500	26 Jan 2027		
	20,000,000.000	Local	98.659212	19,731,842.49	98.669168	19,733,833.60	1,991.11	0.73
		Base	98.659212	19,731,842.49	98.669168	19,733,833.60	1,991.11	0.73
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.710000	01 Oct 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.880000	29 Oct 2026		
	85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	3.16
		Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	3.16

& 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
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.700000	01 Oct 2026		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.79
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.79
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.870000	01 Oct 2026		
	259,330,469.910	Local	100.000000	259,330,469.91	100.000000	259,330,469.91	0.00	9.64
		Base	100.000000	259,330,469.91	100.000000	259,330,469.91	0.00	9.64
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS				3.400000	01 Oct 2026		
	86,443,072.530	Local	100.000000	86,443,072.53	100.000000	86,443,072.53	0.00	3.21
		Base	100.000000	86,443,072.53	100.000000	86,443,072.53	0.00	3.21
979QHR003	SOUTH STREET REPO				3.900000	01 Oct 2026		
	55,456,367.610	Local	100.000000	55,456,367.61	100.000000	55,456,367.61	0.00	2.06
		Base	100.000000	55,456,367.61	100.000000	55,456,367.61	0.00	2.06
985FHY004	MITSUBISHI UFJ REPO				3.880000	29 Oct 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.72
US DOLLAR Total								
	2,661,229,910.050	Local		2,651,540,267.97		2,651,343,584.66	-196,683.31	98.57
		Base		2,651,540,267.97		2,651,343,584.66	-196,683.31	98.57
CASH EQUIVALENT Total								
	2,661,229,910.050	Base		2,651,540,267.97		2,651,343,584.66	-196,683.31	98.57
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST							
	6,812,022.650	Local	1.000000	6,812,022.65	1.000000	6,812,022.65	0.00	0.25
		Base	1.000000	6,812,022.65	1.000000	6,812,022.65	0.00	0.25
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT							
	31,629,801.160	Local	1.000000	31,629,801.16	1.000000	31,629,801.16	0.00	1.18
		Base	1.000000	31,629,801.16	1.000000	31,629,801.16	0.00	1.18

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		38,441,823.810	Local		38,441,823.81		38,441,823.81	0.00	1.43
			Base		38,441,823.81		38,441,823.81	0.00	1.43
EQUITY Total									
		38,441,823.810	Base		38,441,823.81		38,441,823.81	0.00	1.43

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

Holdings

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

As of: *September 30, 2026*

View Date: *October 9, 2026*

Base Currency: 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									
		2,699,721,733.830	Base		2,690,032,091.75		2,689,835,408.44	-196,683.31	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									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
		-13,998.050	Local	1.000000	-13,998.05	1.000000	-13,998.05	0.00	0.00
			Base	1.000000	-13,998.05	1.000000	-13,998.05	0.00	0.00
US DOLLAR Total									
		-13,998.050	Local		-13,998.05		-13,998.05	0.00	0.00
			Base		-13,998.05		-13,998.05	0.00	0.00
CASH Total									
		-13,998.050	Base		-13,998.05		-13,998.05	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
09199J9T9	BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN					3.141519	31 Dec 2049		
		53,604,365.690	Local	100.010000	53,609,726.14	100.000000	53,604,365.69	-5,360.45	18.18
			Base	100.010000	53,609,726.14	100.000000	53,604,365.69	-5,360.45	18.18
US DOLLAR Total									
		53,604,365.690	Local		53,609,726.14		53,604,365.69	-5,360.45	18.18
			Base		53,609,726.14		53,604,365.69	-5,360.45	18.18
CASH EQUIVALENT Total									
		53,604,365.690	Base		53,609,726.14		53,604,365.69	-5,360.45	18.18
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
0054824G6	ADAMS ARAPAHOE CNTYS CO JT S ADASCD 12/26 FIXED 5.5					5.500000	01 Dec 2026		
		1,750,000.000	Local	100.410405	1,757,182.09	100.268100	1,754,691.75	-2,490.34	0.60
			Base	100.410405	1,757,182.09	100.268100	1,754,691.75	-2,490.34	0.60

& 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
03588JLN0	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5					5.000000	01 Apr 2028		
		Local	8,640,000.000	102.745942	8,877,249.37	102.184390	8,828,731.30	-48,518.07	2.99
		Base		102.745942	8,877,249.37	102.184390	8,828,731.30	-48,518.07	2.99
03588JLY6	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5					5.000000	01 Apr 2028		
		Local	4,235,000.000	102.745942	4,351,290.64	102.184390	4,327,508.92	-23,781.72	1.47
		Base		102.745942	4,351,290.64	102.184390	4,327,508.92	-23,781.72	1.47
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
		Local	2,360,000.000	100.399563	2,369,429.69	100.220100	2,365,194.36	-4,235.33	0.80
		Base		100.399563	2,369,429.69	100.220100	2,365,194.36	-4,235.33	0.80
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
		Local	18,035,000.000	100.214713	18,073,723.56	100.131970	18,058,800.79	-14,922.77	6.12
		Base		100.214713	18,073,723.56	100.131970	18,058,800.79	-14,922.77	6.12
158843ZL9	CHANDLER AZ CHA 07/29 FIXED 5					5.000000	01 Jul 2029		
		Local	5,000,000.000	106.512559	5,325,627.94	103.774510	5,188,725.50	-136,902.44	1.76
		Base		106.512559	5,325,627.94	103.774510	5,188,725.50	-136,902.44	1.76
1994922N8	COLUMBUS OH COL 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	7,040,000.000	104.067848	7,326,376.49	102.377850	7,207,400.64	-118,975.85	2.44
		Base		104.067848	7,326,376.49	102.377850	7,207,400.64	-118,975.85	2.44
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	5,250,000.000	100.474194	5,274,895.17	100.480440	5,275,223.10	327.93	1.79
		Base		100.474194	5,274,895.17	100.480440	5,275,223.10	327.93	1.79
236092PB2	DANE CNTY WI DAN 06/28 FIXED 4					4.000000	01 Jun 2028		
		Local	7,575,000.000	102.083064	7,732,792.07	100.718680	7,629,440.01	-103,352.06	2.59
		Base		102.083064	7,732,792.07	100.718680	7,629,440.01	-103,352.06	2.59
246381TC1	DELAWARE ST DES 05/27 FIXED 5					5.000000	01 May 2027		
		Local	4,605,000.000	101.391807	4,669,092.71	100.868990	4,645,016.99	-24,075.72	1.58
		Base		101.391807	4,669,092.71	100.868990	4,645,016.99	-24,075.72	1.58
246381TE7	DELAWARE ST DES 05/29 FIXED 5					5.000000	01 May 2029		
		Local	2,770,000.000	106.189744	2,941,455.91	103.657240	2,871,305.55	-70,150.36	0.97
		Base		106.189744	2,941,455.91	103.657240	2,871,305.55	-70,150.36	0.97

& 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
249002MT0	DENTON TX INDEP SCH DIST DNNSCD 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	2,625,000.000	103.904858	2,727,502.51	102.602350	2,693,311.69	-34,190.82	0.91
		Base		103.904858	2,727,502.51	102.602350	2,693,311.69	-34,190.82	0.91
249174ZH9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,250,000.000	102.446820	1,280,585.25	101.636300	1,270,453.75	-10,131.50	0.43
		Base		102.446820	1,280,585.25	101.636300	1,270,453.75	-10,131.50	0.43
249174ZQ9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,800,000.000	102.808497	1,850,552.95	101.636300	1,829,453.40	-21,099.55	0.62
		Base		102.808497	1,850,552.95	101.636300	1,829,453.40	-21,099.55	0.62
30382ALQ3	FAIRFAX CNTY VA FAI 10/27 FIXED 4					4.000000	01 Oct 2027		
		Local	9,000,000.000	101.529743	9,137,676.84	100.574850	9,051,736.50	-85,940.34	3.07
		Base		101.529743	9,137,676.84	100.574850	9,051,736.50	-85,940.34	3.07
303867PR0	FAIRFAX CNTY VA SWR REVENUE FAIUTL 07/29 FIXED 5					5.000000	15 Jul 2029		
		Local	5,000,000.000	106.459933	5,322,996.66	103.765210	5,188,260.50	-134,736.16	1.76
		Base		106.459933	5,322,996.66	103.765210	5,188,260.50	-134,736.16	1.76
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	2,365,000.000	100.862235	2,385,391.86	100.569680	2,378,472.93	-6,918.93	0.81
		Base		100.862235	2,385,391.86	100.569680	2,378,472.93	-6,918.93	0.81
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	6,625,000.000	103.101164	6,830,452.13	102.047170	6,760,625.01	-69,827.12	2.29
		Base		103.101164	6,830,452.13	102.047170	6,760,625.01	-69,827.12	2.29
479340ZH7	JOHNSTON CNTY NC JOH 02/29 FIXED 5					5.000000	01 Feb 2029		
		Local	3,230,000.000	105.228674	3,398,886.16	103.252970	3,335,070.93	-63,815.23	1.13
		Base		105.228674	3,398,886.16	103.252970	3,335,070.93	-63,815.23	1.13
486063Y46	KATY TX INDEP SCH DIST KATSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	1,000,000.000	102.976629	1,029,766.29	101.858520	1,018,585.20	-11,181.09	0.35
		Base		102.976629	1,029,766.29	101.858520	1,018,585.20	-11,181.09	0.35
498531UT7	KLEIN TX INDEP SCH DIST KLNSCD 08/28 FIXED 5					5.000000	01 Aug 2028		
		Local	5,000,000.000	103.955074	5,197,753.71	102.265060	5,113,253.00	-84,500.71	1.73
		Base		103.955074	5,197,753.71	102.265060	5,113,253.00	-84,500.71	1.73

& 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
523494SK9	LEE CNTY FL SCH BRD COPS LEEEDU 08/28 FIXED 5					5.000000	01 Aug 2028		
		Local	2,000,000.000	104.031207	2,080,624.14	102.384670	2,047,693.40	-32,930.74	0.69
		Base		104.031207	2,080,624.14	102.384670	2,047,693.40	-32,930.74	0.69
52882PHC5	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 5					5.000000	15 Aug 2027		
		Local	2,000,000.000	101.790648	2,035,812.96	101.124810	2,022,496.20	-13,316.76	0.69
		Base		101.790648	2,035,812.96	101.124810	2,022,496.20	-13,316.76	0.69
52882PHD3	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	2,000,000.000	103.756458	2,075,129.15	102.328720	2,046,574.40	-28,554.75	0.69
		Base		103.756458	2,075,129.15	102.328720	2,046,574.40	-28,554.75	0.69
54589TQT2	LOUDOUN CNTY VA LDN 12/28 FIXED 5					5.000000	01 Dec 2028		
		Local	5,000,000.000	105.021110	5,251,055.49	103.095710	5,154,785.50	-96,269.99	1.75
		Base		105.021110	5,251,055.49	103.095710	5,154,785.50	-96,269.99	1.75
57582TKB7	MASSACHUSETTS ST MAS 08/28 FIXED 5					5.000000	01 Aug 2028		
		Local	3,000,000.000	104.066371	3,121,991.14	102.671040	3,080,131.20	-41,859.94	1.04
		Base		104.066371	3,121,991.14	102.671040	3,080,131.20	-41,859.94	1.04
592112YW0	MET GOVT NASHVILLE DAVIDSON MET 01/28 FIXED 5					5.000000	01 Jan 2028		
		Local	8,770,000.000	103.036278	9,036,281.54	101.691410	8,918,336.66	-117,944.88	3.02
		Base		103.036278	9,036,281.54	101.691410	8,918,336.66	-117,944.88	3.02
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5					5.000000	01 Aug 2027		
		Local	13,495,000.000	102.023016	13,768,006.04	101.171870	13,653,143.86	-114,862.18	4.63
		Base		102.023016	13,768,006.04	101.171870	13,653,143.86	-114,862.18	4.63
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5					5.000000	01 Oct 2026		
		Local	13,390,000.000	100.000000	13,390,000.00	100.000000	13,390,000.00	0.00	4.54
		Base		100.000000	13,390,000.00	100.000000	13,390,000.00	0.00	4.54
625517PM3	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/28 FIXED 5					5.000000	15 Jun 2028		
		Local	10,000,000.000	104.118331	10,411,833.13	102.499660	10,249,966.00	-161,867.13	3.48
		Base		104.118331	10,411,833.13	102.499660	10,249,966.00	-161,867.13	3.48
64966SXQ4	NEW YORK NY NYC 08/28 FIXED 5					5.000000	01 Aug 2028		
		Local	3,000,000.000	103.628870	3,108,866.10	102.273980	3,068,219.40	-40,646.70	1.04
		Base		103.628870	3,108,866.10	102.273980	3,068,219.40	-40,646.70	1.04

& 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
677523RX2	OHIO ST OHS 05/28 FIXED 5					5.000000	01 May 2028		
		Local	8,000,000.000	103.867789	8,309,423.10	102.234240	8,178,739.20	-130,683.90	2.77
		Base		103.867789	8,309,423.10	102.234240	8,178,739.20	-130,683.90	2.77
67766WT85	OHIO ST WTR DEV AUTH WTR POLL OHSPOL 12/30 FIXED 5					5.000000	01 Dec 2030		
		Local	5,070,000.000	107.978260	5,474,497.78	104.901890	5,318,525.82	-155,971.96	1.80
Original Face:		Base	5,070,000.000	107.978260	5,474,497.78	104.901890	5,318,525.82	-155,971.96	1.80
7092354Z5	PENNSYLVANIA ST UNIV PSUHGR 09/27 FIXED 5					5.000000	01 Sep 2027		
		Local	2,000,000.000	102.222852	2,044,457.03	101.313990	2,026,279.80	-18,177.23	0.69
		Base		102.222852	2,044,457.03	101.313990	2,026,279.80	-18,177.23	0.69
727199D99	PLANO TX INDEP SCH DIST PNOSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	8,000,000.000	102.518127	8,201,450.17	101.657010	8,132,560.80	-68,889.37	2.76
		Base		102.518127	8,201,450.17	101.657010	8,132,560.80	-68,889.37	2.76
87973EDV8	TEMPE AZ TEM 07/28 FIXED 5					5.000000	01 Jul 2028		
		Local	700,000.000	104.286794	730,007.56	102.526810	717,687.67	-12,319.89	0.24
		Base		104.286794	730,007.56	102.526810	717,687.67	-12,319.89	0.24
87973EDW6	TEMPE AZ TEM 07/29 FIXED 5					5.000000	01 Jul 2029		
		Local	1,000,000.000	106.436595	1,064,365.95	103.694760	1,036,947.60	-27,418.35	0.35
		Base		106.436595	1,064,365.95	103.694760	1,036,947.60	-27,418.35	0.35
889855W99	TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	9,365,000.000	100.851053	9,444,701.15	100.495340	9,411,388.59	-33,312.56	3.19
		Base		100.851053	9,444,701.15	100.495340	9,411,388.59	-33,312.56	3.19
917542XB3	UTAH ST UTS 07/27 FIXED 5					5.000000	01 Jul 2027		
		Local	15,000,000.000	101.730955	15,259,643.23	101.146910	15,172,036.50	-87,606.73	5.15
		Base		101.730955	15,259,643.23	101.146910	15,172,036.50	-87,606.73	5.15
92778UFB1	VIRGINIA ST CMWLTH TRANSPRTN B VASTRN 09/27 FIXED 5					5.000000	15 Sep 2027		
		Local	1,060,000.000	102.346355	1,084,871.36	101.387590	1,074,708.45	-10,162.91	0.36
		Base		102.346355	1,084,871.36	101.387590	1,074,708.45	-10,162.91	0.36
93974E5C6	WASHINGTON ST WAS 07/27 FIXED 5					5.000000	01 Jul 2027		
		Local	7,000,000.000	101.566045	7,109,623.15	101.094910	7,076,643.70	-32,979.45	2.40
		Base		101.566045	7,109,623.15	101.094910	7,076,643.70	-32,979.45	2.40

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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
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5					5.000000	01 Jul 2028		
		Local	5,000,000.000	103.553851	5,177,692.57	102.470250	5,123,512.50	-54,180.07	1.74
		Base		103.553851	5,177,692.57	102.470250	5,123,512.50	-54,180.07	1.74
97705MM69	WISCONSIN ST WIS 05/28 FIXED 5					5.000000	01 May 2028		
		Local	7,375,000.000	103.949442	7,666,271.34	102.327320	7,546,639.85	-119,631.49	2.56
		Base		103.949442	7,666,271.34	102.327320	7,546,639.85	-119,631.49	2.56
US DOLLAR Total									
		Local	237,380,000.000		243,707,284.08		241,238,278.92	-2,469,005.16	81.82
Original Face:		Base	5,070,000.000		243,707,284.08		241,238,278.92	-2,469,005.16	81.82
FIXED INCOME Total									
		Base	237,380,000.000		243,707,284.08		241,238,278.92	-2,469,005.16	81.82
Original Face:			5,070,000.000						

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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									
		290,970,367.640	Base		297,303,012.17		294,828,646.56	-2,474,365.61	100.00
	Original Face:	5,070,000.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			50,000.000	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
				Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
US DOLLAR Total										
			50,000.000	Local		50,000.00		50,000.00	0.00	0.01
				Base		50,000.00		50,000.00	0.00	0.01
CASH Total										
			50,000.000	Base		50,000.00		50,000.00	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0347M3KS2	ANGLESEA FDG PLC + ANG						3.940000	26 Oct 2026		
			10,000,000.000	Local	99.726389	9,972,638.89	99.726389	9,972,638.89	0.00	1.24
				Base	99.726389	9,972,638.89	99.726389	9,972,638.89	0.00	1.24
0347M3KU7	ANGLESEA FDG PLC + ANG						3.960000	28 Oct 2026		
			10,000,000.000	Local	99.703000	9,970,300.00	99.703000	9,970,300.00	0.00	1.24
				Base	99.703000	9,970,300.00	99.703000	9,970,300.00	0.00	1.24
07644BLP5	BEDFORD ROW FDG CORP						3.960000	23 Nov 2026		
			10,000,000.000	Local	99.417000	9,941,700.00	99.417000	9,941,700.00	0.00	1.23
				Base	99.417000	9,941,700.00	99.417000	9,941,700.00	0.00	1.23
15987HPR2	CHARLES SCHWAB + CO INC DISC C						4.060000	25 Feb 2027		
			5,000,000.000	Local	98.342167	4,917,108.33	98.198510	4,909,925.50	-7,182.83	0.61
				Base	98.342167	4,917,108.33	98.198510	4,909,925.50	-7,182.83	0.61
15987HSS7	CHARLES SCHWAB + CO INC DISC C						4.210000	26 May 2027		
			10,000,000.000	Local	97.228417	9,722,841.66	96.983280	9,698,328.00	-24,513.66	1.20
				Base	97.228417	9,722,841.66	96.983280	9,698,328.00	-24,513.66	1.20

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XNV8	GTA FDG LLC DISC					4.020000	29 Jan 2027		
		Local	3,000,000.000	98.660000	2,959,800.00	98.563800	2,956,914.00	-2,886.00	0.37
		Base		98.660000	2,959,800.00	98.563800	2,956,914.00	-2,886.00	0.37
40060XPJ3	GTA FDG LLC DISC					4.000000	18 Feb 2027		
		Local	5,000,000.000	98.444444	4,922,222.22	98.302910	4,915,145.50	-7,076.72	0.61
		Base		98.444444	4,922,222.22	98.302910	4,915,145.50	-7,076.72	0.61
52953BKP7	LEXINGTN PKR CAP CO LL					4.070000	23 Oct 2026		
		Local	10,000,000.000	99.751278	9,975,127.78	99.751278	9,975,127.80	0.02	1.24
		Base		99.751278	9,975,127.78	99.751278	9,975,127.80	0.02	1.24
57978DKT5	MCCORMICK + COMPANY					3.910000	27 Oct 2026		
		Local	10,000,000.000	99.717611	9,971,761.11	99.717611	9,971,761.11	0.00	1.24
		Base		99.717611	9,971,761.11	99.717611	9,971,761.11	0.00	1.24
63307MTG4	NATIONAL BK OF CANAD					4.200000	16 Jun 2027		
		Local	1,208,000.000	96.990000	1,171,639.20	96.753070	1,168,777.09	-2,862.11	0.14
		Base		96.990000	1,171,639.20	96.753070	1,168,777.09	-2,862.11	0.14
65339NKV5	NEXTERA ENERGY CAP HLDGS INC					3.970000	29 Oct 2026		
		Local	10,000,000.000	99.691222	9,969,122.22	99.691222	9,969,122.20	-0.02	1.24
		Base		99.691222	9,969,122.22	99.691222	9,969,122.20	-0.02	1.24
67983UNS8	OLD LINE FUNDING LLC					4.040000	26 Jan 2027		
		Local	10,000,000.000	98.687000	9,868,700.00	98.607820	9,860,782.00	-7,918.00	1.22
		Base		98.687000	9,868,700.00	98.607820	9,860,782.00	-7,918.00	1.22
67983UQ22	OLD LINE FUNDING LLC					4.040000	02 Mar 2027		
		Local	5,000,000.000	98.294222	4,914,711.11	98.152950	4,907,647.50	-7,063.61	0.61
		Base		98.294222	4,914,711.11	98.152950	4,907,647.50	-7,063.61	0.61
69039UK77	OVERWATCH ALPHA FDG LLC					3.950000	07 Oct 2026		
		Local	10,000,000.000	99.934167	9,993,416.67	99.934167	9,993,416.70	0.03	1.24
		Base		99.934167	9,993,416.67	99.934167	9,993,416.70	0.03	1.24
73044GQA0	PODIUM FUNDING TRUST					4.200000	10 Mar 2027		
		Local	10,000,000.000	98.133333	9,813,333.33	98.023580	9,802,358.00	-10,975.33	1.22
		Base		98.133333	9,813,333.33	98.023580	9,802,358.00	-10,975.33	1.22

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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
74271UKP4	PROCTOR GAMBLE AND CO				3.750000	23 Oct 2026		
	5,000,000.000	Local	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.62
		Base	99.770833	4,988,541.67	99.770833	4,988,541.65	-0.02	0.62
912797VM6	TREASURY BILL 10/26 0.00000				3.665000	20 Oct 2026		
	10,000,000.000	Local	99.806570	9,980,656.95	99.806570	9,980,657.00	0.05	1.24
		Base	99.806570	9,980,656.95	99.806570	9,980,657.00	0.05	1.24
91842KLJ3	VW CR INC				4.210000	18 Nov 2026		
	15,000,000.000	Local	99.438667	14,915,800.00	99.438667	14,915,800.05	0.05	1.85
		Base	99.438667	14,915,800.00	99.438667	14,915,800.05	0.05	1.85
92646LMV9	VICTORY RECEIVABLES				4.020000	29 Dec 2026		
	10,000,000.000	Local	99.006167	9,900,616.67	98.955000	9,895,500.00	-5,116.67	1.23
		Base	99.006167	9,900,616.67	98.955000	9,895,500.00	-5,116.67	1.23
9612C1SU2	WESTPAC BANKING CORP.				3.980000	28 May 2027		
	9,150,000.000	Local	97.357722	8,908,231.59	97.023360	8,877,637.44	-30,594.15	1.10
		Base	97.357722	8,908,231.59	97.023360	8,877,637.44	-30,594.15	1.10
979QHR003	SOUTH STREET REPO				3.880000	01 Oct 2026		
	45,659,504.220	Local	100.000000	45,659,504.22	100.000000	45,659,504.22	0.00	5.66
		Base	100.000000	45,659,504.22	100.000000	45,659,504.22	0.00	5.66
US DOLLAR Total								
	214,017,504.220	Local		212,437,773.62		212,331,584.65	-106,188.97	26.33
		Base		212,437,773.62		212,331,584.65	-106,188.97	26.33
CASH EQUIVALENT Total								
	214,017,504.220	Base		212,437,773.62		212,331,584.65	-106,188.97	26.33
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	10,000,000.000	Local	99.976251	9,997,625.10	99.648752	9,964,875.20	-32,749.90	1.24
		Base	99.976251	9,997,625.10	99.648752	9,964,875.20	-32,749.90	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
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.820507	4,991,025.33	85.591958	4,279,597.90	-711,427.43	0.53
		Base		99.820507	4,991,025.33	85.591958	4,279,597.90	-711,427.43	0.53
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.957864	7,496,839.81	96.676997	7,250,774.78	-246,065.03	0.90
		Base		99.957864	7,496,839.81	96.676997	7,250,774.78	-246,065.03	0.90
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					4.530000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	100.004010	6,000,240.60	240.60	0.74
		Base		100.000000	6,000,000.00	100.004010	6,000,240.60	240.60	0.74
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	99.713515	5,293,790.53	96.745943	5,136,242.11	-157,548.42	0.64
		Base		99.713515	5,293,790.53	96.745943	5,136,242.11	-157,548.42	0.64
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.924228	4,996,211.38	93.541900	4,677,095.00	-319,116.38	0.58
		Base		99.924228	4,996,211.38	93.541900	4,677,095.00	-319,116.38	0.58
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1					5.100000	15 Mar 2036		
		Local	5,000,000.000	99.799039	4,989,951.93	92.729917	4,636,495.85	-353,456.08	0.58
		Base		99.799039	4,989,951.93	92.729917	4,636,495.85	-353,456.08	0.58
05348EBH1	ERP OPERATING LP SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.820741	3,493,725.94	87.786516	3,072,528.06	-421,197.88	0.38
		Base		99.820741	3,493,725.94	87.786516	3,072,528.06	-421,197.88	0.38
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	1,409,810.630	99.998678	1,409,791.99	99.921580	1,408,705.06	-1,086.93	0.17
Original Face:		Base	4,000,000.000	99.998678	1,409,791.99	99.921580	1,408,705.06	-1,086.93	0.17
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.962839	4,998,141.96	91.534225	4,576,711.25	-421,430.71	0.57
		Base		99.962839	4,998,141.96	91.534225	4,576,711.25	-421,430.71	0.57
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	4,365,379.610	91.837076	4,009,037.01	97.225350	4,244,255.60	235,218.59	0.53
Original Face:		Base	5,000,000.000	91.837076	4,009,037.01	97.225350	4,244,255.60	235,218.59	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	2,935,692.300	96.038792	2,819,403.43	96.052420	2,819,803.50	400.07	0.35
Original Face:		Base	5,000,000.000	96.038792	2,819,403.43	96.052420	2,819,803.50	400.07	0.35
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	0.000	0.000000	-2,391.46	0.000000	0.00	2,391.46	0.00
		Base		0.000000	-2,391.46	0.000000	0.00	2,391.46	0.00
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	3,477,223.560	95.748411	3,329,386.29	95.449350	3,318,987.29	-10,399.00	0.41
Original Face:		Base	5,000,000.000	95.748411	3,329,386.29	95.449350	3,318,987.29	-10,399.00	0.41
10638VAA8	BREAN ASSET BACKED SECURITIES BABS 2026 SRM2 A1 144A					3.250000	25 Sep 2066		
		Local	12,000,000.000	91.806219	11,016,746.29	91.804690	11,016,562.80	-183.49	1.37
Original Face:		Base	12,000,000.000	91.806219	11,016,746.29	91.804690	11,016,562.80	-183.49	1.37
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	1,919,531.670	99.996666	1,919,467.67	100.575040	1,930,569.74	11,102.07	0.24
Original Face:		Base	5,000,000.000	99.996666	1,919,467.67	100.575040	1,930,569.74	11,102.07	0.24
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	1,784,148.970	99.998975	1,784,130.68	99.961900	1,783,469.21	-661.47	0.22
Original Face:		Base	4,000,000.000	99.998975	1,784,130.68	99.961900	1,783,469.21	-661.47	0.22
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.809495	4,990,474.73	91.158863	4,557,943.15	-432,531.58	0.57
		Base		99.809495	4,990,474.73	91.158863	4,557,943.15	-432,531.58	0.57
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.982834	4,999,141.69	99.520065	4,976,003.25	-23,138.44	0.62
		Base		99.982834	4,999,141.69	99.520065	4,976,003.25	-23,138.44	0.62
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	5,000,000.000	99.961928	4,998,096.42	97.546556	4,877,327.80	-120,768.62	0.60
		Base		99.961928	4,998,096.42	97.546556	4,877,327.80	-120,768.62	0.60
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					4.520000	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.899099	4,944,954.95	-55,045.05	0.61
		Base		100.000000	5,000,000.00	98.899099	4,944,954.95	-55,045.05	0.61

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189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
			2,500,000.000	99.678080	2,491,952.00	87.520871	2,188,021.78	-303,930.22	0.27
		Base		99.678080	2,491,952.00	87.520871	2,188,021.78	-303,930.22	0.27
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4					4.120000	15 Mar 2032		
			3,500,000.000	99.993752	3,499,781.32	97.667250	3,418,353.75	-81,427.57	0.42
Original Face:		Base	3,500,000.000	99.993752	3,499,781.32	97.667250	3,418,353.75	-81,427.57	0.42
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.280000	05 Jan 2027		
			10,000,000.000	100.000000	10,000,000.00	100.043000	10,004,300.00	4,300.00	1.24
		Base		100.000000	10,000,000.00	100.043000	10,004,300.00	4,300.00	1.24
31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR					4.373000	01 Mar 2056		
			4,676,652.850	99.501103	4,653,321.17	95.193459	4,451,867.61	-201,453.56	0.55
Original Face:		Base	5,000,000.000	99.501103	4,653,321.17	95.193459	4,451,867.61	-201,453.56	0.55
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
			437,888.400	100.902534	441,840.49	83.989967	367,782.32	-74,058.17	0.05
Original Face:		Base	5,000,000.000	100.902534	441,840.49	83.989967	367,782.32	-74,058.17	0.05
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
			411,186.100	101.494987	417,333.28	96.470542	396,673.46	-20,659.82	0.05
Original Face:		Base	5,000,000.000	101.494987	417,333.28	96.470542	396,673.46	-20,659.82	0.05
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
			6,000,000.000	115.090564	6,905,433.85	85.606745	5,136,404.70	-1,769,029.15	0.64
		Base		115.090564	6,905,433.85	85.606745	5,136,404.70	-1,769,029.15	0.64
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
			4,000,000.000	110.387177	4,415,487.07	92.933684	3,717,347.36	-698,139.71	0.46
		Base		110.387177	4,415,487.07	92.933684	3,717,347.36	-698,139.71	0.46
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
			2,070,000.000	116.559963	2,412,791.23	87.892359	1,819,371.83	-593,419.40	0.23
		Base		116.559963	2,412,791.23	87.892359	1,819,371.83	-593,419.40	0.23
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87					4.870000	09 Dec 2033		
			10,000,000.000	99.816461	9,981,646.10	95.458225	9,545,822.50	-435,823.60	1.18
		Base		99.816461	9,981,646.10	95.458225	9,545,822.50	-435,823.60	1.18

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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
3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99				4.990000	23 Apr 2035		
	5,000,000.000	Local	99.778446	4,988,922.30	94.306004	4,715,300.20	-273,622.10	0.58
		Base	99.778446	4,988,922.30	94.306004	4,715,300.20	-273,622.10	0.58
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95				4.950000	25 Sep 2034		
	10,000,000.000	Local	99.899602	9,989,960.19	94.446825	9,444,682.50	-545,277.69	1.17
		Base	99.899602	9,989,960.19	94.446825	9,444,682.50	-545,277.69	1.17
3133Q3RT0	FREDDIEMAC STRIP FHS 429 GA				4.000000	25 Apr 2031		
	4,663,825.650	Local	98.949944	4,614,852.88	94.896204	4,425,793.50	-189,059.38	0.55
Original Face:	5,000,000.000	Base	98.949944	4,614,852.88	94.896204	4,425,793.50	-189,059.38	0.55
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.979179	2,499,479.48	96.166704	2,404,167.60	-95,311.88	0.30
		Base	99.979179	2,499,479.48	96.166704	2,404,167.60	-95,311.88	0.30
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	392,308.420	Local	101.828097	399,480.20	92.117330	361,384.04	-38,096.16	0.04
Original Face:	5,100,000.000	Base	101.828097	399,480.20	92.117330	361,384.04	-38,096.16	0.04
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	228,096.120	Local	99.008545	225,834.65	84.581920	192,928.08	-32,906.57	0.02
Original Face:	2,025,000.000	Base	99.008545	225,834.65	84.581920	192,928.08	-32,906.57	0.02
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	622,676.900	Local	99.012610	616,528.65	93.255180	580,678.46	-35,850.19	0.07
Original Face:	5,000,000.000	Base	99.012610	616,528.65	93.255180	580,678.46	-35,850.19	0.07
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	409,519.890	Local	101.008225	413,648.77	88.755850	363,472.86	-50,175.91	0.05
Original Face:	3,000,000.000	Base	101.008225	413,648.77	88.755850	363,472.86	-50,175.91	0.05
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	409,519.890	Local	99.894972	409,089.78	88.755850	363,472.86	-45,616.92	0.05
Original Face:	3,000,000.000	Base	99.894972	409,089.78	88.755850	363,472.86	-45,616.92	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	2,044,599.300	Local	102.395626	2,093,580.26	90.888450	1,858,304.61	-235,275.65	0.23
Original Face:	4,036,000.000	Base	102.395626	2,093,580.26	90.888450	1,858,304.61	-235,275.65	0.23

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3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	2,531,696.000	102.571324	2,596,794.10	91.072560	2,305,680.36	-291,113.74	0.29
Original Face:		Base	5,000,000.000	102.571324	2,596,794.10	91.072560	2,305,680.36	-291,113.74	0.29
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	1,363,612.710	100.355744	1,368,463.68	70.716060	964,293.18	-404,170.50	0.12
Original Face:		Base	3,015,000.000	100.355744	1,368,463.68	70.716060	964,293.18	-404,170.50	0.12
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	2,062,547.570	99.223078	2,046,523.19	91.081290	1,878,594.93	-167,928.26	0.23
Original Face:		Base	3,250,145.000	99.223078	2,046,523.19	91.081290	1,878,594.93	-167,928.26	0.23
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	941,224.320	100.438175	945,348.53	91.182850	858,235.16	-87,113.37	0.11
Original Face:		Base	1,500,000.000	100.438175	945,348.53	91.182850	858,235.16	-87,113.37	0.11
3136BPEA5	FANNIE MAE FNR 2022 66 PA					4.500000	25 Dec 2049		
		Local	4,431,733.650	99.079862	4,390,955.58	96.625550	4,282,187.01	-108,768.57	0.53
Original Face:		Base	7,682,489.000	99.079862	4,390,955.58	96.625550	4,282,187.01	-108,768.57	0.53
3136BU7G9	FANNIE MAE FNR 2025 18 DA					5.500000	25 Nov 2051		
		Local	5,267,963.600	99.680900	5,251,153.55	99.448800	5,238,926.58	-12,226.97	0.65
Original Face:		Base	10,000,000.000	99.680900	5,251,153.55	99.448800	5,238,926.58	-12,226.97	0.65
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	2,235,606.250	99.484070	2,224,072.08	99.433890	2,222,950.26	-1,121.82	0.28
Original Face:		Base	5,000,000.000	99.484070	2,224,072.08	99.433890	2,222,950.26	-1,121.82	0.28
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	2,441,469.240	99.912123	2,439,323.76	97.885540	2,389,845.35	-49,478.41	0.30
Original Face:		Base	3,000,000.000	99.912123	2,439,323.76	97.885540	2,389,845.35	-49,478.41	0.30
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	4,750,120.600	99.236280	4,713,842.98	94.081690	4,468,993.74	-244,849.24	0.55
Original Face:		Base	5,000,000.000	99.236280	4,713,842.98	94.081690	4,468,993.74	-244,849.24	0.55
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.960894	4,998,044.71	86.134069	4,306,703.45	-691,341.26	0.53
		Base		99.960894	4,998,044.71	86.134069	4,306,703.45	-691,341.26	0.53

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3136G5BH2	FANNIE MAE FNR 2026 23 DE					4.750000	25 Sep 2054		
		Local	4,627,122.050	98.321906	4,549,474.58	95.082530	4,399,584.71	-149,889.87	0.55
Original Face:		Base	5,000,000.000	98.321906	4,549,474.58	95.082530	4,399,584.71	-149,889.87	0.55
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	4,534,184.600	99.737376	4,522,276.76	95.720740	4,340,155.05	-182,121.71	0.54
Original Face:		Base	5,000,000.000	99.737376	4,522,276.76	95.720740	4,340,155.05	-182,121.71	0.54
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	10,776.040	100.125092	10,789.52	99.648020	10,738.11	-51.41	0.00
Original Face:		Base	2,000,000.000	100.125092	10,789.52	99.648020	10,738.11	-51.41	0.00
3137FTNS2	FREDDIE MAC FHR 4980 TB					2.000000	25 Jun 2035		
		Local	2,000,000.000	87.402356	1,748,047.11	84.260830	1,685,216.60	-62,830.51	0.21
Original Face:		Base	2,000,000.000	87.402356	1,748,047.11	84.260830	1,685,216.60	-62,830.51	0.21
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
		Local	4,745,436.940	93.027119	4,414,543.25	88.754780	4,211,802.12	-202,741.13	0.52
Original Face:		Base	8,381,000.000	93.027119	4,414,543.25	88.754780	4,211,802.12	-202,741.13	0.52
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	996,439.560	98.214308	978,646.22	96.698640	963,543.50	-15,102.72	0.12
Original Face:		Base	1,466,009.000	98.214308	978,646.22	96.698640	963,543.50	-15,102.72	0.12
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	3,059,463.910	99.825797	3,054,134.23	97.595960	2,985,913.17	-68,221.06	0.37
Original Face:		Base	5,000,000.000	99.825797	3,054,134.23	97.595960	2,985,913.17	-68,221.06	0.37
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	985,187.320	99.899109	984,193.35	99.736440	982,590.76	-1,602.59	0.12
Original Face:		Base	2,331,768.000	99.899109	984,193.35	99.736440	982,590.76	-1,602.59	0.12
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
		Local	1,089,060.220	99.221533	1,080,582.25	99.854810	1,087,479.01	6,896.76	0.13
Original Face:		Base	3,643,671.000	99.221533	1,080,582.25	99.854810	1,087,479.01	6,896.76	0.13
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	2,209,663.100	99.412907	2,196,690.33	98.608460	2,178,914.75	-17,775.58	0.27
Original Face:		Base	5,000,000.000	99.412907	2,196,690.33	98.608460	2,178,914.75	-17,775.58	0.27

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3137HHZ95	FREDDIE MAC FHR 5492 PA					5.000000	25 Dec 2053		
		Local	7,043,756.100	98.114566	6,910,950.73	96.779770	6,816,930.95	-94,019.78	0.85
Original Face:		Base	8,872,000.000	98.114566	6,910,950.73	96.779770	6,816,930.95	-94,019.78	0.85
3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	1,538,512.550	100.363176	1,544,100.06	100.256960	1,542,465.91	-1,634.15	0.19
Original Face:		Base	5,000,000.000	100.363176	1,544,100.06	100.256960	1,542,465.91	-1,634.15	0.19
3137HJPM3	FREDDIE MAC FHR 5507 GB					5.500000	25 Mar 2051		
		Local	2,066,158.000	99.696812	2,059,893.66	99.609520	2,058,090.07	-1,803.59	0.26
Original Face:		Base	5,000,000.000	99.696812	2,059,893.66	99.609520	2,058,090.07	-1,803.59	0.26
3137HK2W3	FREDDIE MAC FHR 5520 GA					5.500000	25 Oct 2049		
		Local	3,356,846.670	100.000000	3,356,846.67	99.388560	3,336,321.57	-20,525.10	0.41
Original Face:		Base	5,825,000.000	100.000000	3,356,846.67	99.388560	3,336,321.57	-20,525.10	0.41
3137HMV72	FREDDIE MAC FHR 5578 KA					5.000000	25 Sep 2055		
		Local	4,717,960.600	99.861474	4,711,425.00	95.132300	4,488,304.43	-223,120.57	0.56
Original Face:		Base	5,000,000.000	99.861474	4,711,425.00	95.132300	4,488,304.43	-223,120.57	0.56
3137HMVB3	FREDDIE MAC FHR 5578 KE					4.750000	25 Sep 2055		
		Local	4,717,960.600	99.230533	4,681,657.43	94.342290	4,451,032.07	-230,625.36	0.55
Original Face:		Base	5,000,000.000	99.230533	4,681,657.43	94.342290	4,451,032.07	-230,625.36	0.55
3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	4,110,014.550	99.969157	4,108,746.90	95.373160	3,919,850.75	-188,896.15	0.49
Original Face:		Base	5,000,000.000	99.969157	4,108,746.90	95.373160	3,919,850.75	-188,896.15	0.49
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	4,778,695.700	99.845390	4,771,307.35	94.216650	4,502,327.00	-268,980.35	0.56
Original Face:		Base	5,000,000.000	99.845390	4,771,307.35	94.216650	4,502,327.00	-268,980.35	0.56
3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	4,665,463.880	99.414451	4,638,145.32	94.202060	4,394,963.08	-243,182.24	0.55
Original Face:		Base	5,000,000.000	99.414451	4,638,145.32	94.202060	4,394,963.08	-243,182.24	0.55
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,294,731.000	99.647891	9,262,003.42	94.385120	8,772,843.01	-489,160.41	1.09
Original Face:		Base	10,000,000.000	99.647891	9,262,003.42	94.385120	8,772,843.01	-489,160.41	1.09

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3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	4,606,350.150	98.698048	4,546,377.70	93.916530	4,326,124.22	-220,253.48	0.54
Original Face:		Base	5,000,000.000	98.698048	4,546,377.70	93.916530	4,326,124.22	-220,253.48	0.54
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	4,524,648.110	99.646026	4,508,632.05	94.935910	4,295,515.86	-213,116.19	0.53
Original Face:		Base	5,000,000.000	99.646026	4,508,632.05	94.935910	4,295,515.86	-213,116.19	0.53
3137HQVD0	FREDDIE MAC FHR 5645 PA					4.500000	25 Oct 2055		
		Local	4,877,217.200	97.912768	4,775,418.38	93.141620	4,542,719.11	-232,699.27	0.56
Original Face:		Base	5,000,000.000	97.912768	4,775,418.38	93.141620	4,542,719.11	-232,699.27	0.56
3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	9,613,715.700	99.116341	9,528,763.19	94.735600	9,107,611.25	-421,151.94	1.13
Original Face:		Base	10,000,000.000	99.116341	9,528,763.19	94.735600	9,107,611.25	-421,151.94	1.13
3137HRX95	FREDDIE MAC FHR 5670 AB					5.000000	25 Jul 2055		
		Local	3,850,480.120	99.455909	3,829,530.02	96.059580	3,698,755.03	-130,774.99	0.46
Original Face:		Base	4,000,000.000	99.455909	3,829,530.02	96.059580	3,698,755.03	-130,774.99	0.46
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	181.260	100.022068	181.30	99.698952	180.71	-0.59	0.00
Original Face:		Base	500,000.000	100.022068	181.30	99.698952	180.71	-0.59	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	242,584.050	100.237155	243,159.35	96.569396	234,261.95	-8,897.40	0.03
Original Face:		Base	5,000,000.000	100.237155	243,159.35	96.569396	234,261.95	-8,897.40	0.03
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	715,274.770	102.438425	732,716.21	95.832089	685,462.75	-47,253.46	0.09
Original Face:		Base	7,000,000.000	102.438425	732,716.21	95.832089	685,462.75	-47,253.46	0.09
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	579,436.690	100.988603	585,165.02	97.397010	564,354.01	-20,811.01	0.07
Original Face:		Base	7,000,000.000	100.988603	585,165.02	97.397010	564,354.01	-20,811.01	0.07
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	27,978.050	103.380043	28,923.72	99.070310	27,717.94	-1,205.78	0.00
Original Face:		Base	5,000,000.000	103.380043	28,923.72	99.070310	27,717.94	-1,205.78	0.00

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3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	5,183,999.630	89.099827	4,618,934.69	83.738063	4,340,980.88	-277,953.81	0.54
Original Face:		Base	5,533,818.000	89.099827	4,618,934.69	83.738063	4,340,980.88	-277,953.81	0.54
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	512,954.540	101.271097	519,474.69	94.563570	485,068.13	-34,406.56	0.06
Original Face:		Base	7,000,000.000	101.271097	519,474.69	94.563570	485,068.13	-34,406.56	0.06
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	2,374,126.250	97.969501	2,325,919.63	93.116786	2,210,710.06	-115,209.57	0.27
Original Face:		Base	5,000,000.000	97.969501	2,325,919.63	93.116786	2,210,710.06	-115,209.57	0.27
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
		Local	5,000,000.000	99.987581	4,999,379.05	96.457908	4,822,895.40	-176,483.65	0.60
		Base		99.987581	4,999,379.05	96.457908	4,822,895.40	-176,483.65	0.60
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	102.176229	1,226,114.75	90.649269	1,087,791.23	-138,323.52	0.13
		Base		102.176229	1,226,114.75	90.649269	1,087,791.23	-138,323.52	0.13
38151GBV2	GOLDMAN SACHS BANK USA SR UNSECURED 09/28 VAR					4.440000	29 Sep 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.016540	5,000,827.00	827.00	0.62
		Base		100.000000	5,000,000.00	100.016540	5,000,827.00	827.00	0.62
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	45,711.490	99.881211	45,657.19	97.134550	44,401.65	-1,255.54	0.01
Original Face:		Base	3,000,000.000	99.881211	45,657.19	97.134550	44,401.65	-1,255.54	0.01
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	111,657.320	97.202261	108,533.44	88.143390	98,418.55	-10,114.89	0.01
Original Face:		Base	675,000.000	97.202261	108,533.44	88.143390	98,418.55	-10,114.89	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	202,432.020	100.616103	203,679.21	84.236180	170,521.00	-33,158.21	0.02
Original Face:		Base	5,000,000.000	100.616103	203,679.21	84.236180	170,521.00	-33,158.21	0.02
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	390,159.760	96.701318	377,289.63	80.137830	312,665.57	-64,624.06	0.04
Original Face:		Base	1,600,000.000	96.701318	377,289.63	80.137830	312,665.57	-64,624.06	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
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,097,048.220	101.180164	1,109,995.19	97.154896	1,065,836.06	-44,159.13	0.13
Original Face:		Base	5,000,000.000	101.180164	1,109,995.19	97.154896	1,065,836.06	-44,159.13	0.13
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	0.000	0.000000	-0.45	0.000000	0.00	0.45	0.00
		Base		0.000000	-0.45	0.000000	0.00	0.45	0.00
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.771250	20 Aug 2070		
		Local	2,875,173.140	103.271716	2,969,240.63	100.662040	2,894,207.94	-75,032.69	0.36
Original Face:		Base	5,000,000.000	103.271716	2,969,240.63	100.662040	2,894,207.94	-75,032.69	0.36
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.921250	20 Aug 2070		
		Local	2,877,314.090	104.177784	2,997,522.05	101.000970	2,906,115.14	-91,406.91	0.36
Original Face:		Base	5,000,000.000	104.177784	2,997,522.05	101.000970	2,906,115.14	-91,406.91	0.36
38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA					4.000000	20 May 2051		
		Local	4,770,653.600	98.470796	4,697,700.59	94.942220	4,529,364.44	-168,336.15	0.56
Original Face:		Base	5,000,000.000	98.470796	4,697,700.59	94.942220	4,529,364.44	-168,336.15	0.56
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	4,566,099.180	99.825903	4,558,149.75	96.551030	4,408,615.79	-149,533.96	0.55
Original Face:		Base	5,000,000.000	99.825903	4,558,149.75	96.551030	4,408,615.79	-149,533.96	0.55
38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD					4.500000	20 Jul 2051		
		Local	9,093,665.350	99.847065	9,079,757.99	96.441460	8,770,063.63	-309,694.36	1.09
Original Face:		Base	10,000,000.000	99.847065	9,079,757.99	96.441460	8,770,063.63	-309,694.36	1.09
38381UK27	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 150 QD					4.500000	20 Jul 2051		
		Local	9,180,991.410	100.000000	9,180,991.41	96.610240	8,869,777.84	-311,213.57	1.10
Original Face:		Base	10,000,000.000	100.000000	9,180,991.41	96.610240	8,869,777.84	-311,213.57	1.10
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	743,597.670	100.441802	746,882.90	83.166580	618,424.75	-128,458.15	0.08
Original Face:		Base	6,993,000.000	100.441802	746,882.90	83.166580	618,424.75	-128,458.15	0.08
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.896220	20 Jul 2067		
		Local	271,919.080	97.751997	265,806.33	97.524680	265,188.21	-618.12	0.03
Original Face:		Base	7,000,000.000	97.751997	265,806.33	97.524680	265,188.21	-618.12	0.03

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38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA				3.000000	16 Jan 2044		
	4,867,807.030	Local	95.872855	4,666,905.58	95.674810	4,657,265.13	-9,640.45	0.58
Original Face:	9,418,000.000	Base	95.872855	4,666,905.58	95.674810	4,657,265.13	-9,640.45	0.58
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	2,699,976.280	Local	98.346191	2,655,323.82	95.637970	2,582,202.50	-73,121.32	0.32
Original Face:	5,000,000.000	Base	98.346191	2,655,323.82	95.637970	2,582,202.50	-73,121.32	0.32
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	1,284,247.350	Local	100.582736	1,291,731.12	99.057370	1,272,141.65	-19,589.47	0.16
Original Face:	5,000,000.000	Base	100.582736	1,291,731.12	99.057370	1,272,141.65	-19,589.47	0.16
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	669,832.370	Local	99.896559	669,139.49	99.146280	664,113.88	-5,025.61	0.08
Original Face:	2,628,000.000	Base	99.896559	669,139.49	99.146280	664,113.88	-5,025.61	0.08
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	1,242,126.290	Local	99.977827	1,241,850.87	99.191720	1,232,086.43	-9,764.44	0.15
Original Face:	5,000,000.000	Base	99.977827	1,241,850.87	99.191720	1,232,086.43	-9,764.44	0.15
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD				6.000000	20 Apr 2049		
	674,237.770	Local	100.837893	679,887.16	99.289140	669,444.88	-10,442.28	0.08
Original Face:	2,543,000.000	Base	100.837893	679,887.16	99.289140	669,444.88	-10,442.28	0.08
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044		
	638,588.270	Local	98.824567	631,082.09	99.562640	635,795.34	4,713.25	0.08
Original Face:	5,000,000.000	Base	98.824567	631,082.09	99.562640	635,795.34	4,713.25	0.08
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA				5.000000	20 Feb 2039		
	566,741.050	Local	99.276567	562,641.06	99.542930	564,150.65	1,509.59	0.07
Original Face:	5,000,000.000	Base	99.276567	562,641.06	99.542930	564,150.65	1,509.59	0.07
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA				4.500000	20 Dec 2049		
	5,864,976.780	Local	99.417929	5,830,838.44	96.685920	5,670,606.76	-160,231.68	0.70
Original Face:	8,000,000.000	Base	99.417929	5,830,838.44	96.685920	5,670,606.76	-160,231.68	0.70
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E				4.500000	20 Jan 2050		
	7,742,942.770	Local	99.893445	7,734,692.29	98.085010	7,594,666.19	-140,026.10	0.94
Original Face:	12,205,000.000	Base	99.893445	7,734,692.29	98.085010	7,594,666.19	-140,026.10	0.94

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38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	2,356,923.750	99.562485	2,346,611.85	98.319010	2,317,304.10	-29,307.75	0.29
Original Face:		Base	5,000,000.000	99.562485	2,346,611.85	98.319010	2,317,304.10	-29,307.75	0.29
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	3,342,888.910	99.789631	3,335,856.51	97.008260	3,242,878.37	-92,978.14	0.40
Original Face:		Base	5,000,000.000	99.789631	3,335,856.51	97.008260	3,242,878.37	-92,978.14	0.40
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA					5.000000	20 Dec 2051		
		Local	1,895,685.480	99.684346	1,889,701.67	98.422560	1,865,782.18	-23,919.49	0.23
Original Face:		Base	5,000,000.000	99.684346	1,889,701.67	98.422560	1,865,782.18	-23,919.49	0.23
38384VKT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC					5.000000	20 Jan 2053		
		Local	1,784,682.280	98.910609	1,765,240.12	98.428900	1,756,643.14	-8,596.98	0.22
Original Face:		Base	3,565,580.000	98.910609	1,765,240.12	98.428900	1,756,643.14	-8,596.98	0.22
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA					5.000000	20 Jul 2050		
		Local	1,269,931.290	100.000000	1,269,931.29	98.508010	1,250,984.04	-18,947.25	0.16
Original Face:		Base	5,000,000.000	100.000000	1,269,931.29	98.508010	1,250,984.04	-18,947.25	0.16
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA					5.000000	20 Aug 2052		
		Local	10,263,511.460	99.715914	10,234,354.31	97.438830	10,000,645.48	-233,708.83	1.24
Original Face:		Base	15,000,000.000	99.715914	10,234,354.31	97.438830	10,000,645.48	-233,708.83	1.24
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY					4.500000	20 Nov 2055		
		Local	4,792,161.210	98.392983	4,715,150.38	93.465860	4,479,034.69	-236,115.69	0.56
Original Face:		Base	5,000,000.000	98.392983	4,715,150.38	93.465860	4,479,034.69	-236,115.69	0.56
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP					4.500000	20 Oct 2055		
		Local	4,643,341.670	99.553607	4,622,614.12	94.435780	4,384,975.92	-237,638.20	0.54
Original Face:		Base	5,000,000.000	99.553607	4,622,614.12	94.435780	4,384,975.92	-237,638.20	0.54
38385SWY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 83 DA					4.500000	20 Aug 2055		
		Local	4,941,857.550	96.689093	4,778,237.26	93.461610	4,618,739.63	-159,497.63	0.57
Original Face:		Base	5,000,000.000	96.689093	4,778,237.26	93.461610	4,618,739.63	-159,497.63	0.57
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	5,000,000.000	99.966733	4,998,336.63	99.382993	4,969,149.65	-29,186.98	0.62
		Base		99.966733	4,998,336.63	99.382993	4,969,149.65	-29,186.98	0.62

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437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.962888	4,998,144.40	98.902966	4,945,148.30	-52,996.10	0.61
		Base	99.962888	4,998,144.40	98.902966	4,945,148.30	-52,996.10	0.61
43849RAM7	HONEYWELL AEROSPACE INC SR UNSECURED 03/29 4				4.000000	16 Mar 2029		
	2,500,000.000	Local	99.860941	2,496,523.53	96.831573	2,420,789.33	-75,734.20	0.30
		Base	99.860941	2,496,523.53	96.831573	2,420,789.33	-75,734.20	0.30
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.955568	6,996,889.77	97.244830	6,807,138.10	-189,751.67	0.84
		Base	99.955568	6,996,889.77	97.244830	6,807,138.10	-189,751.67	0.84
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	134.052279	1,340,522.79	93.437151	934,371.51	-406,151.28	0.12
		Base	134.052279	1,340,522.79	93.437151	934,371.51	-406,151.28	0.12
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.537628	4,976,881.41	64.468609	3,223,430.45	-1,753,450.96	0.40
		Base	99.537628	4,976,881.41	64.468609	3,223,430.45	-1,753,450.96	0.40
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.972112	4,998,605.61	98.707092	4,935,354.60	-63,251.01	0.61
		Base	99.972112	4,998,605.61	98.707092	4,935,354.60	-63,251.01	0.61
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.958236	2,498,955.91	100.712526	2,517,813.15	18,857.24	0.31
		Base	99.958236	2,498,955.91	100.712526	2,517,813.15	18,857.24	0.31
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	100.856574	5,042,828.72	100.405281	5,020,264.05	-22,564.67	0.62
		Base	100.856574	5,042,828.72	100.405281	5,020,264.05	-22,564.67	0.62
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	99.028022	4,951,401.08	50.943438	2,547,171.90	-2,404,229.18	0.32
		Base	99.028022	4,951,401.08	50.943438	2,547,171.90	-2,404,229.18	0.32
57636QBH6	MASTERCARD INC SR UNSECURED 06/28 VAR				4.270000	08 Jun 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.040000	10,004,000.00	4,000.00	1.24
		Base	100.000000	10,000,000.00	100.040000	10,004,000.00	4,000.00	1.24

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63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	5,000,000.000	Local	99.994046	4,999,702.31	99.466064	4,973,303.20	-26,399.11	0.62
		Base	99.994046	4,999,702.31	99.466064	4,973,303.20	-26,399.11	0.62
63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15				4.150000	25 Aug 2028		
	5,000,000.000	Local	99.927509	4,996,375.46	98.085406	4,904,270.30	-92,105.16	0.61
		Base	99.927509	4,996,375.46	98.085406	4,904,270.30	-92,105.16	0.61
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.876648	4,993,832.39	92.380818	4,619,040.90	-374,791.49	0.57
		Base	99.876648	4,993,832.39	92.380818	4,619,040.90	-374,791.49	0.57
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.864257	3,495,248.99	88.558538	3,099,548.83	-395,700.16	0.38
		Base	99.864257	3,495,248.99	88.558538	3,099,548.83	-395,700.16	0.38
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.978539	999,785.39	99.649612	996,496.12	-3,289.27	0.12
		Base	99.978539	999,785.39	99.649612	996,496.12	-3,289.27	0.12
666807BK7	NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2				3.200000	01 Feb 2027		
	5,000,000.000	Local	99.725799	4,986,289.95	99.521799	4,976,089.95	-10,200.00	0.62
		Base	99.725799	4,986,289.95	99.521799	4,976,089.95	-10,200.00	0.62
69371RT97	PACCAR FINANCIAL CORP SR UNSECURED 08/28 4				4.000000	08 Aug 2028		
	5,000,000.000	Local	99.962745	4,998,137.27	98.043792	4,902,189.60	-95,947.67	0.61
		Base	99.962745	4,998,137.27	98.043792	4,902,189.60	-95,947.67	0.61
69371RU79	PACCAR FINANCIAL CORP SR UNSECURED 09/29 4.75				4.750000	10 Sep 2029		
	5,000,000.000	Local	99.932257	4,996,612.84	98.533926	4,926,696.30	-69,916.54	0.61
		Base	99.932257	4,996,612.84	98.533926	4,926,696.30	-69,916.54	0.61
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	103.721227	5,186,061.34	91.626075	4,581,303.75	-604,757.59	0.57
		Base	103.721227	5,186,061.34	91.626075	4,581,303.75	-604,757.59	0.57
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.880400	9,988,039.98	87.818727	8,781,872.70	-1,206,167.28	1.09
		Base	99.880400	9,988,039.98	87.818727	8,781,872.70	-1,206,167.28	1.09

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75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.952589	4,997,629.43	88.917763	4,445,888.15	-551,741.28	0.55
		Base	99.952589	4,997,629.43	88.917763	4,445,888.15	-551,741.28	0.55
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.280000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	99.471123	2,486,778.08	-13,221.92	0.31
		Base	100.000000	2,500,000.00	99.471123	2,486,778.08	-13,221.92	0.31
78014RQ29	ROYAL BANK OF CANADA SR UNSECURED 04/29 4.25				4.250000	30 Apr 2029		
	10,000,000.000	Local	99.783029	9,978,302.91	97.013472	9,701,347.20	-276,955.71	1.20
		Base	99.783029	9,978,302.91	97.013472	9,701,347.20	-276,955.71	1.20
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.930000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.247794	5,012,389.70	12,389.70	0.62
		Base	100.000000	5,000,000.00	100.247794	5,012,389.70	12,389.70	0.62
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				4.000000	25 May 2047		
	2,623,854.180	Local	100.000000	2,623,854.18	99.162196	2,601,871.42	-21,982.76	0.32
Original Face:	5,000,000.000	Base	100.000000	2,623,854.18	99.162196	2,601,871.42	-21,982.76	0.32
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.953459	4,997,672.97	88.303812	4,415,190.60	-582,482.37	0.55
		Base	99.953459	4,997,672.97	88.303812	4,415,190.60	-582,482.37	0.55
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.965511	4,998,275.53	100.605703	5,030,285.15	32,009.62	0.62
		Base	99.965511	4,998,275.53	100.605703	5,030,285.15	32,009.62	0.62
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.880917	2,996,427.50	89.842218	2,695,266.54	-301,160.96	0.33
		Base	99.880917	2,996,427.50	89.842218	2,695,266.54	-301,160.96	0.33
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR				4.540000	21 Jan 2027		
	10,000,000.000	Local	99.992109	9,999,210.89	99.901414	9,990,141.40	-9,069.49	1.24
		Base	99.992109	9,999,210.89	99.901414	9,990,141.40	-9,069.49	1.24
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15				4.150000	10 Dec 2030		
	4,000,000.000	Local	99.786947	3,991,477.88	94.306544	3,772,261.76	-219,216.12	0.47
		Base	99.786947	3,991,477.88	94.306544	3,772,261.76	-219,216.12	0.47

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDP3	US TREASURY N/B 12/28 1.375					1.375000	31 Dec 2028		
		Local	5,000,000.000	93.860413	4,693,020.65	92.515625	4,625,781.25	-67,239.40	0.57
		Base		93.860413	4,693,020.65	92.515625	4,625,781.25	-67,239.40	0.57
91282CJP7	US TREASURY N/B 12/26 4.375					4.375000	15 Dec 2026		
		Local	10,000,000.000	100.071106	10,007,110.56	100.051787	10,005,178.70	-1,931.86	1.24
		Base		100.071106	10,007,110.56	100.051787	10,005,178.70	-1,931.86	1.24
91282CNE7	US TREASURY N/B 05/27 3.875					3.875000	31 May 2027		
		Local	10,000,000.000	99.885111	9,988,511.13	99.630208	9,963,020.80	-25,490.33	1.24
		Base		99.885111	9,988,511.13	99.630208	9,963,020.80	-25,490.33	1.24
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	5,000,000.000	99.622342	4,981,117.09	98.660156	4,933,007.80	-48,109.29	0.61
		Base		99.622342	4,981,117.09	98.660156	4,933,007.80	-48,109.29	0.61
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.925102	4,996,255.10	99.444146	4,972,207.30	-24,047.80	0.62
		Base		99.925102	4,996,255.10	99.444146	4,972,207.30	-24,047.80	0.62
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.955989	1,999,119.77	85.658815	1,713,176.30	-285,943.47	0.21
		Base		99.955989	1,999,119.77	85.658815	1,713,176.30	-285,943.47	0.21
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5					5.000000	15 Jan 2036		
		Local	3,000,000.000	99.198679	2,975,960.37	91.170905	2,735,127.15	-240,833.22	0.34
		Base		99.198679	2,975,960.37	91.170905	2,735,127.15	-240,833.22	0.34
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	101.742079	5,087,103.93	89.470727	4,473,536.35	-613,567.58	0.55
		Base		101.742079	5,087,103.93	89.470727	4,473,536.35	-613,567.58	0.55
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.986428	4,999,321.40	96.595383	4,829,769.15	-169,552.25	0.60
		Base		99.986428	4,999,321.40	96.595383	4,829,769.15	-169,552.25	0.60
92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A					4.430000	20 Dec 2027		
		Local	1,334,787.100	99.998645	1,334,769.01	100.006020	1,334,867.45	98.44	0.17
Original Face:		Base	2,500,000.000	99.998645	1,334,769.01	100.006020	1,334,867.45	98.44	0.17

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	2,000,000.000	99.939446	1,998,788.92	98.461772	1,969,235.44	-29,553.48	0.24
		Base		99.939446	1,998,788.92	98.461772	1,969,235.44	-29,553.48	0.24
US DOLLAR Total									
		Local	625,676,937.280		623,375,326.72		593,910,557.20	-29,464,769.52	73.66
	Original Face:	Base	489,789,480.000		623,375,326.72		593,910,557.20	-29,464,769.52	73.66
FIXED INCOME Total									
		Base	625,676,937.280		623,375,326.72		593,910,557.20	-29,464,769.52	73.66
	Original Face:		489,789,480.000						

& 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									
		839,744,441.500	Base		835,863,100.34		806,292,141.85	-29,570,958.49	100.00
	Original Face:	489,789,480.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			49,999.980	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	
03040MK71	AMERICAN WATER CAPIT					4.060000	07 Oct 2026		
			25,000,000.000	99.932333	24,983,083.33	99.932333	24,983,083.25	-0.08	0.81
		Base		99.932333	24,983,083.33	99.932333	24,983,083.25	-0.08	0.81
138994009	CANTOR FITZGERALD REPO REPO					3.750000	01 Oct 2026		
			200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.45
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.45
138994009	CANTOR FITZGERALD REPO REPO					3.870000	01 Oct 2026		
			300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.68
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.68
138994009	CANTOR FITZGERALD REPO REPO					3.990000	29 Oct 2026		
			40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.29
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	1.29
22599G006	CREDIT AGRICOLE REPO REPO					3.930000	01 Oct 2026		
			400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.91
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.91

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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
22599G006	CREDIT AGRICOLE REPO REPO				3.940000	01 Oct 2026		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.68
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.68
29101BMF6	EMERSON ELECTRIC CO				4.040000	15 Dec 2026		
	25,000,000.000	Local	99.158333	24,789,583.33	99.138950	24,784,737.50	-4,845.83	0.80
		Base	99.158333	24,789,583.33	99.138950	24,784,737.50	-4,845.83	0.80
47816GL31	JOHNSON + JOHNSON				3.720000	03 Nov 2026		
	24,700,000.000	Local	99.659000	24,615,773.00	99.659000	24,615,773.00	0.00	0.79
		Base	99.659000	24,615,773.00	99.659000	24,615,773.00	0.00	0.79
63743DK18	NATL RURAL UTIL COOP				3.970000	01 Oct 2026		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.81
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.81
74271UKM1	PROCTOR GAMBLE AND CO				3.750000	21 Oct 2026		
	25,000,000.000	Local	99.791667	24,947,916.67	99.791667	24,947,916.75	0.08	0.80
		Base	99.791667	24,947,916.67	99.791667	24,947,916.75	0.08	0.80
89233HP57	TOYOTA MOTOR CREDIT				3.890000	05 Feb 2027		
	25,000,000.000	Local	98.627694	24,656,923.61	98.517570	24,629,392.50	-27,531.11	0.79
		Base	98.627694	24,656,923.61	98.517570	24,629,392.50	-27,531.11	0.79
91842KNB8	VW CR INC				4.210000	11 Jan 2027		
	25,000,000.000	Local	98.807167	24,701,791.67	98.749600	24,687,400.00	-14,391.67	0.80
		Base	98.807167	24,701,791.67	98.749600	24,687,400.00	-14,391.67	0.80
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.700000	01 Oct 2026		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.26
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.26
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.870000	01 Oct 2026		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.45
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.45
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.700000	01 Oct 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.61
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.61

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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				3.750000	01 Oct 2026		
	465,000,000.000	Local	100.000000	465,000,000.00	100.000000	465,000,000.00	0.00	15.00
		Base	100.000000	465,000,000.00	100.000000	465,000,000.00	0.00	15.00
979QHR003	SOUTH STREET REPO				3.880000	01 Oct 2026		
	339,330,824.350	Local	100.000000	339,330,824.35	100.000000	339,330,824.35	0.00	10.95
		Base	100.000000	339,330,824.35	100.000000	339,330,824.35	0.00	10.95
979QHR003	SOUTH STREET REPO				3.900000	01 Oct 2026		
	12,513,509.840	Local	100.000000	12,513,509.84	100.000000	12,513,509.84	0.00	0.40
		Base	100.000000	12,513,509.84	100.000000	12,513,509.84	0.00	0.40
985FHY004	MITSUBISHI UFJ REPO				3.870000	01 Oct 2026		
	450,000,000.000	Local	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	14.52
		Base	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	14.52
US DOLLAR Total								
	3,001,544,334.190	Local		3,000,539,405.80		3,000,492,637.19	-46,768.61	96.81
		Base		3,000,539,405.80		3,000,492,637.19	-46,768.61	96.81
CASH EQUIVALENT Total								
	3,001,544,334.190	Base		3,000,539,405.80		3,000,492,637.19	-46,768.61	96.81

EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	37,404,537.110	Local	1.000000	37,404,537.11	1.000000	37,404,537.11	0.00	1.21
		Base	1.000000	37,404,537.11	1.000000	37,404,537.11	0.00	1.21
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	45,154,514.420	Local	1.000000	45,154,514.42	1.000000	45,154,514.42	0.00	1.46
		Base	1.000000	45,154,514.42	1.000000	45,154,514.42	0.00	1.46
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	16,290,662.950	Local	1.000000	16,290,662.95	1.000000	16,290,662.95	0.00	0.53
		Base	1.000000	16,290,662.95	1.000000	16,290,662.95	0.00	0.53

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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
US DOLLAR Total									
		Local	98,849,714.480		98,849,714.48		98,849,714.48	0.00	3.19
		Base			98,849,714.48		98,849,714.48	0.00	3.19
EQUITY Total									
		Base	98,849,714.480		98,849,714.48		98,849,714.48	0.00	3.19

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
FUND Total									
		3,100,444,048.650	Base		3,099,439,120.26		3,099,392,351.65	-46,768.61	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									
			50,000.010	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.05
				Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.05
US DOLLAR Total										
			50,000.010	Local		50,000.01		50,000.01	0.00	0.05
				Base		50,000.01		50,000.01	0.00	0.05
CASH Total										
			50,000.010	Base		50,000.01		50,000.01	0.00	0.05
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
979QHR003	SOUTH STREET REPO						3.880000	01 Oct 2026		
			27,503,651.990	Local	100.000000	27,503,651.99	100.000000	27,503,651.99	0.00	25.82
				Base	100.000000	27,503,651.99	100.000000	27,503,651.99	0.00	25.82
US DOLLAR Total										
			27,503,651.990	Local		27,503,651.99		27,503,651.99	0.00	25.82
				Base		27,503,651.99		27,503,651.99	0.00	25.82
CASH EQUIVALENT Total										
			27,503,651.990	Base		27,503,651.99		27,503,651.99	0.00	25.82
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8						0.800000	15 Aug 2027		
			5,000,000.000	Local	99.957864	4,997,893.20	96.676997	4,833,849.85	-164,043.35	4.54
				Base	99.957864	4,997,893.20	96.676997	4,833,849.85	-164,043.35	4.54

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	99.713515	4,985,675.77	96.745943	4,837,297.15	-148,378.62	4.54
		Base		99.713515	4,985,675.77	96.745943	4,837,297.15	-148,378.62	4.54
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.924228	4,996,211.38	93.541900	4,677,095.00	-319,116.38	4.39
		Base		99.924228	4,996,211.38	93.541900	4,677,095.00	-319,116.38	4.39
05348EBH1	ERP OPERATING LP SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.820741	3,493,725.94	87.786516	3,072,528.06	-421,197.88	2.88
		Base		99.820741	3,493,725.94	87.786516	3,072,528.06	-421,197.88	2.88
09247XAQ4	BLACKROCK FINANCE INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.972087	2,499,302.18	90.059193	2,251,479.83	-247,822.35	2.11
		Base		99.972087	2,499,302.18	90.059193	2,251,479.83	-247,822.35	2.11
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.962839	4,998,141.96	91.534225	4,576,711.25	-421,430.71	4.30
		Base		99.962839	4,998,141.96	91.534225	4,576,711.25	-421,430.71	4.30
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
		Local	572,410.100	94.511606	540,993.98	99.182920	567,733.05	26,739.07	0.53
Original Face:		Base	675,000.000	94.511606	540,993.98	99.182920	567,733.05	26,739.07	0.53
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	2,935,692.300	96.038792	2,819,403.43	96.052420	2,819,803.50	400.07	2.65
Original Face:		Base	5,000,000.000	96.038792	2,819,403.43	96.052420	2,819,803.50	400.07	2.65
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	0.000	0.000000	-1,488.11	0.000000	0.00	1,488.11	0.00
		Base		0.000000	-1,488.11	0.000000	0.00	1,488.11	0.00
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.678080	2,491,952.00	87.520871	2,188,021.78	-303,930.22	2.05
		Base		99.678080	2,491,952.00	87.520871	2,188,021.78	-303,930.22	2.05
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					4.100980	15 May 2036		
		Local	84,712.960	100.025014	84,734.15	98.904963	83,785.32	-948.83	0.08
Original Face:		Base	16,000,000.000	100.025014	84,734.15	98.904963	83,785.32	-948.83	0.08

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	437,888.400	100.902534	441,840.49	83.989967	367,782.32	-74,058.17	0.35
Original Face:		Base	5,000,000.000	100.902534	441,840.49	83.989967	367,782.32	-74,058.17	0.35
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	802,665.200	103.102535	827,568.17	87.178200	699,749.07	-127,819.10	0.66
Original Face:		Base	10,000,000.000	103.102535	827,568.17	87.178200	699,749.07	-127,819.10	0.66
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	110.387177	4,415,487.07	92.933684	3,717,347.36	-698,139.71	3.49
		Base		110.387177	4,415,487.07	92.933684	3,717,347.36	-698,139.71	3.49
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.979179	2,499,479.48	96.166704	2,404,167.60	-95,311.88	2.26
		Base		99.979179	2,499,479.48	96.166704	2,404,167.60	-95,311.88	2.26
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	273,013.260	99.894965	272,726.50	88.755850	242,315.24	-30,411.26	0.23
Original Face:		Base	2,000,000.000	99.894965	272,726.50	88.755850	242,315.24	-30,411.26	0.23
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	1,627,646.160	99.912123	1,626,215.84	97.885540	1,593,230.23	-32,985.61	1.50
Original Face:		Base	2,000,000.000	99.912123	1,626,215.84	97.885540	1,593,230.23	-32,985.61	1.50
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.960894	2,698,944.15	86.134069	2,325,619.86	-373,324.29	2.18
		Base		99.960894	2,698,944.15	86.134069	2,325,619.86	-373,324.29	2.18
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	98,698.150	100.511134	99,202.63	96.879600	95,618.37	-3,584.26	0.09
Original Face:		Base	5,000,000.000	100.511134	99,202.63	96.879600	95,618.37	-3,584.26	0.09
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	16,164.060	100.125092	16,184.28	99.648020	16,107.17	-77.11	0.02
Original Face:		Base	3,000,000.000	100.125092	16,184.28	99.648020	16,107.17	-77.11	0.02
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,212,958.190	100.570845	2,225,590.75	95.054080	2,103,507.05	-122,083.70	1.98
Original Face:		Base	5,565,000.000	100.570845	2,225,590.75	95.054080	2,103,507.05	-122,083.70	1.98

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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
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	158,521.800	100.257775	158,930.43	93.396300	148,053.50	-10,876.93	0.14
Original Face:		Base	5,000,000.000	100.257775	158,930.43	93.396300	148,053.50	-10,876.93	0.14
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	165,036.960	100.259015	165,464.43	93.523530	154,348.39	-11,116.04	0.14
Original Face:		Base	14,878,168.000	100.259015	165,464.43	93.523530	154,348.39	-11,116.04	0.14
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	3,243,018.500	99.366998	3,222,490.14	91.312570	2,961,283.54	-261,206.60	2.78
Original Face:		Base	5,000,000.000	99.366998	3,222,490.14	91.312570	2,961,283.54	-261,206.60	2.78
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	1,765,261.100	99.825797	1,762,185.96	97.595960	1,722,823.52	-39,362.44	1.62
Original Face:		Base	2,884,919.000	99.825797	1,762,185.96	97.595960	1,722,823.52	-39,362.44	1.62
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	845,013.160	99.899106	844,160.59	99.736440	842,786.04	-1,374.55	0.79
Original Face:		Base	2,000,000.000	99.899106	844,160.59	99.736440	842,786.04	-1,374.55	0.79
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	688,628.900	102.523982	706,009.77	89.382004	615,510.31	-90,499.46	0.58
Original Face:		Base	5,000,000.000	102.523982	706,009.77	89.382004	615,510.31	-90,499.46	0.58
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	242,584.050	100.237155	243,159.35	96.569396	234,261.95	-8,897.40	0.22
Original Face:		Base	5,000,000.000	100.237155	243,159.35	96.569396	234,261.95	-8,897.40	0.22
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	111,824.300	104.534667	116,895.16	96.529730	107,943.69	-8,951.47	0.10
Original Face:		Base	10,000,000.000	104.534667	116,895.16	96.529730	107,943.69	-8,951.47	0.10
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	197,430.420	104.739371	206,787.38	99.502420	196,448.05	-10,339.33	0.18
Original Face:		Base	6,000,000.000	104.739371	206,787.38	99.502420	196,448.05	-10,339.33	0.18
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	27,978.050	103.380043	28,923.72	99.070310	27,717.94	-1,205.78	0.03
Original Face:		Base	5,000,000.000	103.380043	28,923.72	99.070310	27,717.94	-1,205.78	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
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,094,049.630	95.527963	1,045,123.33	80.515350	880,877.89	-164,245.44	0.83
Original Face:		Base	5,000,000.000	95.527963	1,045,123.33	80.515350	880,877.89	-164,245.44	0.83
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	202,432.020	100.616103	203,679.21	84.236180	170,521.00	-33,158.21	0.16
Original Face:		Base	5,000,000.000	100.616103	203,679.21	84.236180	170,521.00	-33,158.21	0.16
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	877,638.580	101.180161	887,996.13	97.154896	852,668.85	-35,327.28	0.80
Original Face:		Base	4,000,000.000	101.180161	887,996.13	97.154896	852,668.85	-35,327.28	0.80
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.896220	20 Jul 2067		
		Local	116,536.750	97.751988	113,916.99	97.524680	113,652.09	-264.90	0.11
Original Face:		Base	3,000,000.000	97.751988	113,916.99	97.524680	113,652.09	-264.90	0.11
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	1,193,930.850	99.859641	1,192,255.06	99.079160	1,182,936.66	-9,318.40	1.11
Original Face:		Base	5,675,162.000	99.859641	1,192,255.06	99.079160	1,182,936.66	-9,318.40	1.11
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.537628	2,488,440.69	64.468609	1,611,715.23	-876,725.46	1.51
		Base		99.537628	2,488,440.69	64.468609	1,611,715.23	-876,725.46	1.51
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.958236	2,498,955.91	100.712526	2,517,813.15	18,857.24	2.36
		Base		99.958236	2,498,955.91	100.712526	2,517,813.15	18,857.24	2.36
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	99.028022	4,951,401.08	50.943438	2,547,171.90	-2,404,229.18	2.39
		Base		99.028022	4,951,401.08	50.943438	2,547,171.90	-2,404,229.18	2.39
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.876648	4,993,832.39	92.380818	4,619,040.90	-374,791.49	4.34
		Base		99.876648	4,993,832.39	92.380818	4,619,040.90	-374,791.49	4.34
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.864257	3,495,248.99	88.558538	3,099,548.83	-395,700.16	2.91
		Base		99.864257	3,495,248.99	88.558538	3,099,548.83	-395,700.16	2.91

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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
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	103.721227	1,596,269.68	91.626075	1,410,125.29	-186,144.39	1.32
		Base		103.721227	1,596,269.68	91.626075	1,410,125.29	-186,144.39	1.32
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.952589	4,997,629.43	88.917763	4,445,888.15	-551,741.28	4.17
		Base		99.952589	4,997,629.43	88.917763	4,445,888.15	-551,741.28	4.17
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.930000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.247794	5,012,389.70	12,389.70	4.71
		Base		100.000000	5,000,000.00	100.247794	5,012,389.70	12,389.70	4.71
US DOLLAR Total									
		Local	87,730,733.850		87,949,541.06		78,949,275.63	-9,000,265.43	74.13
Original Face:		Base	137,678,249.000		87,949,541.06		78,949,275.63	-9,000,265.43	74.13
FIXED INCOME Total									
		Base	87,730,733.850		87,949,541.06		78,949,275.63	-9,000,265.43	74.13
Original Face:			137,678,249.000						

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Holdings

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

As of: *September 30, 2026*

View Date: *October 9, 2026*

Base Currency: 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									
		115,284,385.850	Base		115,503,193.06		106,502,927.63	-9,000,265.43	100.00
	Original Face:	137,678,249.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			90,814.350	Local	1.000000	90,814.35	1.000000	90,814.35	0.00	0.01
				Base	1.000000	90,814.35	1.000000	90,814.35	0.00	0.01
US DOLLAR Total										
			90,814.350	Local		90,814.35		90,814.35	0.00	0.01
				Base		90,814.35		90,814.35	0.00	0.01
CASH Total										
			90,814.350	Base		90,814.35		90,814.35	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
04821ULP5	ATLANTIC ASSET SECUR						3.855000	23 Nov 2026		
			5,000,000.000	Local	99.432458	4,971,622.91	99.432458	4,971,622.91	0.00	0.35
				Base	99.432458	4,971,622.91	99.432458	4,971,622.91	0.00	0.35
04821UN73	ATLANTIC ASSET SECUR						4.220000	07 Jan 2027		
			5,000,000.000	Local	98.851222	4,942,561.11	98.845550	4,942,277.50	-283.61	0.35
				Base	98.851222	4,942,561.11	98.845550	4,942,277.50	-283.61	0.35
06418NKV3	BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR						4.230000	03 Dec 2026		
			5,000,000.000	Local	100.000000	5,000,000.00	100.041090	5,002,054.50	2,054.50	0.36
				Base	100.000000	5,000,000.00	100.041090	5,002,054.50	2,054.50	0.36
06741EL99	BARCLAYS BK PLC 05/26 ZCP						3.880000	09 Nov 2026		
			5,000,000.000	Local	99.579667	4,978,983.33	99.579667	4,978,983.35	0.02	0.35
				Base	99.579667	4,978,983.33	99.579667	4,978,983.35	0.02	0.35
07010KK64	BASIN ELEC PWR COOP						3.950000	06 Oct 2026		
			5,000,000.000	Local	99.945139	4,997,256.94	99.945139	4,997,256.94	0.00	0.36
				Base	99.945139	4,997,256.94	99.945139	4,997,256.94	0.00	0.36

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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
07644BL26	BEDFORD ROW FDG CORP					3.840000	02 Nov 2026		
		Local	5,000,000.000	99.658667	4,982,933.33	99.658667	4,982,933.35	0.02	0.36
		Base		99.658667	4,982,933.33	99.658667	4,982,933.35	0.02	0.36
138994009	CANTOR FITZGERALD REPO REPO					3.990000	29 Oct 2026		
		Local	40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.85
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.85
15963UK96	CHARIOT FNDG LLC					3.820000	09 Oct 2026		
		Local	5,000,000.000	99.915111	4,995,755.55	99.915111	4,995,755.55	0.00	0.36
		Base		99.915111	4,995,755.55	99.915111	4,995,755.55	0.00	0.36
17277BK61	CISCO SYSTEMS INC					3.770000	06 Oct 2026		
		Local	2,000,000.000	99.947639	1,998,952.78	99.947639	1,998,952.78	0.00	0.14
		Base		99.947639	1,998,952.78	99.947639	1,998,952.78	0.00	0.14
17277BP17	CISCO SYSTEMS INC					3.900000	01 Feb 2027		
		Local	5,000,000.000	98.667500	4,933,375.00	98.564810	4,928,240.50	-5,134.50	0.35
		Base		98.667500	4,933,375.00	98.564810	4,928,240.50	-5,134.50	0.35
17277BQ16	CISCO SYSTEMS INC					3.900000	01 Mar 2027		
		Local	10,000,000.000	98.364167	9,836,416.67	98.221600	9,822,160.00	-14,256.67	0.70
		Base		98.364167	9,836,416.67	98.221600	9,822,160.00	-14,256.67	0.70
38346MKT0	GOTHAM FDG CORP					3.910000	27 Oct 2026		
		Local	5,000,000.000	99.717611	4,985,880.55	99.717611	4,985,880.55	0.00	0.36
		Base		99.717611	4,985,880.55	99.717611	4,985,880.55	0.00	0.36
38346MLA0	GOTHAM FDG CORP					3.930000	10 Nov 2026		
		Local	5,000,000.000	99.563333	4,978,166.67	99.563333	4,978,166.65	-0.02	0.35
		Base		99.563333	4,978,166.67	99.563333	4,978,166.65	-0.02	0.35
40060XME7	GTA FDG LLC DISC					3.900000	14 Dec 2026		
		Local	5,000,000.000	99.198333	4,959,916.66	99.135420	4,956,771.00	-3,145.66	0.35
		Base		99.198333	4,959,916.66	99.135420	4,956,771.00	-3,145.66	0.35
40588MK97	HALKIN FINANCE LLC USC					3.920000	09 Oct 2026		
		Local	5,000,000.000	99.912889	4,995,644.44	99.912889	4,995,644.44	0.00	0.36
		Base		99.912889	4,995,644.44	99.912889	4,995,644.44	0.00	0.36

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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
40588MKN6	HALKIN FINANCE LLC USC					3.930000	22 Oct 2026		
		Local	5,000,000.000	99.770750	4,988,537.50	99.770750	4,988,537.50	0.00	0.36
		Base		99.770750	4,988,537.50	99.770750	4,988,537.50	0.00	0.36
40588ML21	HALKIN FINANCE LLC USC					3.920000	02 Nov 2026		
		Local	5,000,000.000	99.651556	4,982,577.78	99.651556	4,982,577.80	0.02	0.36
		Base		99.651556	4,982,577.78	99.651556	4,982,577.80	0.02	0.36
46659CR93	JPMORGAN CHASE BK N A INSTL CT					5.000000	28 May 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	98.921850	4,946,092.50	-53,907.50	0.35
		Base		100.000000	5,000,000.00	98.921850	4,946,092.50	-53,907.50	0.35
4820P3KV4	JUPITER SECT CO LLC					3.820000	29 Oct 2026		
		Local	5,000,000.000	99.702889	4,985,144.45	99.702889	4,985,144.45	0.00	0.36
		Base		99.702889	4,985,144.45	99.702889	4,985,144.45	0.00	0.36
4820P3LH4	JUPITER SECT CO LLC					4.080000	17 Nov 2026		
		Local	5,000,000.000	99.467333	4,973,366.67	99.467333	4,973,366.65	-0.02	0.35
		Base		99.467333	4,973,366.67	99.467333	4,973,366.65	-0.02	0.35
53127UNT3	LIBERTY FUNDING LLC					3.990000	27 Jan 2027		
		Local	5,000,000.000	98.692167	4,934,608.33	98.599110	4,929,955.50	-4,652.83	0.35
		Base		98.692167	4,934,608.33	98.599110	4,929,955.50	-4,652.83	0.35
56274MKT8	MANHATTAN ASSET FDG.					3.870000	27 Oct 2026		
		Local	5,000,000.000	99.720500	4,986,025.00	99.720500	4,986,025.00	0.00	0.36
		Base		99.720500	4,986,025.00	99.720500	4,986,025.00	0.00	0.36
56274MLL4	MANHATTAN ASSET FDG.					3.830000	20 Nov 2026		
		Local	5,000,000.000	99.468056	4,973,402.78	99.468056	4,973,402.80	0.02	0.35
		Base		99.468056	4,973,402.78	99.468056	4,973,402.80	0.02	0.35
67983UL27	OLD LINE FUNDING LLC					3.930000	02 Nov 2026		
		Local	5,000,000.000	99.650667	4,982,533.33	99.650667	4,982,533.35	0.02	0.36
		Base		99.650667	4,982,533.33	99.650667	4,982,533.35	0.02	0.36
67983UM42	OLD LINE FUNDING LLC					4.000000	04 Dec 2026		
		Local	5,000,000.000	99.288889	4,964,444.44	99.259720	4,962,986.00	-1,458.44	0.35
		Base		99.288889	4,964,444.44	99.259720	4,962,986.00	-1,458.44	0.35

& 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
69039UK85	OVERWATCH ALPHA FUNDING 10/26 ZCP					3.980000	08 Oct 2026		
		Local	5,000,000.000	99.922611	4,996,130.55	99.922611	4,996,130.55	0.00	0.36
		Base		99.922611	4,996,130.55	99.922611	4,996,130.55	0.00	0.36
69039UK93	OVERWATCH ALPHA FDG LLC					3.970000	09 Oct 2026		
		Local	5,000,000.000	99.911778	4,995,588.89	99.911778	4,995,588.89	0.00	0.36
		Base		99.911778	4,995,588.89	99.911778	4,995,588.89	0.00	0.36
69039UP15	OVERWATCH ALPHA FDG LLC 02/27 ZCP					4.100000	01 Feb 2027		
		Local	5,000,000.000	98.599167	4,929,958.33	98.535420	4,926,771.00	-3,187.33	0.35
		Base		98.599167	4,929,958.33	98.535420	4,926,771.00	-3,187.33	0.35
82124MLK4	SHEFFIELD RECEIVABLE					3.850000	19 Nov 2026		
		Local	5,000,000.000	99.475972	4,973,798.61	99.475972	4,973,798.61	0.00	0.35
		Base		99.475972	4,973,798.61	99.475972	4,973,798.61	0.00	0.35
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	5,000,000.000	99.872667	4,993,633.33	99.872667	4,993,633.35	0.02	0.36
		Base		99.872667	4,993,633.33	99.872667	4,993,633.35	0.02	0.36
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
		Local	5,000,000.000	98.762667	4,938,133.33	98.656780	4,932,839.00	-5,294.33	0.35
		Base		98.762667	4,938,133.33	98.656780	4,932,839.00	-5,294.33	0.35
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
		Local	3,000,000.000	99.109717	2,973,291.50	99.066550	2,971,996.50	-1,295.00	0.21
		Base		99.109717	2,973,291.50	99.066550	2,971,996.50	-1,295.00	0.21
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
		Local	10,000,000.000	97.749734	9,774,973.35	97.434298	9,743,429.80	-31,543.55	0.69
		Base		97.749734	9,774,973.35	97.434298	9,743,429.80	-31,543.55	0.69
912797VY0	TREASURY BILL 11/26 0.00000					3.932000	24 Nov 2026		
		Local	10,000,000.000	99.410200	9,941,020.04	99.410200	9,941,020.00	-0.04	0.71
		Base		99.410200	9,941,020.04	99.410200	9,941,020.00	-0.04	0.71
92646LL32	VICTORY RECEIVABLES					3.870000	03 Nov 2026		
		Local	5,000,000.000	99.645250	4,982,262.50	99.645250	4,982,262.50	0.00	0.36
		Base		99.645250	4,982,262.50	99.645250	4,982,262.50	0.00	0.36

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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
92646LL65	VICTORY RECEIVABLES					3.910000	06 Nov 2026		
		Local	5,000,000.000	99.609000	4,980,450.00	99.609000	4,980,450.00	0.00	0.35
		Base		99.609000	4,980,450.00	99.609000	4,980,450.00	0.00	0.35
92646LMU1	VICTORY RECEIVABLES					3.830000	28 Dec 2026		
		Local	5,000,000.000	99.063778	4,953,188.89	98.967600	4,948,380.00	-4,808.89	0.35
		Base		99.063778	4,953,188.89	98.967600	4,948,380.00	-4,808.89	0.35
92646LN63	VICTORY RECEIVABLES					4.020000	06 Jan 2027		
		Local	5,000,000.000	98.916833	4,945,841.67	98.856300	4,942,815.00	-3,026.67	0.35
		Base		98.916833	4,945,841.67	98.856300	4,942,815.00	-3,026.67	0.35
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.700000	01 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.71
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.71
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.870000	01 Oct 2026		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	28.51
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	28.51
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.890000	29 Oct 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.43
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.43
93114FM76	WAL MART STORES INC					4.030000	07 Dec 2026		
		Local	5,000,000.000	99.249972	4,962,498.61	99.229080	4,961,454.00	-1,044.61	0.35
		Base		99.249972	4,962,498.61	99.229080	4,961,454.00	-1,044.61	0.35
979QHR003	SOUTH STREET REPO					3.880000	01 Oct 2026		
		Local	149,194,237.800	100.000000	149,194,237.80	100.000000	149,194,237.80	0.00	10.63
		Base		100.000000	149,194,237.80	100.000000	149,194,237.80	0.00	10.63
985FHY004	MITSUBISHI UFJ REPO					3.880000	29 Oct 2026		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.78
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.78
US DOLLAR Total									
		Local	844,194,237.800		842,863,113.62		842,732,128.57	-130,985.05	60.06
		Base			842,863,113.62		842,732,128.57	-130,985.05	60.06

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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
CASH EQUIVALENT Total									
		Base	844,194,237.800		842,863,113.62		842,732,128.57	-130,985.05	60.06
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	99.991014	2,999,730.43	100.133536	3,004,006.08	4,275.65	0.21
		Base		99.991014	2,999,730.43	100.133536	3,004,006.08	4,275.65	0.21
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	10,000,000.000	99.976251	9,997,625.10	99.648752	9,964,875.20	-32,749.90	0.71
		Base		99.976251	9,997,625.10	99.648752	9,964,875.20	-32,749.90	0.71
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3					4.300000	11 Jun 2028		
		Local	5,000,000.000	99.961142	4,998,057.10	98.826040	4,941,302.00	-56,755.10	0.35
		Base		99.961142	4,998,057.10	98.826040	4,941,302.00	-56,755.10	0.35
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.976399	1,999,527.97	99.363522	1,987,270.44	-12,257.53	0.14
		Base		99.976399	1,999,527.97	99.363522	1,987,270.44	-12,257.53	0.14
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	10,000,000.000	99.984083	9,998,408.31	97.550649	9,755,064.90	-243,343.41	0.70
		Base		99.984083	9,998,408.31	97.550649	9,755,064.90	-243,343.41	0.70
023135EB8	AMAZON.COM INC SR UNSECURED 07/29 4.6					4.600000	09 Jul 2029		
		Local	10,000,000.000	99.974011	9,997,401.08	98.065603	9,806,560.30	-190,840.78	0.70
		Base		99.974011	9,997,401.08	98.065603	9,806,560.30	-190,840.78	0.70
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	5,000,000.000	99.891661	4,994,583.03	98.604558	4,930,227.90	-64,355.13	0.35
		Base		99.891661	4,994,583.03	98.604558	4,930,227.90	-64,355.13	0.35
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	97.685226	9,768,522.60	-231,477.40	0.70
		Base		100.000000	10,000,000.00	97.685226	9,768,522.60	-231,477.40	0.70

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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
06055JUB3	BANK OF AMERICA CORP SR UNSECURED 09/28 5.2				5.200000	25 Sep 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	99.866325	19,973,265.00	-26,735.00	1.42
		Base	100.000000	20,000,000.00	99.866325	19,973,265.00	-26,735.00	1.42
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR				2.650000	18 Nov 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.12
		Base	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.12
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05				1.050000	19 Feb 2027		
	5,000,000.000	Local	98.379296	4,918,964.79	98.330592	4,916,529.60	-2,435.19	0.35
		Base	98.379296	4,918,964.79	98.330592	4,916,529.60	-2,435.19	0.35
063941GZ5	BANK OF NOVA SCOTIA SR UNSECURED 08/31 5.2				5.200000	14 Aug 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	97.141593	4,857,079.65	-142,920.35	0.35
		Base	100.000000	5,000,000.00	97.141593	4,857,079.65	-142,920.35	0.35
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15				4.150000	20 Nov 2028		
	7,000,000.000	Local	100.000000	7,000,000.00	96.792671	6,775,486.97	-224,513.03	0.48
		Base	100.000000	7,000,000.00	96.792671	6,775,486.97	-224,513.03	0.48
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3				5.300000	28 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	98.988402	2,969,652.06	-30,347.94	0.21
		Base	100.000000	3,000,000.00	98.988402	2,969,652.06	-30,347.94	0.21
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR				4.440000	15 Nov 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.333431	3,010,002.93	10,002.93	0.21
		Base	100.000000	3,000,000.00	100.333431	3,010,002.93	10,002.93	0.21
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95				3.950000	14 Nov 2028		
	5,000,000.000	Local	99.961928	4,998,096.42	97.546556	4,877,327.80	-120,768.62	0.35
		Base	99.961928	4,998,096.42	97.546556	4,877,327.80	-120,768.62	0.35
14913V2E7	CATERPILLAR FINL SERVICE SR UNSECURED 08/29 4.65				4.650000	14 Aug 2029		
	10,000,000.000	Local	99.976025	9,997,602.54	98.166147	9,816,614.70	-180,987.84	0.70
		Base	99.976025	9,997,602.54	98.166147	9,816,614.70	-180,987.84	0.70
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05				4.050000	13 Aug 2028		
	10,000,000.000	Local	99.994912	9,999,491.23	98.408655	9,840,865.50	-158,625.73	0.70
		Base	99.994912	9,999,491.23	98.408655	9,840,865.50	-158,625.73	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	101.018857	5,050,942.85	96.517582	4,825,879.10	-225,063.75	0.34
		Base		101.018857	5,050,942.85	96.517582	4,825,879.10	-225,063.75	0.34
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.939899	2,998,196.96	99.744777	2,992,343.31	-5,853.65	0.21
		Base		99.939899	2,998,196.96	99.744777	2,992,343.31	-5,853.65	0.21
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.989477	2,999,684.32	99.968242	2,999,047.26	-637.06	0.21
		Base		99.989477	2,999,684.32	99.968242	2,999,047.26	-637.06	0.21
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.280000	05 Jan 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.043000	10,004,300.00	4,300.00	0.71
		Base		100.000000	10,000,000.00	100.043000	10,004,300.00	4,300.00	0.71
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	2,000,000.000	99.987315	1,999,746.30	99.850345	1,997,006.90	-2,739.40	0.14
		Base		99.987315	1,999,746.30	99.850345	1,997,006.90	-2,739.40	0.14
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	463.220	100.019429	463.31	99.814880	462.36	-0.95	0.00
Original Face:		Base	2,096,032.000	100.019429	463.31	99.814880	462.36	-0.95	0.00
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	4,295.750	100.408311	4,313.29	98.972431	4,251.61	-61.68	0.00
Original Face:		Base	5,000,000.000	100.408311	4,313.29	98.972431	4,251.61	-61.68	0.00
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125					4.125000	21 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	95.227066	4,761,353.30	-238,646.70	0.34
		Base		100.000000	5,000,000.00	95.227066	4,761,353.30	-238,646.70	0.34
3130B95M8	FEDERAL HOME LOAN BANK BONDS 01/31 3.83					3.830000	23 Jan 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	94.789308	4,739,465.40	-260,534.60	0.34
		Base		100.000000	5,000,000.00	94.789308	4,739,465.40	-260,534.60	0.34
3130BAHR1	FEDERAL HOME LOAN BANK BONDS 04/31 4.25					4.250000	28 Apr 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	96.244816	2,887,344.48	-112,655.52	0.21
		Base		100.000000	3,000,000.00	96.244816	2,887,344.48	-112,655.52	0.21

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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
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,164,212.010	103.306852	1,202,710.78	89.623324	1,043,405.50	-159,305.28	0.07
Original Face:		Base	8,645,247.000	103.306852	1,202,710.78	89.623324	1,043,405.50	-159,305.28	0.07
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	351,754.910	103.258891	363,218.22	89.559303	315,029.25	-48,188.97	0.02
Original Face:		Base	4,322,624.000	103.258891	363,218.22	89.559303	315,029.25	-48,188.97	0.02
3133ETYX9	FEDERAL FARM CREDIT BANK BONDS 09/29 3.9					3.900000	24 Sep 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	97.377638	4,868,881.90	-131,118.10	0.35
		Base		100.000000	5,000,000.00	97.377638	4,868,881.90	-131,118.10	0.35
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	124,364.960	101.054750	125,676.70	91.531990	113,833.72	-11,842.98	0.01
Original Face:		Base	4,322,624.000	101.054750	125,676.70	91.531990	113,833.72	-11,842.98	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	216,883.500	100.958455	218,962.23	86.747050	188,140.04	-30,822.19	0.01
Original Face:		Base	4,322,624.000	100.958455	218,962.23	86.747050	188,140.04	-30,822.19	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	137,800.870	100.557536	138,569.16	96.608380	133,127.19	-5,441.97	0.01
Original Face:		Base	5,111,816.000	100.557536	138,569.16	96.608380	133,127.19	-5,441.97	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	60,261.180	99.954996	60,234.06	97.769120	58,916.83	-1,317.23	0.00
Original Face:		Base	4,322,624.000	99.954996	60,234.06	97.769120	58,916.83	-1,317.23	0.00
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	304,329.050	101.071347	307,589.47	94.047230	286,213.04	-21,376.43	0.02
Original Face:		Base	5,326,337.000	101.071347	307,589.47	94.047230	286,213.04	-21,376.43	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	60,261.180	100.043577	60,287.44	97.906660	58,999.71	-1,287.73	0.00
Original Face:		Base	4,322,624.000	100.043577	60,287.44	97.906660	58,999.71	-1,287.73	0.00
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	412,201.490	100.492274	414,230.65	86.628050	357,082.11	-57,148.54	0.03
Original Face:		Base	8,645,247.000	100.492274	414,230.65	86.628050	357,082.11	-57,148.54	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	397,158.010	101.087300	401,476.31	86.050460	341,756.29	-59,720.02	0.02
Original Face:		Base	6,483,935.000	101.087300	401,476.31	86.050460	341,756.29	-59,720.02	0.02
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	8,709.570	99.974740	8,707.37	99.416280	8,658.73	-48.64	0.00
Original Face:		Base	4,322,624.000	99.974740	8,707.37	99.416280	8,658.73	-48.64	0.00
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	300,836.580	99.724202	300,006.88	88.136910	265,148.07	-34,858.81	0.02
Original Face:		Base	4,507,221.000	99.724202	300,006.88	88.136910	265,148.07	-34,858.81	0.02
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	622,676.900	99.012610	616,528.65	93.255180	580,678.46	-35,850.19	0.04
Original Face:		Base	5,000,000.000	99.012610	616,528.65	93.255180	580,678.46	-35,850.19	0.04
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	71,023.620	100.011010	71,031.44	98.072440	69,654.60	-1,376.84	0.00
Original Face:		Base	5,619,411.000	100.011010	71,031.44	98.072440	69,654.60	-1,376.84	0.00
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	506,010.120	100.910316	510,616.41	87.908240	444,824.59	-65,791.82	0.03
Original Face:		Base	4,322,624.000	100.910316	510,616.41	87.908240	444,824.59	-65,791.82	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	268,926.070	100.017105	268,972.07	93.382470	251,129.81	-17,842.26	0.02
Original Face:		Base	4,322,624.000	100.017105	268,972.07	93.382470	251,129.81	-17,842.26	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	672,315.040	100.529999	675,878.30	93.739160	630,222.47	-45,655.83	0.04
Original Face:		Base	10,806,559.000	100.529999	675,878.30	93.739160	630,222.47	-45,655.83	0.04
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	481,871.530	99.932256	481,545.09	91.327670	440,082.04	-41,463.05	0.03
Original Face:		Base	6,483,935.000	99.932256	481,545.09	91.327670	440,082.04	-41,463.05	0.03
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	155,850.180	101.215481	157,744.51	97.510960	151,971.01	-5,773.50	0.01
Original Face:		Base	6,000,000.000	101.215481	157,744.51	97.510960	151,971.01	-5,773.50	0.01

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3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	697,964.570	100.237155	699,619.83	96.569396	674,020.17	-25,599.66	0.05
Original Face:		Base	14,386,036.000	100.237155	699,619.83	96.569396	674,020.17	-25,599.66	0.05
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	185,187.790	100.514300	186,140.21	98.265764	181,976.20	-4,164.01	0.01
Original Face:		Base	6,483,935.000	100.514300	186,140.21	98.265764	181,976.20	-4,164.01	0.01
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	96,018.720	100.603986	96,598.66	96.472610	92,631.77	-3,966.89	0.01
Original Face:		Base	33,932,595.000	100.603986	96,598.66	96.472610	92,631.77	-3,966.89	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	211,983.820	104.534969	221,597.22	96.529730	204,627.41	-16,969.81	0.01
Original Face:		Base	18,956,866.000	104.534969	221,597.22	96.529730	204,627.41	-16,969.81	0.01
31398NAR5	FANNIE MAE FNR 2010 102 FB					4.204770	25 Sep 2040		
		Local	2,256,161.400	99.256890	2,239,395.64	98.738420	2,227,698.12	-11,697.52	0.16
Original Face:		Base	90,000,000.000	99.256890	2,239,395.64	98.738420	2,227,698.12	-11,697.52	0.16
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	36,281.570	103.380063	37,507.91	99.070310	35,944.26	-1,563.65	0.00
Original Face:		Base	6,483,935.000	103.380063	37,507.91	99.070310	35,944.26	-1,563.65	0.00
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.386000	01 May 2053		
		Local	2,070,570.720	100.188434	2,074,472.37	102.155953	2,115,211.25	40,738.88	0.15
Original Face:		Base	3,000,000.000	100.188434	2,074,472.37	102.155953	2,115,211.25	40,738.88	0.15
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	7,000,000.000	100.041200	7,002,884.03	98.128831	6,869,018.17	-133,865.86	0.49
		Base		100.041200	7,002,884.03	98.128831	6,869,018.17	-133,865.86	0.49
38151GBV2	GOLDMAN SACHS BANK USA SR UNSECURED 09/28 VAR					4.440000	29 Sep 2028		
		Local	7,000,000.000	100.000000	7,000,000.00	100.016540	7,001,157.80	1,157.80	0.50
		Base		100.000000	7,000,000.00	100.016540	7,001,157.80	1,157.80	0.50
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	515,887.470	101.444869	523,341.37	92.482140	477,103.77	-46,237.60	0.03
Original Face:		Base	7,989,505.000	101.444869	523,341.37	92.482140	477,103.77	-46,237.60	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,188,099.260	95.527962	2,090,246.62	80.515350	1,761,755.78	-328,490.84	0.13
Original Face:		Base	10,000,000.000	95.527962	2,090,246.62	80.515350	1,761,755.78	-328,490.84	0.13
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	319,926.260	98.131166	313,947.37	90.422350	289,284.84	-24,662.53	0.02
Original Face:		Base	5,000,000.000	98.131166	313,947.37	90.422350	289,284.84	-24,662.53	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	404,864.040	100.616103	407,358.42	84.236180	341,042.00	-66,316.42	0.02
Original Face:		Base	10,000,000.000	100.616103	407,358.42	84.236180	341,042.00	-66,316.42	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,720,071.470	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.10
Original Face:		Base	5,000,000.000	97.024253	1,668,886.50	82.940750	1,426,640.18	-242,246.32	0.10
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	461,057.730	102.983908	474,815.27	99.878100	460,495.70	-14,319.57	0.03
Original Face:		Base	3,000,000.000	102.983908	474,815.27	99.878100	460,495.70	-14,319.57	0.03
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	952,626.670	99.669397	949,477.26	98.827370	941,455.88	-8,021.38	0.07
Original Face:		Base	3,000,000.000	99.669397	949,477.26	98.827370	941,455.88	-8,021.38	0.07
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	3,500,000.000	99.966732	3,498,835.63	99.382993	3,478,404.76	-20,430.87	0.25
		Base		99.966732	3,498,835.63	99.382993	3,478,404.76	-20,430.87	0.25
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	2,000,000.000	99.914809	1,998,296.18	100.160999	2,003,219.98	4,923.80	0.14
		Base		99.914809	1,998,296.18	100.160999	2,003,219.98	4,923.80	0.14
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75					3.750000	15 Sep 2028		
		Local	5,000,000.000	99.956810	4,997,840.52	97.549024	4,877,451.20	-120,389.32	0.35
		Base		99.956810	4,997,840.52	97.549024	4,877,451.20	-120,389.32	0.35
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	15,000,000.000	99.980762	14,997,114.35	99.962152	14,994,322.80	-2,791.55	1.07
		Base		99.980762	14,997,114.35	99.962152	14,994,322.80	-2,791.55	1.07

& 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
459200LF6	IBM CORP SR UNSECURED 02/28 4.65					4.650000	10 Feb 2028		
		Local	5,000,000.000	99.993427	4,999,671.34	99.338502	4,966,925.10	-32,746.24	0.35
		Base		99.993427	4,999,671.34	99.338502	4,966,925.10	-32,746.24	0.35
459200LG4	IBM CORP SR UNSECURED 02/30 4.8					4.800000	10 Feb 2030		
		Local	2,000,000.000	101.991252	2,039,825.04	97.670731	1,953,414.62	-86,410.42	0.14
		Base		101.991252	2,039,825.04	97.670731	1,953,414.62	-86,410.42	0.14
46514X2M0	ISRAEL ST 04/28 4.74					4.740000	01 Apr 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.455426	4,972,771.30	-27,228.70	0.35
		Base		100.000000	5,000,000.00	99.455426	4,972,771.30	-27,228.70	0.35
46515DRV6	ISRAEL ST 05/29 0					4.680000	01 May 2029		
		Local	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.25
		Base		100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.25
46515DRX2	ISRAEL ST 06/29 0					4.880000	01 Jun 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.36
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.36
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	100.065491	2,001,309.82	1,309.82	0.14
		Base		100.000000	2,000,000.00	100.065491	2,001,309.82	1,309.82	0.14
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	4,000,000.000	99.967641	3,998,705.64	98.109693	3,924,387.72	-74,317.92	0.28
		Base		99.967641	3,998,705.64	98.109693	3,924,387.72	-74,317.92	0.28
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,000,000.000	99.978037	999,780.37	98.967432	989,674.32	-10,106.05	0.07
		Base		99.978037	999,780.37	98.967432	989,674.32	-10,106.05	0.07
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325					4.325000	08 Jun 2028		
		Local	5,000,000.000	99.993217	4,999,660.84	98.883492	4,944,174.60	-55,486.24	0.35
		Base		99.993217	4,999,660.84	98.883492	4,944,174.60	-55,486.24	0.35
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	5,000,000.000	90.625921	4,531,296.04	86.705401	4,335,270.05	-196,025.99	0.31
		Base		90.625921	4,531,296.04	86.705401	4,335,270.05	-196,025.99	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
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85				3.850000	15 Sep 2027		
	7,000,000.000	Local	99.954068	6,996,784.76	99.142603	6,939,982.21	-56,802.55	0.49
		Base	99.954068	6,996,784.76	99.142603	6,939,982.21	-56,802.55	0.49
637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9				3.900000	01 Nov 2028		
	5,000,000.000	Local	99.782187	4,989,109.35	97.251571	4,862,578.55	-126,530.80	0.35
		Base	99.782187	4,989,109.35	97.251571	4,862,578.55	-126,530.80	0.35
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	4,000,000.000	Local	99.986858	3,999,474.31	100.178155	4,007,126.20	7,651.89	0.29
		Base	99.986858	3,999,474.31	100.178155	4,007,126.20	7,651.89	0.29
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029		
	5,000,000.000	Local	99.922255	4,996,112.77	98.588106	4,929,405.30	-66,707.47	0.35
		Base	99.922255	4,996,112.77	98.588106	4,929,405.30	-66,707.47	0.35
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR				4.530000	28 Jun 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.079017	5,003,950.85	3,950.85	0.36
		Base	100.000000	5,000,000.00	100.079017	5,003,950.85	3,950.85	0.36
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25				4.250000	15 Jun 2028		
	8,000,000.000	Local	99.962999	7,997,039.89	98.585493	7,886,839.44	-110,200.45	0.56
		Base	99.962999	7,997,039.89	98.585493	7,886,839.44	-110,200.45	0.56
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1				4.100000	15 Jan 2029		
	10,000,000.000	Local	99.918529	9,991,852.85	97.790746	9,779,074.60	-212,778.25	0.70
		Base	99.918529	9,991,852.85	97.790746	9,779,074.60	-212,778.25	0.70
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75				4.750000	15 Jul 2031		
	6,000,000.000	Local	99.836079	5,990,164.75	96.333662	5,780,019.72	-210,145.03	0.41
		Base	99.836079	5,990,164.75	96.333662	5,780,019.72	-210,145.03	0.41
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625				3.625000	17 Sep 2028		
	5,000,000.000	Local	99.722726	4,986,136.31	97.328881	4,866,444.05	-119,692.26	0.35
		Base	99.722726	4,986,136.31	97.328881	4,866,444.05	-119,692.26	0.35
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR				4.770000	17 Oct 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.008015	5,000,400.75	400.75	0.36
		Base	100.000000	5,000,000.00	100.008015	5,000,400.75	400.75	0.36

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78014RW63	ROYAL BANK OF CANADA SR UNSECURED 05/31 5					5.000000	29 May 2031		
		Local	2,000,000.000	100.000000	2,000,000.00	95.626576	1,912,531.52	-87,468.48	0.14
		Base		100.000000	2,000,000.00	95.626576	1,912,531.52	-87,468.48	0.14
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					4.504770	25 Jan 2029		
		Local	294,229.970	100.000003	294,229.98	97.502020	286,880.16	-7,349.82	0.02
Original Face:		Base	2,161,312.000	100.000003	294,229.98	97.502020	286,880.16	-7,349.82	0.02
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.930000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.247794	2,004,955.88	4,955.88	0.14
		Base		100.000000	2,000,000.00	100.247794	2,004,955.88	4,955.88	0.14
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	1,277,290.310	100.000000	1,277,290.31	99.365710	1,269,188.59	-8,101.72	0.09
Original Face:		Base	3,000,000.000	100.000000	1,277,290.31	99.365710	1,269,188.59	-8,101.72	0.09
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	3,000,000.000	99.744416	2,992,332.49	98.574323	2,957,229.69	-35,102.80	0.21
		Base		99.744416	2,992,332.49	98.574323	2,957,229.69	-35,102.80	0.21
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	99.955650	1,999,113.00	-887.00	0.14
		Base		100.000000	2,000,000.00	99.955650	1,999,113.00	-887.00	0.14
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913					3.913000	13 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.454541	4,922,727.05	-77,272.95	0.35
		Base		100.000000	5,000,000.00	98.454541	4,922,727.05	-77,272.95	0.35
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	2,000,000.000	99.999088	1,999,981.76	99.255302	1,985,106.04	-14,875.72	0.14
		Base		99.999088	1,999,981.76	99.255302	1,985,106.04	-14,875.72	0.14
89236TNU5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4					4.000000	18 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	94.717474	4,735,873.70	-264,126.30	0.34
		Base		100.000000	5,000,000.00	94.717474	4,735,873.70	-264,126.30	0.34
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05					4.050000	22 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	94.109766	4,705,488.30	-294,511.70	0.34
		Base		100.000000	5,000,000.00	94.109766	4,705,488.30	-294,511.70	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.931797	4,996,589.87	100.431704	5,021,585.20	24,995.33	0.36
		Base	99.931797	4,996,589.87	100.431704	5,021,585.20	24,995.33	0.36
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	99.975205	9,997,520.50	-2,479.50	0.71
		Base	100.000000	10,000,000.00	99.975205	9,997,520.50	-2,479.50	0.71
90331HQB2	US BANK NA CINCINNATI SR UNSECURED 08/31 5				5.000000	28 Aug 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	96.769235	4,838,461.75	-161,538.25	0.34
		Base	100.000000	5,000,000.00	96.769235	4,838,461.75	-161,538.25	0.34
91159XBH7	US BANCORP SR UNSECURED 03/30 5				5.000000	12 Mar 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	97.697490	4,884,874.50	-115,125.50	0.35
		Base	100.000000	5,000,000.00	97.697490	4,884,874.50	-115,125.50	0.35
91159XDW2	US BANCORP SR UNSECURED 09/30 4.5				4.500000	10 Sep 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	95.655807	4,782,790.35	-217,209.65	0.34
		Base	100.000000	5,000,000.00	95.655807	4,782,790.35	-217,209.65	0.34
912828Z78	US TREASURY N/B 01/27 1.5				1.500000	31 Jan 2027		
	5,000,000.000	Local	99.253781	4,962,689.05	99.085938	4,954,296.90	-8,392.15	0.35
		Base	99.253781	4,962,689.05	99.085938	4,954,296.90	-8,392.15	0.35
91282CAH4	US TREASURY N/B 08/27 0.5				0.500000	31 Aug 2027		
	3,000,000.000	Local	96.696333	2,900,889.99	96.381836	2,891,455.08	-9,434.91	0.21
		Base	96.696333	2,900,889.99	96.381836	2,891,455.08	-9,434.91	0.21
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	3,000,000.000	Local	96.003468	2,880,104.04	94.023438	2,820,703.14	-59,400.90	0.20
		Base	96.003468	2,880,104.04	94.023438	2,820,703.14	-59,400.90	0.20
91282CDK4	US TREASURY N/B 11/26 1.25				1.250000	30 Nov 2026		
	5,000,000.000	Local	99.573569	4,978,678.43	99.529687	4,976,484.35	-2,194.08	0.35
		Base	99.573569	4,978,678.43	99.529687	4,976,484.35	-2,194.08	0.35
91282CDQ1	US TREASURY N/B 12/26 1.25				1.250000	31 Dec 2026		
	5,000,000.000	Local	99.351426	4,967,571.28	99.277344	4,963,867.20	-3,704.08	0.35
		Base	99.351426	4,967,571.28	99.277344	4,963,867.20	-3,704.08	0.35

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CDW8	US TREASURY N/B 01/29 1.75					1.750000	31 Jan 2029		
		Local	3,000,000.000	95.740934	2,872,228.01	93.042969	2,791,289.07	-80,938.94	0.20
		Base		95.740934	2,872,228.01	93.042969	2,791,289.07	-80,938.94	0.20
91282CEW7	US TREASURY N/B 06/27 3.25					3.250000	30 Jun 2027		
		Local	5,000,000.000	99.600632	4,980,031.61	99.105469	4,955,273.45	-24,758.16	0.35
		Base		99.600632	4,980,031.61	99.105469	4,955,273.45	-24,758.16	0.35
91282CGC9	US TREASURY N/B 12/27 3.875					3.875000	31 Dec 2027		
		Local	5,000,000.000	99.689589	4,984,479.43	98.972656	4,948,632.80	-35,846.63	0.35
		Base		99.689589	4,984,479.43	98.972656	4,948,632.80	-35,846.63	0.35
91282CGH8	US TREASURY N/B 01/28 3.5					3.500000	31 Jan 2028		
		Local	5,000,000.000	99.207214	4,960,360.70	98.382812	4,919,140.60	-41,220.10	0.35
		Base		99.207214	4,960,360.70	98.382812	4,919,140.60	-41,220.10	0.35
91282CJQ5	US TREASURY N/B 12/30 3.75					3.750000	31 Dec 2030		
		Local	3,000,000.000	99.955932	2,998,677.95	94.964844	2,848,945.32	-149,732.63	0.20
		Base		99.955932	2,998,677.95	94.964844	2,848,945.32	-149,732.63	0.20
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	3,000,000.000	99.980396	2,999,411.87	100.006836	3,000,205.08	793.21	0.21
		Base		99.980396	2,999,411.87	100.006836	3,000,205.08	793.21	0.21
91282CMV0	US TREASURY N/B 03/27 3.875					3.875000	31 Mar 2027		
		Local	5,000,000.000	99.930315	4,996,515.73	99.786458	4,989,322.90	-7,192.83	0.36
		Base		99.930315	4,996,515.73	99.786458	4,989,322.90	-7,192.83	0.36
91282CMY4	US TREASURY N/B 04/27 3.75					3.750000	30 Apr 2027		
		Local	5,000,000.000	99.846269	4,992,313.45	99.640625	4,982,031.25	-10,282.20	0.36
		Base		99.846269	4,992,313.45	99.640625	4,982,031.25	-10,282.20	0.36
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	5,000,000.000	99.888667	4,994,433.36	99.482812	4,974,140.60	-20,292.76	0.35
		Base		99.888667	4,994,433.36	99.482812	4,974,140.60	-20,292.76	0.35
91282CNV9	US TREASURY N/B 08/27 3.625					3.625000	31 Aug 2027		
		Local	5,000,000.000	99.579228	4,978,961.39	99.162500	4,958,125.00	-20,836.39	0.35
		Base		99.579228	4,978,961.39	99.162500	4,958,125.00	-20,836.39	0.35

& 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
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.731044	1,994,620.88	94.855469	1,897,109.38	-97,511.50	0.14
		Base		99.731044	1,994,620.88	94.855469	1,897,109.38	-97,511.50	0.14
91282CPD7	US TREASURY N/B 10/30 3.625					3.625000	31 Oct 2030		
		Local	3,000,000.000	99.499287	2,984,978.61	94.734375	2,842,031.25	-142,947.36	0.20
		Base		99.499287	2,984,978.61	94.734375	2,842,031.25	-142,947.36	0.20
91282CPE5	US TREASURY N/B 10/27 3.5					3.500000	31 Oct 2027		
		Local	5,000,000.000	99.418449	4,970,922.45	98.785156	4,939,257.80	-31,664.65	0.35
		Base		99.418449	4,970,922.45	98.785156	4,939,257.80	-31,664.65	0.35
91282CPS4	US TREASURY N/B 12/27 3.375					3.375000	31 Dec 2027		
		Local	5,000,000.000	99.400452	4,970,022.62	98.371094	4,918,554.70	-51,467.92	0.35
		Base		99.400452	4,970,022.62	98.371094	4,918,554.70	-51,467.92	0.35
91282CQB0	US TREASURY N/B 02/28 3.375					3.375000	29 Feb 2028		
		Local	5,000,000.000	99.064456	4,953,222.81	98.101562	4,905,078.10	-48,144.71	0.35
		Base		99.064456	4,953,222.81	98.101562	4,905,078.10	-48,144.71	0.35
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	5,000,000.000	99.825763	4,991,288.15	98.671875	4,933,593.75	-57,694.40	0.35
		Base		99.825763	4,991,288.15	98.671875	4,933,593.75	-57,694.40	0.35
91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	5,000,000.000	99.872406	4,993,620.32	98.375000	4,918,750.00	-74,870.32	0.35
		Base		99.872406	4,993,620.32	98.375000	4,918,750.00	-74,870.32	0.35
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	5,000,000.000	99.758766	4,987,938.32	98.660156	4,933,007.80	-54,930.52	0.35
		Base		99.758766	4,987,938.32	98.660156	4,933,007.80	-54,930.52	0.35
91282CQY0	US TREASURY N/B 06/28 4.125					4.125000	30 Jun 2028		
		Local	5,000,000.000	99.793975	4,989,698.73	98.781250	4,939,062.50	-50,636.23	0.35
		Base		99.793975	4,989,698.73	98.781250	4,939,062.50	-50,636.23	0.35
91282CRB9	US TREASURY N/B 07/28 4.25					4.250000	31 Jul 2028		
		Local	5,000,000.000	100.088535	5,004,426.77	98.917969	4,945,898.45	-58,528.32	0.35
		Base		100.088535	5,004,426.77	98.917969	4,945,898.45	-58,528.32	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
91282CRH6	US TREASURY N/B 08/28 4.125					4.125000	31 Aug 2028		
		Local	10,000,000.000	99.113664	9,911,366.36	98.644531	9,864,453.10	-46,913.26	0.70
		Base		99.113664	9,911,366.36	98.644531	9,864,453.10	-46,913.26	0.70
91282CRP8	US TREASURY N/B 09/28 4.75					4.750000	30 Sep 2028		
		Local	4,000,000.000	99.801045	3,992,041.81	99.742188	3,989,687.52	-2,354.29	0.28
		Base		99.801045	3,992,041.81	99.742188	3,989,687.52	-2,354.29	0.28
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,000,000.000	99.995631	3,999,825.24	100.400770	4,016,030.80	16,205.56	0.29
Original Face:		Base	4,000,000.000	99.995631	3,999,825.24	100.400770	4,016,030.80	16,205.56	0.29
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	2,250,000.000	99.991147	2,249,800.81	99.717500	2,243,643.75	-6,157.06	0.16
Original Face:		Base	2,250,000.000	99.991147	2,249,800.81	99.717500	2,243,643.75	-6,157.06	0.16
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A					4.400000	20 Jun 2031		
		Local	8,000,000.000	99.996079	7,999,686.32	98.751450	7,900,116.00	-99,570.32	0.56
Original Face:		Base	8,000,000.000	99.996079	7,999,686.32	98.751450	7,900,116.00	-99,570.32	0.56
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A					3.960000	20 Aug 2031		
		Local	5,000,000.000	99.987218	4,999,360.90	97.887220	4,894,361.00	-104,999.90	0.35
Original Face:		Base	5,000,000.000	99.987218	4,999,360.90	97.887220	4,894,361.00	-104,999.90	0.35
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A					4.510000	21 Jun 2032		
		Local	10,000,000.000	99.984117	9,998,411.70	97.981720	9,798,172.00	-200,239.70	0.70
Original Face:		Base	10,000,000.000	99.984117	9,998,411.70	97.981720	9,798,172.00	-200,239.70	0.70
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	3,000,000.000	99.908326	2,997,249.78	97.134029	2,914,020.87	-83,228.91	0.21
		Base		99.908326	2,997,249.78	97.134029	2,914,020.87	-83,228.91	0.21
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.949249	4,997,462.45	99.985099	4,999,254.95	1,792.50	0.36
		Base		99.949249	4,997,462.45	99.985099	4,999,254.95	1,792.50	0.36
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.996165	4,999,808.25	99.876420	4,993,821.00	-5,987.25	0.36
		Base		99.996165	4,999,808.25	99.876420	4,993,821.00	-5,987.25	0.36

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
931142FS7	WALMART INC SR UNSECURED 04/29 4					4.000000	30 Apr 2029		
		Local	10,000,000.000	99.944489	9,994,448.91	97.348459	9,734,845.90	-259,603.01	0.69
		Base		99.944489	9,994,448.91	97.348459	9,734,845.90	-259,603.01	0.69
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	2,000,000.000	99.967889	1,999,357.78	100.148586	2,002,971.72	3,613.94	0.14
		Base		99.967889	1,999,357.78	100.148586	2,002,971.72	3,613.94	0.14
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.900000	24 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.964527	2,998,935.81	-1,064.19	0.21
		Base		100.000000	3,000,000.00	99.964527	2,998,935.81	-1,064.19	0.21
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.030510	2,000,610.20	610.20	0.14
		Base		100.000000	2,000,000.00	100.030510	2,000,610.20	610.20	0.14
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.033121	2,000,662.42	662.42	0.14
		Base		100.000000	2,000,000.00	100.033121	2,000,662.42	662.42	0.14
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05					5.050000	05 Jun 2030		
		Local	2,000,000.000	100.000000	2,000,000.00	97.970440	1,959,408.80	-40,591.20	0.14
		Base		100.000000	2,000,000.00	97.970440	1,959,408.80	-40,591.20	0.14
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2					4.200000	15 Dec 2030		
		Local	5,000,000.000	99.572672	4,978,633.62	94.671504	4,733,575.20	-245,058.42	0.34
		Base		99.572672	4,978,633.62	94.671504	4,733,575.20	-245,058.42	0.34
US DOLLAR Total									
		Local	571,260,427.510		569,796,774.68		560,307,347.69	-9,489,426.99	39.93
Original Face:		Base	365,950,916.000		569,796,774.68		560,307,347.69	-9,489,426.99	39.93
FIXED INCOME Total									
		Base	571,260,427.510		569,796,774.68		560,307,347.69	-9,489,426.99	39.93
Original Face:			365,950,916.000						

& 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

Base Currency: 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									
		1,415,545,479.660	Base		1,412,750,702.65		1,403,130,290.61	-9,620,412.04	100.00
	Original Face:	365,950,916.000							

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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	
0347M3KS2	ANGLESEA FDG PLC + ANG					3.940000	26 Oct 2026		
		Local	25,000,000.000	99.726389	24,931,597.22	99.726389	24,931,597.25	0.03	3.67
		Base		99.726389	24,931,597.22	99.726389	24,931,597.25	0.03	3.67
0347M3KU7	ANGLESEA FDG PLC + ANG					3.960000	28 Oct 2026		
		Local	15,000,000.000	99.703000	14,955,450.00	99.703000	14,955,450.00	0.00	2.20
		Base		99.703000	14,955,450.00	99.703000	14,955,450.00	0.00	2.20
04821UME9	ATLANTIC ASSET SECUR					3.900000	14 Dec 2026		
		Local	25,000,000.000	99.198333	24,799,583.33	99.140630	24,785,157.50	-14,425.83	3.65
		Base		99.198333	24,799,583.33	99.140630	24,785,157.50	-14,425.83	3.65
07644BLP5	BEDFORD ROW FDG CORP					3.960000	23 Nov 2026		
		Local	20,000,000.000	99.417000	19,883,400.00	99.417000	19,883,400.00	0.00	2.92
		Base		99.417000	19,883,400.00	99.417000	19,883,400.00	0.00	2.92
18905MKP3	CLOROX COMPANY THE					4.160000	23 Oct 2026		
		Local	15,000,000.000	99.745778	14,961,866.67	99.745778	14,961,866.70	0.03	2.20
		Base		99.745778	14,961,866.67	99.745778	14,961,866.70	0.03	2.20
18905MM48	CLOROX COMPANY THE					4.000000	04 Dec 2026		
		Local	13,000,000.000	99.288889	12,907,555.56	99.242570	12,901,534.10	-6,021.46	1.90
		Base		99.288889	12,907,555.56	99.242570	12,901,534.10	-6,021.46	1.90
40060XPJ3	GTA FDG LLC DISC					4.000000	18 Feb 2027		
		Local	15,000,000.000	98.444444	14,766,666.67	98.302910	14,745,436.50	-21,230.17	2.17
		Base		98.444444	14,766,666.67	98.302910	14,745,436.50	-21,230.17	2.17
40588MK63	HALKIN FINANCE LLC USC					3.920000	06 Oct 2026		
		Local	20,000,000.000	99.945556	19,989,111.11	99.945556	19,989,111.20	0.09	2.94
		Base		99.945556	19,989,111.11	99.945556	19,989,111.20	0.09	2.94
41282KK15	HARLEY DAVIDSON FND CP					4.490000	01 Oct 2026		
		Local	22,500,000.000	100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	3.31
		Base		100.000000	22,500,000.00	100.000000	22,500,000.00	0.00	3.31

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4499929H1	ILA FINANCIAL SQUARE GOVT					3.798920	31 Dec 2030		
		Local	33,202,967.380	100.000000	33,202,967.38	100.000000	33,202,967.38	0.00	4.88
		Base		100.000000	33,202,967.38	100.000000	33,202,967.38	0.00	4.88
52953BKP7	LEXINGTN PKR CAP CO LL					4.070000	23 Oct 2026		
		Local	15,000,000.000	99.751278	14,962,691.67	99.751278	14,962,691.70	0.03	2.20
		Base		99.751278	14,962,691.67	99.751278	14,962,691.70	0.03	2.20
53127UKK5	LIBERTY FUNDING LLC					3.945000	19 Oct 2026		
		Local	15,000,000.000	99.802750	14,970,412.50	99.802750	14,970,412.50	0.00	2.20
		Base		99.802750	14,970,412.50	99.802750	14,970,412.50	0.00	2.20
53127UL99	LIBERTY FUNDING LLC					3.900000	09 Nov 2026		
		Local	2,000,000.000	99.577500	1,991,550.00	99.577500	1,991,550.00	0.00	0.29
		Base		99.577500	1,991,550.00	99.577500	1,991,550.00	0.00	0.29
56274MKU5	MANHATTAN ASSET FDG.					3.870000	28 Oct 2026		
		Local	20,000,000.000	99.709750	19,941,950.00	99.709750	19,941,950.00	0.00	2.93
		Base		99.709750	19,941,950.00	99.709750	19,941,950.00	0.00	2.93
56274MLJ9	MANHATTAN ASSET FDG.					3.830000	18 Nov 2026		
		Local	25,000,000.000	99.489333	24,872,333.33	99.489333	24,872,333.25	-0.08	3.66
		Base		99.489333	24,872,333.33	99.489333	24,872,333.25	-0.08	3.66
57978DKS7	MCCORMICK + COMPANY					3.950000	26 Oct 2026		
		Local	25,000,000.000	99.725694	24,931,423.61	99.725694	24,931,423.50	-0.11	3.67
		Base		99.725694	24,931,423.61	99.725694	24,931,423.50	-0.11	3.67
57978DKT5	MCCORMICK + COMPANY					3.910000	27 Oct 2026		
		Local	15,000,000.000	99.717611	14,957,641.67	99.717611	14,957,641.65	-0.02	2.20
		Base		99.717611	14,957,641.67	99.717611	14,957,641.65	-0.02	2.20
57978DL31	MCCORMICK + COMPANY					4.150000	03 Nov 2026		
		Local	10,000,000.000	99.619583	9,961,958.33	99.619583	9,961,958.30	-0.03	1.47
		Base		99.619583	9,961,958.33	99.619583	9,961,958.30	-0.03	1.47
60920WK17	MONDELEZ INTL INC					3.820000	01 Oct 2026		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.68
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	3.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60920WK66	MONDELEZ INTL INC					3.820000	06 Oct 2026		
		Local	10,000,000.000	99.946944	9,994,694.44	99.946944	9,994,694.40	-0.04	1.47
		Base		99.946944	9,994,694.44	99.946944	9,994,694.40	-0.04	1.47
60920WKN9	MONDELEZ INTL INC					4.100000	22 Oct 2026		
		Local	15,000,000.000	99.760833	14,964,125.00	99.760833	14,964,124.95	-0.05	2.20
		Base		99.760833	14,964,125.00	99.760833	14,964,124.95	-0.05	2.20
65339NKV5	NEXTERA ENERGY CAP HLDGS INC					3.970000	29 Oct 2026		
		Local	5,000,000.000	99.691222	4,984,561.11	99.691222	4,984,561.11	0.00	0.73
		Base		99.691222	4,984,561.11	99.691222	4,984,561.11	0.00	0.73
65478KK26	NISOURCE INC					4.050000	02 Oct 2026		
		Local	17,000,000.000	99.988750	16,998,087.50	99.988750	16,998,087.50	0.00	2.50
		Base		99.988750	16,998,087.50	99.988750	16,998,087.50	0.00	2.50
67983ULJ0	OLD LINE FUNDING LLC					3.950000	18 Nov 2026		
		Local	15,000,000.000	99.473333	14,921,000.00	99.473333	14,920,999.95	-0.05	2.19
		Base		99.473333	14,921,000.00	99.473333	14,920,999.95	-0.05	2.19
67983UQ22	OLD LINE FUNDING LLC					4.040000	02 Mar 2027		
		Local	15,000,000.000	98.294222	14,744,133.33	98.152950	14,722,942.50	-21,190.83	2.17
		Base		98.294222	14,744,133.33	98.152950	14,722,942.50	-21,190.83	2.17
69039UK77	OVERWATCH ALPHA FDG LLC					3.950000	07 Oct 2026		
		Local	20,000,000.000	99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	2.94
		Base		99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	2.94
69039UKK8	OVERWATCH ALPHA FDG LLC					3.930000	19 Oct 2026		
		Local	10,000,000.000	99.803500	9,980,350.00	99.803500	9,980,350.00	0.00	1.47
		Base		99.803500	9,980,350.00	99.803500	9,980,350.00	0.00	1.47
69039UMA8	OVERWATCH ALPHA FDG LLC					4.250000	10 Dec 2026		
		Local	20,000,000.000	99.173611	19,834,722.23	99.190600	19,838,120.00	3,397.77	2.92
		Base		99.173611	19,834,722.23	99.190600	19,838,120.00	3,397.77	2.92
70109MKP8	PARKER HANNIFIN CORP					3.870000	23 Oct 2026		
		Local	30,000,000.000	99.763500	29,929,050.00	99.763500	29,929,050.00	0.00	4.40
		Base		99.763500	29,929,050.00	99.763500	29,929,050.00	0.00	4.40

& 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
74271UKP4	PROCTOR GAMBLE AND CO				3.750000	23 Oct 2026		
	30,000,000.000	Local	99.770833	29,931,250.00	99.770833	29,931,249.90	-0.10	4.40
		Base	99.770833	29,931,250.00	99.770833	29,931,249.90	-0.10	4.40
82124MLJ7	SHEFFIELD RECEIVABLE				3.850000	18 Nov 2026		
	20,000,000.000	Local	99.486667	19,897,333.33	99.486667	19,897,333.40	0.07	2.93
		Base	99.486667	19,897,333.33	99.486667	19,897,333.40	0.07	2.93
88602UPP9	THUNDER BAY FNDNG LLC				4.020000	23 Feb 2027		
	20,000,000.000	Local	98.380833	19,676,166.67	98.260980	19,652,196.00	-23,970.67	2.89
		Base	98.380833	19,676,166.67	98.260980	19,652,196.00	-23,970.67	2.89
912797SA6	TREASURY BILL 10/26 0.00000				3.676000	01 Oct 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.94
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	2.94
912797UL9	TREASURY BILL 10/26 0.00000				3.817000	22 Oct 2026		
	10,000,000.000	Local	99.777342	9,977,734.17	99.777342	9,977,734.20	0.03	1.47
		Base	99.777342	9,977,734.17	99.777342	9,977,734.20	0.03	1.47
912797WE3	TREASURY BILL 12/26 0.00000				3.756200	08 Dec 2026		
	20,000,000.000	Local	99.290496	19,858,099.11	99.247448	19,849,489.60	-8,609.51	2.92
		Base	99.290496	19,858,099.11	99.247448	19,849,489.60	-8,609.51	2.92
91842KLJ3	VW CR INC				4.210000	18 Nov 2026		
	15,200,000.000	Local	99.438667	15,114,677.33	99.438667	15,114,677.38	0.05	2.22
		Base	99.438667	15,114,677.33	99.438667	15,114,677.38	0.05	2.22
91842KN77	VW CR INC				4.120000	07 Jan 2027		
	25,000,000.000	Local	98.878444	24,719,611.11	98.800730	24,700,182.50	-19,428.61	3.63
		Base	98.878444	24,719,611.11	98.800730	24,700,182.50	-19,428.61	3.63
92646LMV9	VICTORY RECEIVABLES				4.020000	29 Dec 2026		
	10,000,000.000	Local	99.006167	9,900,616.67	98.955000	9,895,500.00	-5,116.67	1.46
		Base	99.006167	9,900,616.67	98.955000	9,895,500.00	-5,116.67	1.46
US DOLLAR Total								
	682,902,967.380	Local		679,901,204.38		679,784,608.32	-116,596.06	100.00
		Base		679,901,204.38		679,784,608.32	-116,596.06	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 Total								
		682,902,967.380	Base	679,901,204.38		679,784,608.32	-116,596.06	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									
		682,902,967.380	Base		679,901,204.38		679,784,608.32	-116,596.06	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			4,592.950	Local	1.000000	4,592.95	1.000000	4,592.95	0.00	0.01
				Base	1.000000	4,592.95	1.000000	4,592.95	0.00	0.01
US DOLLAR Total										
			4,592.950	Local		4,592.95		4,592.95	0.00	0.01
				Base		4,592.95		4,592.95	0.00	0.01
CASH Total										
			4,592.950	Base		4,592.95		4,592.95	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.798920	31 Dec 2030		
			1,151.600	Local	100.000000	1,151.60	100.000000	1,151.60	0.00	0.00
				Base	100.000000	1,151.60	100.000000	1,151.60	0.00	0.00
US DOLLAR Total										
			1,151.600	Local		1,151.60		1,151.60	0.00	0.00
				Base		1,151.60		1,151.60	0.00	0.00
CASH EQUIVALENT Total										
			1,151.600	Base		1,151.60		1,151.60	0.00	0.00
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US									
			50,814.000	Local	412.594687	20,965,586.44	762.630000	38,752,280.82	17,786,694.38	95.63
				Base	412.594687	20,965,586.44	762.630000	38,752,280.82	17,786,694.38	95.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			2,520.000	484.600536	1,221,193.35	700.860000	1,766,167.20	544,973.85	4.36
		Base		484.600536	1,221,193.35	700.860000	1,766,167.20	544,973.85	4.36
US DOLLAR Total									
			53,334.000		22,186,779.79		40,518,448.02	18,331,668.23	99.99
		Base			22,186,779.79		40,518,448.02	18,331,668.23	99.99
EQUITY Total									
			53,334.000	Base	22,186,779.79		40,518,448.02	18,331,668.23	99.99

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		59,078.550	Base		22,192,524.34		40,524,192.57	18,331,668.23	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					3.798920	31 Dec 2030		
			4,914.280	100.000000	4,914.28	100.000000	4,914.28	0.00	0.03
		Base		100.000000	4,914.28	100.000000	4,914.28	0.00	0.03
US DOLLAR Total									
			4,914.280		4,914.28		4,914.28	0.00	0.03
		Base			4,914.28		4,914.28	0.00	0.03
CASH EQUIVALENT Total									
			4,914.280		4,914.28		4,914.28	0.00	0.03
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP								
			23,013.000	455.779177	10,488,846.21	656.710000	15,112,867.23	4,624,021.02	93.47
		Base		455.779177	10,488,846.21	656.710000	15,112,867.23	4,624,021.02	93.47
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			8,630.000	96.985265	836,982.84	121.760000	1,050,788.80	213,805.96	6.50
		Base		96.985265	836,982.84	121.760000	1,050,788.80	213,805.96	6.50
US DOLLAR Total									
			31,643.000		11,325,829.05		16,163,656.03	4,837,826.98	99.97
		Base			11,325,829.05		16,163,656.03	4,837,826.98	99.97
EQUITY Total									
			31,643.000		11,325,829.05		16,163,656.03	4,837,826.98	99.97

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		36,557.280	Base		11,330,743.33		16,168,570.31	4,837,826.98	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					3.798920	31 Dec 2030		
			343,724.540	100.000000	343,724.54	100.000000	343,724.54	0.00	3.16
		Base		100.000000	343,724.54	100.000000	343,724.54	0.00	3.16
US DOLLAR Total									
			343,724.540	Local	343,724.54		343,724.54	0.00	3.16
				Base	343,724.54		343,724.54	0.00	3.16
CASH EQUIVALENT Total									
			343,724.540	Base	343,724.54		343,724.54	0.00	3.16
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
			83,166.000	Local	93.238603	7,754,281.67	126.520000	10,522,162.32	2,767,880.65	96.84
		Base		93.238603	7,754,281.67	126.520000	10,522,162.32	2,767,880.65	96.84
US DOLLAR Total									
			83,166.000	Local	7,754,281.67		10,522,162.32	2,767,880.65	96.84
				Base	7,754,281.67		10,522,162.32	2,767,880.65	96.84
EQUITY Total									
			83,166.000	Base	7,754,281.67		10,522,162.32	2,767,880.65	96.84

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

Base Currency: 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		426,890.540	Base		8,098,006.21		10,865,886.86	2,767,880.65	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					3.798920	31 Dec 2030		
		Local	688.440	100.000000	688.44	100.000000	688.44	0.00	0.00
		Base		100.000000	688.44	100.000000	688.44	0.00	0.00
US DOLLAR Total									
		Local	688.440		688.44		688.44	0.00	0.00
		Base			688.44		688.44	0.00	0.00
CASH EQUIVALENT Total									
		Base	688.440		688.44		688.44	0.00	0.00
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	94.540000	11,407,574.56	-2,420,819.50	26.84
		Base		114.602483	13,828,394.06	94.540000	11,407,574.56	-2,420,819.50	26.84
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF								
		Local	404,715.000	25.727663	10,412,371.13	24.360000	9,858,857.40	-553,513.73	23.20
		Base		25.727663	10,412,371.13	24.360000	9,858,857.40	-553,513.73	23.20
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		Local	302,605.000	73.744459	22,315,441.95	70.150000	21,227,740.75	-1,087,701.20	49.95
		Base		73.744459	22,315,441.95	70.150000	21,227,740.75	-1,087,701.20	49.95
US DOLLAR Total									
		Local	827,984.000		46,556,207.14		42,494,172.71	-4,062,034.43	100.00
		Base			46,556,207.14		42,494,172.71	-4,062,034.43	100.00
EQUITY Total									
		Base	827,984.000		46,556,207.14		42,494,172.71	-4,062,034.43	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

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

Base Currency: 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									
		828,672.440	Base		46,556,895.58		42,494,861.15	-4,062,034.43	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								
	-42,590.250	Local	-42,590.25	-42,590.25	0.00	0.00		0.00
		Base	-42,590.25	-42,590.25	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	24,530,296.640	Local	24,530,296.64	24,530,296.64	1.50	0.00		0.00
		Base	24,530,296.64	24,530,296.64	1.50	0.00	0.00	0.00
EQUITY								
	25,302,121.000	Local	1,184,993,114.41	1,612,161,661.92	98.50	427,168,547.51		427,168,547.51
		Base	1,184,993,114.41	1,612,161,661.92	98.50	427,168,547.51	0.00	427,168,547.51
US DOLLAR Total								
	49,789,827.390	Local	1,209,480,820.80	1,636,649,368.31	100.00	427,168,547.51		427,168,547.51
		Base	1,209,480,820.80	1,636,649,368.31	100.00	427,168,547.51	0.00	427,168,547.51
FUND Total								
	49,789,827.390	Base	1,209,480,820.80	1,636,649,368.31	100.00	427,168,547.51	0.00	427,168,547.51

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									
		16,774.200	Local	16,774.20	16,774.20	0.00	0.00		0.00
			Base	16,774.20	16,774.20	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		10,360,241.660	Local	10,360,241.66	10,360,241.66	0.93	0.00		0.00
			Base	10,360,241.66	10,360,241.66	0.93	0.00	0.00	0.00
EQUITY									
		31,920,166.000	Local	880,139,073.20	1,108,024,705.39	99.07	227,885,632.19		227,885,632.19
			Base	880,139,073.20	1,108,024,705.39	99.07	227,885,632.19	0.00	227,885,632.19
US DOLLAR Total									
		42,297,181.860	Local	890,516,089.06	1,118,401,721.25	100.00	227,885,632.19		227,885,632.19
			Base	890,516,089.06	1,118,401,721.25	100.00	227,885,632.19	0.00	227,885,632.19
FUND Total									
		42,297,181.860	Base	890,516,089.06	1,118,401,721.25	100.00	227,885,632.19	0.00	227,885,632.19

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								
	-2,816,984.220	Local	-2,816,984.22	-2,816,984.22	0.08	0.00		0.00
		Base	-2,816,984.22	-2,816,984.22	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	742,716,077.750	Local	738,249,043.61	738,010,772.73	19.85	-238,270.88		-238,270.88
		Base	738,249,043.61	738,010,772.73	19.85	-238,270.88	0.00	-238,270.88
EQUITY								
	1,082,687.000	Local	59,367,285.00	48,624,080.13	1.31	-10,743,204.87		-10,743,204.87
		Base	59,367,285.00	48,624,080.13	1.31	-10,743,204.87	0.00	-10,743,204.87
FIXED INCOME								
	3,092,497,357.770	Local	3,078,392,733.85	2,928,933,389.99	78.77	-149,459,343.86		-149,459,343.86
Original Face:	3,231,162,841.000	Base	3,078,392,733.85	2,928,933,389.99	78.77	-149,459,343.86	0.00	-149,459,343.86
US DOLLAR Total								
	3,833,479,138.300	Local	3,873,192,078.24	3,712,751,258.63	100.00	-160,440,819.61		-160,440,819.61
Original Face:	3,231,162,841.000	Base	3,873,192,078.24	3,712,751,258.63	100.00	-160,440,819.61	0.00	-160,440,819.61
FUND Total								
	3,833,479,138.300	Base	3,873,192,078.24	3,712,751,258.63	100.00	-160,440,819.61	0.00	-160,440,819.61
Original Face:	3,231,162,841.000							

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	0.01	0.00		0.00
		Base	50,000.01	50,000.01	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	374,296,962.790	Local	373,022,056.74	372,978,400.07	47.33	-43,656.67		-43,656.67
		Base	373,022,056.74	372,978,400.07	47.33	-43,656.67	0.00	-43,656.67
FIXED INCOME								
	423,954,472.270	Local	423,257,743.97	414,972,594.42	52.66	-8,285,149.55		-8,285,149.55
Original Face:	153,966,732.000	Base	423,257,743.97	414,972,594.42	52.66	-8,285,149.55	0.00	-8,285,149.55
US DOLLAR Total								
	798,301,435.070	Local	796,329,800.72	788,000,994.50	100.00	-8,328,806.22		-8,328,806.22
Original Face:	153,966,732.000	Base	796,329,800.72	788,000,994.50	100.00	-8,328,806.22	0.00	-8,328,806.22
FUND Total								
	798,301,435.070	Base	796,329,800.72	788,000,994.50	100.00	-8,328,806.22	0.00	-8,328,806.22
Original Face:	153,966,732.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.02	0.00		0.00
		Base	50,000.00	50,000.00	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	110,067,924.390	Local	109,875,915.18	109,857,829.39	47.43	-18,085.79		-18,085.79
		Base	109,875,915.18	109,857,829.39	47.43	-18,085.79	0.00	-18,085.79
FIXED INCOME								
	124,673,376.020	Local	124,120,791.11	121,725,076.10	52.55	-2,395,715.01		-2,395,715.01
Original Face:	102,763,606.000	Base	124,120,791.11	121,725,076.10	52.55	-2,395,715.01	0.00	-2,395,715.01
US DOLLAR Total								
	234,791,300.410	Local	234,046,706.29	231,632,905.49	100.00	-2,413,800.80		-2,413,800.80
Original Face:	102,763,606.000	Base	234,046,706.29	231,632,905.49	100.00	-2,413,800.80	0.00	-2,413,800.80
FUND Total								
	234,791,300.410	Base	234,046,706.29	231,632,905.49	100.00	-2,413,800.80	0.00	-2,413,800.80
Original Face:	102,763,606.000							

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								
	44,040.760	Local	44,040.76	44,040.76	0.00	0.00		0.00
		Base	44,040.76	44,040.76	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	11,051,043.490	Local	11,051,043.49	11,051,043.49	0.27	0.00		0.00
		Base	11,051,043.49	11,051,043.49	0.27	0.00	0.00	0.00
EQUITY								
	22,490,044.000	Local	1,228,775,242.47	4,028,013,950.67	99.73	2,799,238,708.20		2,799,238,708.20
		Base	1,228,775,242.47	4,028,013,950.67	99.73	2,799,238,708.20	0.00	2,799,238,708.20
US DOLLAR Total								
	33,585,128.250	Local	1,239,870,326.72	4,039,109,034.92	100.00	2,799,238,708.20		2,799,238,708.20
		Base	1,239,870,326.72	4,039,109,034.92	100.00	2,799,238,708.20	0.00	2,799,238,708.20
FUND Total								
	33,585,128.250	Base	1,239,870,326.72	4,039,109,034.92	100.00	2,799,238,708.20	0.00	2,799,238,708.20

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								
	23,926.260	Local	23,926.26	23,926.26	0.00	0.00		0.00
		Base	23,926.26	23,926.26	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,180,669,530.080	Local	1,178,885,803.71	1,178,611,885.28	38.93	-273,918.43		-273,918.43
		Base	1,178,885,803.71	1,178,611,885.28	38.93	-273,918.43	0.00	-273,918.43
EQUITY								
	79,371,251.530	Local	79,371,251.53	79,371,251.53	2.62	0.00		0.00
		Base	79,371,251.53	79,371,251.53	2.62	0.00	0.00	0.00
FIXED INCOME								
	1,798,691,669.440	Local	1,794,393,579.11	1,769,725,325.18	58.45	-24,668,253.93		-24,668,253.93
Original Face:	544,804,267.000	Base	1,794,393,579.11	1,769,725,325.18	58.45	-24,668,253.93	0.00	-24,668,253.93
US DOLLAR Total								
	3,058,756,377.310	Local	3,052,674,560.61	3,027,732,388.25	100.00	-24,942,172.36		-24,942,172.36
Original Face:	544,804,267.000	Base	3,052,674,560.61	3,027,732,388.25	100.00	-24,942,172.36	0.00	-24,942,172.36
FUND Total								
	3,058,756,377.310	Base	3,052,674,560.61	3,027,732,388.25	100.00	-24,942,172.36	0.00	-24,942,172.36
Original Face:	544,804,267.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	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								
	1,726,616,379.270	Local	1,721,051,436.04	1,720,629,085.92	39.29	-422,350.12		-422,350.12
		Base	1,721,051,436.04	1,720,629,085.92	39.29	-422,350.12	0.00	-422,350.12
EQUITY								
	136,096,106.750	Local	136,096,106.75	136,096,106.75	3.11	0.00		0.00
		Base	136,096,106.75	136,096,106.75	3.11	0.00	0.00	0.00
FIXED INCOME								
	2,576,637,347.560	Local	2,571,478,912.88	2,522,237,229.56	57.60	-49,241,683.32		-49,241,683.32
Original Face:	398,106,139.000	Base	2,571,478,912.88	2,522,237,229.56	57.60	-49,241,683.32	0.00	-49,241,683.32
US DOLLAR Total								
	4,439,399,833.590	Local	4,428,676,455.68	4,379,012,422.24	100.00	-49,664,033.44		-49,664,033.44
Original Face:	398,106,139.000	Base	4,428,676,455.68	4,379,012,422.24	100.00	-49,664,033.44	0.00	-49,664,033.44
FUND Total								
	4,439,399,833.590	Base	4,428,676,455.68	4,379,012,422.24	100.00	-49,664,033.44	0.00	-49,664,033.44
Original Face:	398,106,139.000							

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								
	-6,213.950	Local	-6,213.95	-6,213.95	0.00	0.00		0.00
		Base	-6,213.95	-6,213.95	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	13,030,089.510	Local	13,030,089.51	13,030,089.51	9.87	0.00		0.00
		Base	13,030,089.51	13,030,089.51	9.87	0.00	0.00	0.00
FIXED INCOME								
	120,072,423.710	Local	119,984,247.72	119,042,894.77	90.13	-941,352.95		-941,352.95
Original Face:	53,903,000.000	Base	119,984,247.72	119,042,894.77	90.13	-941,352.95	0.00	-941,352.95
US DOLLAR Total								
	133,096,299.270	Local	133,008,123.28	132,066,770.33	100.00	-941,352.95		-941,352.95
Original Face:	53,903,000.000	Base	133,008,123.28	132,066,770.33	100.00	-941,352.95	0.00	-941,352.95
FUND Total								
	133,096,299.270	Base	133,008,123.28	132,066,770.33	100.00	-941,352.95	0.00	-941,352.95
Original Face:	53,903,000.000							

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								
	837,409,193.660	Local	837,409,193.66	837,409,193.66	46.53	0.00		0.00
		Base	837,409,193.66	837,409,193.66	46.53	0.00	0.00	0.00
EQUITY								
	70,049,396.890	Local	70,049,396.89	70,049,396.89	3.89	0.00		0.00
		Base	70,049,396.89	70,049,396.89	3.89	0.00	0.00	0.00
FIXED INCOME								
	913,007,202.490	Local	909,627,593.96	892,165,332.68	49.57	-17,462,261.28		-17,462,261.28
Original Face:	267,029,571.000	Base	909,627,593.96	892,165,332.68	49.57	-17,462,261.28	0.00	-17,462,261.28
US DOLLAR Total								
	1,820,515,793.030	Local	1,817,136,184.50	1,799,673,923.22	100.00	-17,462,261.28		-17,462,261.28
Original Face:	267,029,571.000	Base	1,817,136,184.50	1,799,673,923.22	100.00	-17,462,261.28	0.00	-17,462,261.28
FUND Total								
	1,820,515,793.030	Base	1,817,136,184.50	1,799,673,923.22	100.00	-17,462,261.28	0.00	-17,462,261.28
Original Face:	267,029,571.000							

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								
	49,999.900	Local	49,999.90	49,999.90	0.00	0.00		0.00
		Base	49,999.90	49,999.90	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,236,962,198.130	Local	3,224,145,562.32	3,223,852,089.73	99.69	-293,472.59		-293,472.59
		Base	3,224,145,562.32	3,223,852,089.73	99.69	-293,472.59	0.00	-293,472.59
EQUITY								
	9,845,636.750	Local	9,845,636.75	9,845,636.75	0.30	0.00		0.00
		Base	9,845,636.75	9,845,636.75	0.30	0.00	0.00	0.00
US DOLLAR Total								
	3,246,857,834.780	Local	3,234,041,198.97	3,233,747,726.38	100.00	-293,472.59		-293,472.59
		Base	3,234,041,198.97	3,233,747,726.38	100.00	-293,472.59	0.00	-293,472.59
FUND Total								
	3,246,857,834.780	Base	3,234,041,198.97	3,233,747,726.38	100.00	-293,472.59	0.00	-293,472.59

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								
	49,999.970	Local	49,999.97	49,999.97	0.00	0.00		0.00
		Base	49,999.97	49,999.97	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,661,229,910.050	Local	2,651,540,267.97	2,651,343,584.66	98.57	-196,683.31		-196,683.31
		Base	2,651,540,267.97	2,651,343,584.66	98.57	-196,683.31	0.00	-196,683.31
EQUITY								
	38,441,823.810	Local	38,441,823.81	38,441,823.81	1.43	0.00		0.00
		Base	38,441,823.81	38,441,823.81	1.43	0.00	0.00	0.00
US DOLLAR Total								
	2,699,721,733.830	Local	2,690,032,091.75	2,689,835,408.44	100.00	-196,683.31		-196,683.31
		Base	2,690,032,091.75	2,689,835,408.44	100.00	-196,683.31	0.00	-196,683.31
FUND Total								
	2,699,721,733.830	Base	2,690,032,091.75	2,689,835,408.44	100.00	-196,683.31	0.00	-196,683.31

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								
	-13,998.050	Local	-13,998.05	-13,998.05	0.00	0.00		0.00
		Base	-13,998.05	-13,998.05	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	53,604,365.690	Local	53,609,726.14	53,604,365.69	18.18	-5,360.45		-5,360.45
		Base	53,609,726.14	53,604,365.69	18.18	-5,360.45	0.00	-5,360.45
FIXED INCOME								
	237,380,000.000	Local	243,707,284.08	241,238,278.92	81.82	-2,469,005.16		-2,469,005.16
Original Face:	5,070,000.000	Base	243,707,284.08	241,238,278.92	81.82	-2,469,005.16	0.00	-2,469,005.16
US DOLLAR Total								
	290,970,367.640	Local	297,303,012.17	294,828,646.56	100.00	-2,474,365.61		-2,474,365.61
Original Face:	5,070,000.000	Base	297,303,012.17	294,828,646.56	100.00	-2,474,365.61	0.00	-2,474,365.61
FUND Total								
	290,970,367.640	Base	297,303,012.17	294,828,646.56	100.00	-2,474,365.61	0.00	-2,474,365.61
Original Face:	5,070,000.000							

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	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	214,017,504.220	Local	212,437,773.62	212,331,584.65	26.33	-106,188.97		-106,188.97
		Base	212,437,773.62	212,331,584.65	26.33	-106,188.97	0.00	-106,188.97
FIXED INCOME								
	625,676,937.280	Local	623,375,326.72	593,910,557.20	73.66	-29,464,769.52		-29,464,769.52
Original Face:	489,789,480.000	Base	623,375,326.72	593,910,557.20	73.66	-29,464,769.52	0.00	-29,464,769.52
US DOLLAR Total								
	839,744,441.500	Local	835,863,100.34	806,292,141.85	100.00	-29,570,958.49		-29,570,958.49
Original Face:	489,789,480.000	Base	835,863,100.34	806,292,141.85	100.00	-29,570,958.49	0.00	-29,570,958.49
FUND Total								
	839,744,441.500	Base	835,863,100.34	806,292,141.85	100.00	-29,570,958.49	0.00	-29,570,958.49
Original Face:	489,789,480.000							

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								
	3,001,544,334.190	Local	3,000,539,405.80	3,000,492,637.19	96.81	-46,768.61		-46,768.61
		Base	3,000,539,405.80	3,000,492,637.19	96.81	-46,768.61	0.00	-46,768.61
EQUITY								
	98,849,714.480	Local	98,849,714.48	98,849,714.48	3.19	0.00		0.00
		Base	98,849,714.48	98,849,714.48	3.19	0.00	0.00	0.00
US DOLLAR Total								
	3,100,444,048.650	Local	3,099,439,120.26	3,099,392,351.65	100.00	-46,768.61		-46,768.61
		Base	3,099,439,120.26	3,099,392,351.65	100.00	-46,768.61	0.00	-46,768.61
FUND Total								
	3,100,444,048.650	Base	3,099,439,120.26	3,099,392,351.65	100.00	-46,768.61	0.00	-46,768.61

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	0.05	0.00		0.00
		Base	50,000.01	50,000.01	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	27,503,651.990	Local	27,503,651.99	27,503,651.99	25.82	0.00		0.00
		Base	27,503,651.99	27,503,651.99	25.82	0.00	0.00	0.00
FIXED INCOME								
	87,730,733.850	Local	87,949,541.06	78,949,275.63	74.13	-9,000,265.43		-9,000,265.43
Original Face:	137,678,249.000	Base	87,949,541.06	78,949,275.63	74.13	-9,000,265.43	0.00	-9,000,265.43
US DOLLAR Total								
	115,284,385.850	Local	115,503,193.06	106,502,927.63	100.00	-9,000,265.43		-9,000,265.43
Original Face:	137,678,249.000	Base	115,503,193.06	106,502,927.63	100.00	-9,000,265.43	0.00	-9,000,265.43
FUND Total								
	115,284,385.850	Base	115,503,193.06	106,502,927.63	100.00	-9,000,265.43	0.00	-9,000,265.43
Original Face:	137,678,249.000							

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								
	90,814.350	Local	90,814.35	90,814.35	0.01	0.00		0.00
		Base	90,814.35	90,814.35	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	844,194,237.800	Local	842,863,113.62	842,732,128.57	60.06	-130,985.05		-130,985.05
		Base	842,863,113.62	842,732,128.57	60.06	-130,985.05	0.00	-130,985.05
FIXED INCOME								
	571,260,427.510	Local	569,796,774.68	560,307,347.69	39.93	-9,489,426.99		-9,489,426.99
Original Face:	365,950,916.000	Base	569,796,774.68	560,307,347.69	39.93	-9,489,426.99	0.00	-9,489,426.99
US DOLLAR Total								
	1,415,545,479.660	Local	1,412,750,702.65	1,403,130,290.61	100.00	-9,620,412.04		-9,620,412.04
Original Face:	365,950,916.000	Base	1,412,750,702.65	1,403,130,290.61	100.00	-9,620,412.04	0.00	-9,620,412.04
FUND Total								
	1,415,545,479.660	Base	1,412,750,702.65	1,403,130,290.61	100.00	-9,620,412.04	0.00	-9,620,412.04
Original Face:	365,950,916.000							

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								
	682,902,967.380	Local	679,901,204.38	679,784,608.32	100.00	-116,596.06		-116,596.06
		Base	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06
US DOLLAR Total								
	682,902,967.380	Local	679,901,204.38	679,784,608.32	100.00	-116,596.06		-116,596.06
		Base	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06
FUND Total								
	682,902,967.380	Base	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06

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									
		4,592.950	Local	4,592.95	4,592.95	0.01	0.00		0.00
			Base	4,592.95	4,592.95	0.01	0.00	0.00	0.00
CASH EQUIVALENT									
		1,151.600	Local	1,151.60	1,151.60	0.00	0.00		0.00
			Base	1,151.60	1,151.60	0.00	0.00	0.00	0.00
EQUITY									
		53,334.000	Local	22,186,779.79	40,518,448.02	99.99	18,331,668.23		18,331,668.23
			Base	22,186,779.79	40,518,448.02	99.99	18,331,668.23	0.00	18,331,668.23
US DOLLAR Total									
		59,078.550	Local	22,192,524.34	40,524,192.57	100.00	18,331,668.23		18,331,668.23
			Base	22,192,524.34	40,524,192.57	100.00	18,331,668.23	0.00	18,331,668.23
FUND Total									
		59,078.550	Base	22,192,524.34	40,524,192.57	100.00	18,331,668.23	0.00	18,331,668.23

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									
		4,914.280	Local	4,914.28	4,914.28	0.03	0.00		0.00
			Base	4,914.28	4,914.28	0.03	0.00	0.00	0.00
EQUITY									
		31,643.000	Local	11,325,829.05	16,163,656.03	99.97	4,837,826.98		4,837,826.98
			Base	11,325,829.05	16,163,656.03	99.97	4,837,826.98	0.00	4,837,826.98
US DOLLAR Total									
		36,557.280	Local	11,330,743.33	16,168,570.31	100.00	4,837,826.98		4,837,826.98
			Base	11,330,743.33	16,168,570.31	100.00	4,837,826.98	0.00	4,837,826.98
FUND Total									
		36,557.280	Base	11,330,743.33	16,168,570.31	100.00	4,837,826.98	0.00	4,837,826.98

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								
	343,724.540	Local	343,724.54	343,724.54	3.16	0.00		0.00
		Base	343,724.54	343,724.54	3.16	0.00	0.00	0.00
EQUITY								
	83,166.000	Local	7,754,281.67	10,522,162.32	96.84	2,767,880.65		2,767,880.65
		Base	7,754,281.67	10,522,162.32	96.84	2,767,880.65	0.00	2,767,880.65
US DOLLAR Total								
	426,890.540	Local	8,098,006.21	10,865,886.86	100.00	2,767,880.65		2,767,880.65
		Base	8,098,006.21	10,865,886.86	100.00	2,767,880.65	0.00	2,767,880.65
FUND Total								
	426,890.540	Base	8,098,006.21	10,865,886.86	100.00	2,767,880.65	0.00	2,767,880.65

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									
	688.440	Local	688.44	688.44	0.00	0.00			0.00
		Base	688.44	688.44	0.00	0.00		0.00	0.00
EQUITY									
	827,984.000	Local	46,556,207.14	42,494,172.71	100.00	-4,062,034.43			-4,062,034.43
		Base	46,556,207.14	42,494,172.71	100.00	-4,062,034.43		0.00	-4,062,034.43
US DOLLAR Total									
	828,672.440	Local	46,556,895.58	42,494,861.15	100.00	-4,062,034.43			-4,062,034.43
		Base	46,556,895.58	42,494,861.15	100.00	-4,062,034.43		0.00	-4,062,034.43
FUND Total									
	828,672.440	Base	46,556,895.58	42,494,861.15	100.00	-4,062,034.43		0.00	-4,062,034.43

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	-42,590.250	-42,590.25	-42,590.25	0.00	0.00	0.00	0.00
CASH Total	-42,590.250	-42,590.25	-42,590.25	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	24,530,296.640	24,530,296.64	24,530,296.64	1.50	0.00	0.00	0.00
CASH EQUIVALENT Total	24,530,296.640	24,530,296.64	24,530,296.64	1.50	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	25,302,121.000	1,184,993,114.41	1,612,161,661.92	98.50	427,168,547.51	0.00	427,168,547.51
EQUITY Total	25,302,121.000	1,184,993,114.41	1,612,161,661.92	98.50	427,168,547.51	0.00	427,168,547.51

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	49,789,827.390	1,209,480,820.80	1,636,649,368.31	100.00	427,168,547.51	0.00	427,168,547.51

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	16,774.200	16,774.20	16,774.20	0.00	0.00	0.00	0.00
CASH Total	16,774.200	16,774.20	16,774.20	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	10,360,241.660	10,360,241.66	10,360,241.66	0.93	0.00	0.00	0.00
CASH EQUIVALENT Total	10,360,241.660	10,360,241.66	10,360,241.66	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
EQUITY							
US DOLLAR	31,920,166.000	880,139,073.20	1,108,024,705.39	99.07	227,885,632.19	0.00	227,885,632.19
EQUITY Total	31,920,166.000	880,139,073.20	1,108,024,705.39	99.07	227,885,632.19	0.00	227,885,632.19

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	42,297,181.860	890,516,089.06	1,118,401,721.25	100.00	227,885,632.19	0.00	227,885,632.19

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-2,816,984.220	-2,816,984.22	-2,816,984.22	0.08	0.00	0.00	0.00
CASH Total	-2,816,984.220	-2,816,984.22	-2,816,984.22	0.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	742,716,077.750	738,249,043.61	738,010,772.73	19.85	-238,270.88	0.00	-238,270.88
CASH EQUIVALENT Total	742,716,077.750	738,249,043.61	738,010,772.73	19.85	-238,270.88	0.00	-238,270.88

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	48,624,080.13	1.31	-10,743,204.87	0.00	-10,743,204.87
EQUITY Total	1,082,687.000	59,367,285.00	48,624,080.13	1.31	-10,743,204.87	0.00	-10,743,204.87

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	3,092,497,357.770	3,078,392,733.85	2,928,933,389.99	78.77	-149,459,343.86	0.00	-149,459,343.86
FIXED INCOME Total	3,092,497,357.770	3,078,392,733.85	2,928,933,389.99	78.77	-149,459,343.86	0.00	-149,459,343.86

Holdings

Asset Summary

As of: *September 30, 2026*

ST OF AZ POOL 205 FIXED INCOME
STATE OF ARIZONA
FUND: ATZ6

View Date: *October 9, 2026*

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	3,833,479,138.300	3,873,192,078.24	3,712,751,258.63	100.00	-160,440,819.61	0.00	-160,440,819.61

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	374,296,962.790	373,022,056.74	372,978,400.07	47.33	-43,656.67	0.00	-43,656.67
CASH EQUIVALENT Total	374,296,962.790	373,022,056.74	372,978,400.07	47.33	-43,656.67	0.00	-43,656.67

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	423,954,472.270	423,257,743.97	414,972,594.42	52.66	-8,285,149.55	0.00	-8,285,149.55
FIXED INCOME Total	423,954,472.270	423,257,743.97	414,972,594.42	52.66	-8,285,149.55	0.00	-8,285,149.55

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	798,301,435.070	796,329,800.72	788,000,994.50	100.00	-8,328,806.22	0.00	-8,328,806.22

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	0.02	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	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	110,067,924.390	109,875,915.18	109,857,829.39	47.43	-18,085.79	0.00	-18,085.79
CASH EQUIVALENT Total	110,067,924.390	109,875,915.18	109,857,829.39	47.43	-18,085.79	0.00	-18,085.79

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	124,673,376.020	124,120,791.11	121,725,076.10	52.55	-2,395,715.01	0.00	-2,395,715.01
FIXED INCOME Total	124,673,376.020	124,120,791.11	121,725,076.10	52.55	-2,395,715.01	0.00	-2,395,715.01

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	234,791,300.410	234,046,706.29	231,632,905.49	100.00	-2,413,800.80	0.00	-2,413,800.80

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	44,040.760	44,040.76	44,040.76	0.00	0.00	0.00	0.00
CASH Total	44,040.760	44,040.76	44,040.76	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	11,051,043.490	11,051,043.49	11,051,043.49	0.27	0.00	0.00	0.00
CASH EQUIVALENT Total	11,051,043.490	11,051,043.49	11,051,043.49	0.27	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	22,490,044.000	1,228,775,242.47	4,028,013,950.67	99.73	2,799,238,708.20	0.00	2,799,238,708.20
EQUITY Total	22,490,044.000	1,228,775,242.47	4,028,013,950.67	99.73	2,799,238,708.20	0.00	2,799,238,708.20

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	33,585,128.250	1,239,870,326.72	4,039,109,034.92	100.00	2,799,238,708.20	0.00	2,799,238,708.20

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	23,926.260	23,926.26	23,926.26	0.00	0.00	0.00	0.00
CASH Total	23,926.260	23,926.26	23,926.26	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	1,180,669,530.080	1,178,885,803.71	1,178,611,885.28	38.93	-273,918.43	0.00	-273,918.43
CASH EQUIVALENT Total	1,180,669,530.080	1,178,885,803.71	1,178,611,885.28	38.93	-273,918.43	0.00	-273,918.43

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	79,371,251.530	79,371,251.53	79,371,251.53	2.62	0.00	0.00	0.00
EQUITY Total	79,371,251.530	79,371,251.53	79,371,251.53	2.62	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	1,798,691,669.440	1,794,393,579.11	1,769,725,325.18	58.45	-24,668,253.93	0.00	-24,668,253.93
FIXED INCOME Total	1,798,691,669.440	1,794,393,579.11	1,769,725,325.18	58.45	-24,668,253.93	0.00	-24,668,253.93

Holdings

Asset Summary

As of: *September 30, 2026*

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

View Date: *October 9, 2026*

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	3,058,756,377.310	3,052,674,560.61	3,027,732,388.25	100.00	-24,942,172.36	0.00	-24,942,172.36

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	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	1,726,616,379.270	1,721,051,436.04	1,720,629,085.92	39.29	-422,350.12	0.00	-422,350.12
CASH EQUIVALENT Total	1,726,616,379.270	1,721,051,436.04	1,720,629,085.92	39.29	-422,350.12	0.00	-422,350.12

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	136,096,106.750	136,096,106.75	136,096,106.75	3.11	0.00	0.00	0.00
EQUITY Total	136,096,106.750	136,096,106.75	136,096,106.75	3.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,576,637,347.560	2,571,478,912.88	2,522,237,229.56	57.60	-49,241,683.32	0.00	-49,241,683.32
FIXED INCOME Total	2,576,637,347.560	2,571,478,912.88	2,522,237,229.56	57.60	-49,241,683.32	0.00	-49,241,683.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,439,399,833.590	4,428,676,455.68	4,379,012,422.24	100.00	-49,664,033.44	0.00	-49,664,033.44

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	-6,213.950	-6,213.95	-6,213.95	0.00	0.00	0.00	0.00
CASH Total	-6,213.950	-6,213.95	-6,213.95	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	13,030,089.510	13,030,089.51	13,030,089.51	9.87	0.00	0.00	0.00
CASH EQUIVALENT Total	13,030,089.510	13,030,089.51	13,030,089.51	9.87	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	120,072,423.710	119,984,247.72	119,042,894.77	90.13	-941,352.95	0.00	-941,352.95
FIXED INCOME Total	120,072,423.710	119,984,247.72	119,042,894.77	90.13	-941,352.95	0.00	-941,352.95

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	133,096,299.270	133,008,123.28	132,066,770.33	100.00	-941,352.95	0.00	-941,352.95

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
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	837,409,193.660	837,409,193.66	837,409,193.66	46.53	0.00	0.00	0.00
CASH EQUIVALENT Total	837,409,193.660	837,409,193.66	837,409,193.66	46.53	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	70,049,396.890	70,049,396.89	70,049,396.89	3.89	0.00	0.00	0.00
EQUITY Total	70,049,396.890	70,049,396.89	70,049,396.89	3.89	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	913,007,202.490	909,627,593.96	892,165,332.68	49.57	-17,462,261.28	0.00	-17,462,261.28
FIXED INCOME Total	913,007,202.490	909,627,593.96	892,165,332.68	49.57	-17,462,261.28	0.00	-17,462,261.28

Holdings

Asset Summary

As of: *September 30, 2026*

ST OF AZ POOL 4 ST AGCY GOV.
STATE OF ARIZONA
FUND: ATZE

View Date: *October 9, 2026*

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	1,820,515,793.030	1,817,136,184.50	1,799,673,923.22	100.00	-17,462,261.28	0.00	-17,462,261.28

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	49,999.900	49,999.90	49,999.90	0.00	0.00	0.00	0.00
CASH Total	49,999.900	49,999.90	49,999.90	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	3,236,962,198.130	3,224,145,562.32	3,223,852,089.73	99.69	-293,472.59	0.00	-293,472.59
CASH EQUIVALENT Total	3,236,962,198.130	3,224,145,562.32	3,223,852,089.73	99.69	-293,472.59	0.00	-293,472.59

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	9,845,636.750	9,845,636.75	9,845,636.75	0.30	0.00	0.00	0.00
EQUITY Total	9,845,636.750	9,845,636.75	9,845,636.75	0.30	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2026*

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

View Date: *October 9, 2026*

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	3,246,857,834.780	3,234,041,198.97	3,233,747,726.38	100.00	-293,472.59	0.00	-293,472.59

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	49,999.970	49,999.97	49,999.97	0.00	0.00	0.00	0.00
CASH Total	49,999.970	49,999.97	49,999.97	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	2,661,229,910.050	2,651,540,267.97	2,651,343,584.66	98.57	-196,683.31	0.00	-196,683.31
CASH EQUIVALENT Total	2,661,229,910.050	2,651,540,267.97	2,651,343,584.66	98.57	-196,683.31	0.00	-196,683.31

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	38,441,823.810	38,441,823.81	38,441,823.81	1.43	0.00	0.00	0.00
EQUITY Total	38,441,823.810	38,441,823.81	38,441,823.81	1.43	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2026*

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

View Date: *October 9, 2026*

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	2,699,721,733.830	2,690,032,091.75	2,689,835,408.44	100.00	-196,683.31	0.00	-196,683.31

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	-13,998.050	-13,998.05	-13,998.05	0.00	0.00	0.00	0.00
CASH Total	-13,998.050	-13,998.05	-13,998.05	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	53,604,365.690	53,609,726.14	53,604,365.69	18.18	-5,360.45	0.00	-5,360.45
CASH EQUIVALENT Total	53,604,365.690	53,609,726.14	53,604,365.69	18.18	-5,360.45	0.00	-5,360.45

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	237,380,000.000	243,707,284.08	241,238,278.92	81.82	-2,469,005.16	0.00	-2,469,005.16
FIXED INCOME Total	237,380,000.000	243,707,284.08	241,238,278.92	81.82	-2,469,005.16	0.00	-2,469,005.16

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	290,970,367.640	297,303,012.17	294,828,646.56	100.00	-2,474,365.61	0.00	-2,474,365.61

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	0.01	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	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	214,017,504.220	212,437,773.62	212,331,584.65	26.33	-106,188.97	0.00	-106,188.97
CASH EQUIVALENT Total	214,017,504.220	212,437,773.62	212,331,584.65	26.33	-106,188.97	0.00	-106,188.97

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	625,676,937.280	623,375,326.72	593,910,557.20	73.66	-29,464,769.52	0.00	-29,464,769.52
FIXED INCOME Total	625,676,937.280	623,375,326.72	593,910,557.20	73.66	-29,464,769.52	0.00	-29,464,769.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	839,744,441.500	835,863,100.34	806,292,141.85	100.00	-29,570,958.49	0.00	-29,570,958.49

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	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	3,001,544,334.190	3,000,539,405.80	3,000,492,637.19	96.81	-46,768.61	0.00	-46,768.61
CASH EQUIVALENT Total	3,001,544,334.190	3,000,539,405.80	3,000,492,637.19	96.81	-46,768.61	0.00	-46,768.61

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	98,849,714.480	98,849,714.48	98,849,714.48	3.19	0.00	0.00	0.00
EQUITY Total	98,849,714.480	98,849,714.48	98,849,714.48	3.19	0.00	0.00	0.00

Holdings

Asset Summary

As of: *September 30, 2026*

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

View Date: *October 9, 2026*

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	3,100,444,048.650	3,099,439,120.26	3,099,392,351.65	100.00	-46,768.61	0.00	-46,768.61

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	0.05	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	0.05	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	27,503,651.990	27,503,651.99	27,503,651.99	25.82	0.00	0.00	0.00
CASH EQUIVALENT Total	27,503,651.990	27,503,651.99	27,503,651.99	25.82	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	87,730,733.850	87,949,541.06	78,949,275.63	74.13	-9,000,265.43	0.00	-9,000,265.43
FIXED INCOME Total	87,730,733.850	87,949,541.06	78,949,275.63	74.13	-9,000,265.43	0.00	-9,000,265.43

Holdings

Asset Summary

As of: *September 30, 2026*

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

View Date: *October 9, 2026*

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	115,284,385.850	115,503,193.06	106,502,927.63	100.00	-9,000,265.43	0.00	-9,000,265.43

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	90,814.350	90,814.35	90,814.35	0.01	0.00	0.00	0.00
CASH Total	90,814.350	90,814.35	90,814.35	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	844,194,237.800	842,863,113.62	842,732,128.57	60.06	-130,985.05	0.00	-130,985.05
CASH EQUIVALENT Total	844,194,237.800	842,863,113.62	842,732,128.57	60.06	-130,985.05	0.00	-130,985.05

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	571,260,427.510	569,796,774.68	560,307,347.69	39.93	-9,489,426.99	0.00	-9,489,426.99
FIXED INCOME Total	571,260,427.510	569,796,774.68	560,307,347.69	39.93	-9,489,426.99	0.00	-9,489,426.99

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	1,415,545,479.660	1,412,750,702.65	1,403,130,290.61	100.00	-9,620,412.04	0.00	-9,620,412.04

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	682,902,967.380	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06
CASH EQUIVALENT Total	682,902,967.380	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06

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	682,902,967.380	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06

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	4,592.950	4,592.95	4,592.95	0.01	0.00	0.00	0.00
CASH Total	4,592.950	4,592.95	4,592.95	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	1,151.600	1,151.60	1,151.60	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,151.600	1,151.60	1,151.60	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
EQUITY							
US DOLLAR	53,334.000	22,186,779.79	40,518,448.02	99.99	18,331,668.23	0.00	18,331,668.23
EQUITY Total	53,334.000	22,186,779.79	40,518,448.02	99.99	18,331,668.23	0.00	18,331,668.23

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	59,078.550	22,192,524.34	40,524,192.57	100.00	18,331,668.23	0.00	18,331,668.23

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	4,914.280	4,914.28	4,914.28	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	4,914.280	4,914.28	4,914.28	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	31,643.000	11,325,829.05	16,163,656.03	99.97	4,837,826.98	0.00	4,837,826.98
EQUITY Total	31,643.000	11,325,829.05	16,163,656.03	99.97	4,837,826.98	0.00	4,837,826.98

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	36,557.280	11,330,743.33	16,168,570.31	100.00	4,837,826.98	0.00	4,837,826.98

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	343,724.540	343,724.54	343,724.54	3.16	0.00	0.00	0.00
CASH EQUIVALENT Total	343,724.540	343,724.54	343,724.54	3.16	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	83,166.000	7,754,281.67	10,522,162.32	96.84	2,767,880.65	0.00	2,767,880.65
EQUITY Total	83,166.000	7,754,281.67	10,522,162.32	96.84	2,767,880.65	0.00	2,767,880.65

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	426,890.540	8,098,006.21	10,865,886.86	100.00	2,767,880.65	0.00	2,767,880.65

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	688.440	688.44	688.44	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	688.440	688.44	688.44	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
EQUITY							
US DOLLAR	827,984.000	46,556,207.14	42,494,172.71	100.00	-4,062,034.43	0.00	-4,062,034.43
EQUITY Total	827,984.000	46,556,207.14	42,494,172.71	100.00	-4,062,034.43	0.00	-4,062,034.43

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	828,672.440	46,556,895.58	42,494,861.15	100.00	-4,062,034.43	0.00	-4,062,034.43

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							
	-42,590.250	-42,590.25	-42,590.25	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							
	24,530,296.640	24,530,296.64	24,530,296.64	1.50	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	25,302,121.000	1,184,993,114.41	1,612,161,661.92	98.50	427,168,547.51	0.00	427,168,547.51
					529,742,032.89 GN	0.00 GN	529,742,032.89 GN
					-102,573,485.38 LS	0.00 LS	-102,573,485.38 LS
FUND Total							
0.000	49,789,827.390	1,209,480,820.80	1,636,649,368.31	100.00	427,168,547.51	0.00	427,168,547.51
					529,742,032.89 GN	0.00 GN	529,742,032.89 GN
					-102,573,485.38 LS	0.00 LS	-102,573,485.38 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							
	16,774.200	16,774.20	16,774.20	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							
	10,360,241.660	10,360,241.66	10,360,241.66	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
EQUITY							
	31,920,166.000	880,139,073.20	1,108,024,705.39	99.07	227,885,632.19	0.00	227,885,632.19
					323,664,451.74 GN	0.00 GN	323,664,451.74 GN
					-95,778,819.55 LS	0.00 LS	-95,778,819.55 LS
FUND Total							
0.000	42,297,181.860	890,516,089.06	1,118,401,721.25	100.00	227,885,632.19	0.00	227,885,632.19
					323,664,451.74 GN	0.00 GN	323,664,451.74 GN
					-95,778,819.55 LS	0.00 LS	-95,778,819.55 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							
	-2,816,984.220	-2,816,984.22	-2,816,984.22	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	742,716,077.750	738,249,043.61	738,010,772.73	19.85	-238,270.88	0.00	-238,270.88
					3,398.11 GN	0.00 GN	3,398.11 GN
					-241,668.99 LS	0.00 LS	-241,668.99 LS
EQUITY							
	1,082,687.000	59,367,285.00	48,624,080.13	1.31	-10,743,204.87	0.00	-10,743,204.87
					0.00 GN	0.00 GN	0.00 GN
					-10,743,204.87 LS	0.00 LS	-10,743,204.87 LS
FIXED INCOME							
	3,092,497,357.770	3,078,392,733.85	2,928,933,389.99	78.77	-149,459,343.86	0.00	-149,459,343.86
					3,764,338.65 GN	0.00 GN	3,764,338.65 GN
					-153,223,682.51 LS	0.00 LS	-153,223,682.51 LS
Original Face:	3,231,162,841.000						
FUND Total							
0.000	3,833,479,138.300	3,873,192,078.24	3,712,751,258.63	100.00	-160,440,819.61	0.00	-160,440,819.61
					3,767,736.76 GN	0.00 GN	3,767,736.76 GN
					-164,208,556.37 LS	0.00 LS	-164,208,556.37 LS
Original Face:	3,231,162,841.000						

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	0.01	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							
	374,296,962.790	373,022,056.74	372,978,400.07	47.33	-43,656.67	0.00	-43,656.67
					2,054.62 GN	0.00 GN	2,054.62 GN
					-45,711.29 LS	0.00 LS	-45,711.29 LS
FIXED INCOME							
	423,954,472.270	423,257,743.97	414,972,594.42	52.66	-8,285,149.55	0.00	-8,285,149.55
					137,162.27 GN	0.00 GN	137,162.27 GN
					-8,422,311.82 LS	0.00 LS	-8,422,311.82 LS
Original Face:	153,966,732.000						
FUND Total							
0.000	798,301,435.070	796,329,800.72	788,000,994.50	100.00	-8,328,806.22	0.00	-8,328,806.22
					139,216.89 GN	0.00 GN	139,216.89 GN
					-8,468,023.11 LS	0.00 LS	-8,468,023.11 LS
Original Face:	153,966,732.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	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							
	110,067,924.390	109,875,915.18	109,857,829.39	47.43	-18,085.79	0.00	-18,085.79
					0.00 GN	0.00 GN	0.00 GN
					-18,085.79 LS	0.00 LS	-18,085.79 LS
FIXED INCOME							
	124,673,376.020	124,120,791.11	121,725,076.10	52.55	-2,395,715.01	0.00	-2,395,715.01
					4,798.92 GN	0.00 GN	4,798.92 GN
					-2,400,513.93 LS	0.00 LS	-2,400,513.93 LS
Original Face:	102,763,606.000						
FUND Total							
0.000	234,791,300.410	234,046,706.29	231,632,905.49	100.00	-2,413,800.80	0.00	-2,413,800.80
					4,798.92 GN	0.00 GN	4,798.92 GN
					-2,418,599.72 LS	0.00 LS	-2,418,599.72 LS
Original Face:	102,763,606.000						

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							
	44,040.760	44,040.76	44,040.76	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							
	11,051,043.490	11,051,043.49	11,051,043.49	0.27	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							
	22,490,044.000	1,228,775,242.47	4,028,013,950.67	99.73	2,799,238,708.20	0.00	2,799,238,708.20
					2,852,694,473.23 GN	0.00 GN	2,852,694,473.23 GN
					-53,455,765.03 LS	0.00 LS	-53,455,765.03 LS
FUND Total							
0.000	33,585,128.250	1,239,870,326.72	4,039,109,034.92	100.00	2,799,238,708.20	0.00	2,799,238,708.20
					2,852,694,473.23 GN	0.00 GN	2,852,694,473.23 GN
					-53,455,765.03 LS	0.00 LS	-53,455,765.03 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							
	23,926.260	23,926.26	23,926.26	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							
	1,180,669,530.080	1,178,885,803.71	1,178,611,885.28	38.93	-273,918.43	0.00	-273,918.43
					0.06 GN	0.00 GN	0.06 GN
					-273,918.49 LS	0.00 LS	-273,918.49 LS
EQUITY							
	79,371,251.530	79,371,251.53	79,371,251.53	2.62	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							
	1,798,691,669.440	1,794,393,579.11	1,769,725,325.18	58.45	-24,668,253.93	0.00	-24,668,253.93
					23,014.42 GN	0.00 GN	23,014.42 GN
					-24,691,268.35 LS	0.00 LS	-24,691,268.35 LS
Original Face:	544,804,267.000						
FUND Total							
0.000	3,058,756,377.310	3,052,674,560.61	3,027,732,388.25	100.00	-24,942,172.36	0.00	-24,942,172.36
					23,014.48 GN	0.00 GN	23,014.48 GN
					-24,965,186.84 LS	0.00 LS	-24,965,186.84 LS
Original Face:	544,804,267.000						

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		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		1,726,616,379.270	1,721,051,436.04	1,720,629,085.92	39.29	-422,350.12	0.00	-422,350.12
						53.73 GN	0.00 GN	53.73 GN
						-422,403.85 LS	0.00 LS	-422,403.85 LS
EQUITY		136,096,106.750	136,096,106.75	136,096,106.75	3.11	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME		2,576,637,347.560	2,571,478,912.88	2,522,237,229.56	57.60	-49,241,683.32	0.00	-49,241,683.32
						340,655.90 GN	0.00 GN	340,655.90 GN
						-49,582,339.22 LS	0.00 LS	-49,582,339.22 LS
Original Face:	398,106,139.000							
FUND Total								
	0.000	4,439,399,833.590	4,428,676,455.68	4,379,012,422.24	100.00	-49,664,033.44	0.00	-49,664,033.44
						340,709.63 GN	0.00 GN	340,709.63 GN
						-50,004,743.07 LS	0.00 LS	-50,004,743.07 LS
Original Face:	398,106,139.000							

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							
	-6,213.950	-6,213.95	-6,213.95	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							
	13,030,089.510	13,030,089.51	13,030,089.51	9.87	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							
	120,072,423.710	119,984,247.72	119,042,894.77	90.13	-941,352.95	0.00	-941,352.95
					38,513.90 GN	0.00 GN	38,513.90 GN
					-979,866.85 LS	0.00 LS	-979,866.85 LS
Original Face:	53,903,000.000						
FUND Total							
0.000	133,096,299.270	133,008,123.28	132,066,770.33	100.00	-941,352.95	0.00	-941,352.95
					38,513.90 GN	0.00 GN	38,513.90 GN
					-979,866.85 LS	0.00 LS	-979,866.85 LS
Original Face:	53,903,000.000						

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							
	837,409,193.660	837,409,193.66	837,409,193.66	46.53	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							
	70,049,396.890	70,049,396.89	70,049,396.89	3.89	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							
	913,007,202.490	909,627,593.96	892,165,332.68	49.57	-17,462,261.28	0.00	-17,462,261.28
					1,395.96 GN	0.00 GN	1,395.96 GN
					-17,463,657.24 LS	0.00 LS	-17,463,657.24 LS
Original Face:	267,029,571.000						
FUND Total							
0.000	1,820,515,793.030	1,817,136,184.50	1,799,673,923.22	100.00	-17,462,261.28	0.00	-17,462,261.28
					1,395.96 GN	0.00 GN	1,395.96 GN
					-17,463,657.24 LS	0.00 LS	-17,463,657.24 LS
Original Face:	267,029,571.000						

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							
	49,999.900	49,999.90	49,999.90	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							
	3,236,962,198.130	3,224,145,562.32	3,223,852,089.73	99.69	-293,472.59	0.00	-293,472.59
					6,004.95 GN	0.00 GN	6,004.95 GN
					-299,477.54 LS	0.00 LS	-299,477.54 LS
EQUITY							
	9,845,636.750	9,845,636.75	9,845,636.75	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
FUND Total							
0.000	3,246,857,834.780	3,234,041,198.97	3,233,747,726.38	100.00	-293,472.59	0.00	-293,472.59
					6,004.95 GN	0.00 GN	6,004.95 GN
					-299,477.54 LS	0.00 LS	-299,477.54 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							
	49,999.970	49,999.97	49,999.97	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							
	2,661,229,910.050	2,651,540,267.97	2,651,343,584.66	98.57	-196,683.31	0.00	-196,683.31
					7,882.60 GN	0.00 GN	7,882.60 GN
					-204,565.91 LS	0.00 LS	-204,565.91 LS
EQUITY							
	38,441,823.810	38,441,823.81	38,441,823.81	1.43	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	2,699,721,733.830	2,690,032,091.75	2,689,835,408.44	100.00	-196,683.31	0.00	-196,683.31
					7,882.60 GN	0.00 GN	7,882.60 GN
					-204,565.91 LS	0.00 LS	-204,565.91 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							
	-13,998.050	-13,998.05	-13,998.05	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							
	53,604,365.690	53,609,726.14	53,604,365.69	18.18	-5,360.45	0.00	-5,360.45
					0.00 GN	0.00 GN	0.00 GN
					-5,360.45 LS	0.00 LS	-5,360.45 LS
FIXED INCOME							
	237,380,000.000	243,707,284.08	241,238,278.92	81.82	-2,469,005.16	0.00	-2,469,005.16
					327.93 GN	0.00 GN	327.93 GN
					-2,469,333.09 LS	0.00 LS	-2,469,333.09 LS
Original Face:	5,070,000.000						
FUND Total							
0.000	290,970,367.640	297,303,012.17	294,828,646.56	100.00	-2,474,365.61	0.00	-2,474,365.61
					327.93 GN	0.00 GN	327.93 GN
					-2,474,693.54 LS	0.00 LS	-2,474,693.54 LS
Original Face:	5,070,000.000						

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	0.01	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							
	214,017,504.220	212,437,773.62	212,331,584.65	26.33	-106,188.97	0.00	-106,188.97
					0.15 GN	0.00 GN	0.15 GN
					-106,189.12 LS	0.00 LS	-106,189.12 LS
FIXED INCOME							
	625,676,937.280	623,375,326.72	593,910,557.20	73.66	-29,464,769.52	0.00	-29,464,769.52
					334,954.84 GN	0.00 GN	334,954.84 GN
					-29,799,724.36 LS	0.00 LS	-29,799,724.36 LS
Original Face:	489,789,480.000						
FUND Total							
0.000	839,744,441.500	835,863,100.34	806,292,141.85	100.00	-29,570,958.49	0.00	-29,570,958.49
					334,954.99 GN	0.00 GN	334,954.99 GN
					-29,905,913.48 LS	0.00 LS	-29,905,913.48 LS
Original Face:	489,789,480.000						

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							
	3,001,544,334.190	3,000,539,405.80	3,000,492,637.19	96.81	-46,768.61	0.00	-46,768.61
					0.08 GN	0.00 GN	0.08 GN
					-46,768.69 LS	0.00 LS	-46,768.69 LS
EQUITY							
	98,849,714.480	98,849,714.48	98,849,714.48	3.19	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,100,444,048.650	3,099,439,120.26	3,099,392,351.65	100.00	-46,768.61	0.00	-46,768.61
					0.08 GN	0.00 GN	0.08 GN
					-46,768.69 LS	0.00 LS	-46,768.69 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							
	50,000.010	50,000.01	50,000.01	0.05	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							
	27,503,651.990	27,503,651.99	27,503,651.99	25.82	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							
	87,730,733.850	87,949,541.06	78,949,275.63	74.13	-9,000,265.43	0.00	-9,000,265.43
					59,874.19 GN	0.00 GN	59,874.19 GN
					-9,060,139.62 LS	0.00 LS	-9,060,139.62 LS
Original Face:	137,678,249.000						
FUND Total							
0.000	115,284,385.850	115,503,193.06	106,502,927.63	100.00	-9,000,265.43	0.00	-9,000,265.43
					59,874.19 GN	0.00 GN	59,874.19 GN
					-9,060,139.62 LS	0.00 LS	-9,060,139.62 LS
Original Face:	137,678,249.000						

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							
	90,814.350	90,814.35	90,814.35	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							
	844,194,237.800	842,863,113.62	842,732,128.57	60.06	-130,985.05	0.00	-130,985.05
					2,054.62 GN	0.00 GN	2,054.62 GN
					-133,039.67 LS	0.00 LS	-133,039.67 LS
FIXED INCOME							
	571,260,427.510	569,796,774.68	560,307,347.69	39.93	-9,489,426.99	0.00	-9,489,426.99
					132,341.41 GN	0.00 GN	132,341.41 GN
					-9,621,768.40 LS	0.00 LS	-9,621,768.40 LS
Original Face:	365,950,916.000						
FUND Total							
0.000	1,415,545,479.660	1,412,750,702.65	1,403,130,290.61	100.00	-9,620,412.04	0.00	-9,620,412.04
					134,396.03 GN	0.00 GN	134,396.03 GN
					-9,754,808.07 LS	0.00 LS	-9,754,808.07 LS
Original Face:	365,950,916.000						

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							
	682,902,967.380	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06
					3,398.17 GN	0.00 GN	3,398.17 GN
					-119,994.23 LS	0.00 LS	-119,994.23 LS
FUND Total							
0.000	682,902,967.380	679,901,204.38	679,784,608.32	100.00	-116,596.06	0.00	-116,596.06
					3,398.17 GN	0.00 GN	3,398.17 GN
					-119,994.23 LS	0.00 LS	-119,994.23 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							
	4,592.950	4,592.95	4,592.95	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							
	1,151.600	1,151.60	1,151.60	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
EQUITY							
	53,334.000	22,186,779.79	40,518,448.02	99.99	18,331,668.23	0.00	18,331,668.23
					18,331,668.23 GN	0.00 GN	18,331,668.23 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	59,078.550	22,192,524.34	40,524,192.57	100.00	18,331,668.23	0.00	18,331,668.23
					18,331,668.23 GN	0.00 GN	18,331,668.23 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							
	4,914.280	4,914.28	4,914.28	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							
	31,643.000	11,325,829.05	16,163,656.03	99.97	4,837,826.98	0.00	4,837,826.98
					4,837,826.98 GN	0.00 GN	4,837,826.98 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	36,557.280	11,330,743.33	16,168,570.31	100.00	4,837,826.98	0.00	4,837,826.98
					4,837,826.98 GN	0.00 GN	4,837,826.98 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							
	343,724.540	343,724.54	343,724.54	3.16	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	83,166.000	7,754,281.67	10,522,162.32	96.84	2,767,880.65	0.00	2,767,880.65
					2,767,880.65 GN	0.00 GN	2,767,880.65 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	426,890.540	8,098,006.21	10,865,886.86	100.00	2,767,880.65	0.00	2,767,880.65
					2,767,880.65 GN	0.00 GN	2,767,880.65 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							
	688.440	688.44	688.44	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
EQUITY							
	827,984.000	46,556,207.14	42,494,172.71	100.00	-4,062,034.43	0.00	-4,062,034.43
					0.00 GN	0.00 GN	0.00 GN
					-4,062,034.43 LS	0.00 LS	-4,062,034.43 LS
FUND Total							
0.000	828,672.440	46,556,895.58	42,494,861.15	100.00	-4,062,034.43	0.00	-4,062,034.43
					0.00 GN	0.00 GN	0.00 GN
					-4,062,034.43 LS	0.00 LS	-4,062,034.43 LS