# Holdings

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

*As of:* *August 31, 2024* *View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 5.178401 | 31 Dec 2030 | | |
| | | Local | 699,730.510 | 100.000000 | 699,730.51 | 100.000000 | 699,730.51 | 0.00 | 0.05 |
| | | Base | | 100.000000 | 699,730.51 | 100.000000 | 699,730.51 | 0.00 | 0.05 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 699,730.510 | | 699,730.51 | | 699,730.51 | 0.00 | 0.05 |
| | | Base | | | 699,730.51 | | 699,730.51 | 0.00 | 0.05 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 699,730.510 | | 699,730.51 | | 699,730.51 | 0.00 | 0.05 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 000360206 | AAON INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 32,561.000 | 77.498521 | 2,523,429.33 | 95.510000 | 3,109,901.11 | 586,471.78 | 0.23 |
| | | Base | | 77.498521 | 2,523,429.33 | 95.510000 | 3,109,901.11 | 586,471.78 | 0.23 |
| 001084102 | AGCO CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,555.000 | 52.950826 | 1,564,961.66 | 91.040000 | 2,690,687.20 | 1,125,725.54 | 0.20 |
| | | Base | | 52.950826 | 1,564,961.66 | 91.040000 | 2,690,687.20 | 1,125,725.54 | 0.20 |
| 00191U102 | ASGN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,903.000 | 68.037492 | 1,490,225.19 | 96.160000 | 2,106,192.48 | 615,967.29 | 0.15 |
| | | Base | | 68.037492 | 1,490,225.19 | 96.160000 | 2,106,192.48 | 615,967.29 | 0.15 |
| 002896207 | ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,799.000 | 158.510000 | 3,772,379.49 | 147.570000 | 3,512,018.43 | -260,361.06 | 0.26 |
| | | Base | | 158.510000 | 3,772,379.49 | 147.570000 | 3,512,018.43 | -260,361.06 | 0.26 |
| 00404A109 | ACADIA HEALTHCARE CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,273.000 | 43.308681 | 1,917,405.22 | 81.930000 | 3,627,286.89 | 1,709,881.67 | 0.27 |
| | | Base | | 43.308681 | 1,917,405.22 | 81.930000 | 3,627,286.89 | 1,709,881.67 | 0.27 |



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|---|---|---|---|---|---|---|---|---|---|
| 00508Y102 | ACUITY BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,554.000 | 124.438931 | 1,811,084.20 | 254.700000 | 3,706,903.80 | 1,895,819.60 | 0.27 |
| | | Base | | 124.438931 | 1,811,084.20 | 254.700000 | 3,706,903.80 | 1,895,819.60 | 0.27 |
| 00766T100 | AECOM COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,209.000 | 47.426465 | 768,735.57 | 100.140000 | 1,623,169.26 | 854,433.69 | 0.12 |
| | | Base | | 47.426465 | 768,735.57 | 100.140000 | 1,623,169.26 | 854,433.69 | 0.12 |
| 00790R104 | ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,514.000 | 81.509764 | 2,650,208.48 | 156.760000 | 5,096,894.64 | 2,446,686.16 | 0.37 |
| | | Base | | 81.509764 | 2,650,208.48 | 156.760000 | 5,096,894.64 | 2,446,686.16 | 0.37 |
| 008252108 | AFFILIATED MANAGERS GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,206.000 | 88.922684 | 1,352,158.34 | 173.830000 | 2,643,258.98 | 1,291,100.64 | 0.19 |
| | | Base | | 88.922684 | 1,352,158.34 | 173.830000 | 2,643,258.98 | 1,291,100.64 | 0.19 |
| 008492100 | AGREE REALTY CORP REIT USD.0001 | | | | | | | | |
| | | Local | 47,909.000 | 60.682314 | 2,907,228.96 | 73.010000 | 3,497,836.09 | 590,607.13 | 0.26 |
| | | Base | | 60.682314 | 2,907,228.96 | 73.010000 | 3,497,836.09 | 590,607.13 | 0.26 |
| 013872106 | ALCOA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 85,687.000 | 58.122557 | 4,980,347.54 | 32.100000 | 2,750,552.70 | -2,229,794.84 | 0.20 |
| | | Base | | 58.122557 | 4,980,347.54 | 32.100000 | 2,750,552.70 | -2,229,794.84 | 0.20 |
| 01749D105 | ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,100.000 | 30.694550 | 1,046,684.17 | 24.530000 | 836,473.00 | -210,211.17 | 0.06 |
| | | Base | | 30.694550 | 1,046,684.17 | 24.530000 | 836,473.00 | -210,211.17 | 0.06 |
| 018522300 | ALLETE INC COMMON STOCK | | | | | | | | |
| | | Local | 27,531.000 | 66.211960 | 1,822,881.48 | 63.550000 | 1,749,595.05 | -73,286.43 | 0.13 |
| | | Base | | 66.211960 | 1,822,881.48 | 63.550000 | 1,749,595.05 | -73,286.43 | 0.13 |
| 02005N100 | ALLY FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 130,555.000 | 27.439084 | 3,582,309.65 | 43.190000 | 5,638,670.45 | 2,056,360.80 | 0.41 |
| | | Base | | 27.439084 | 3,582,309.65 | 43.190000 | 5,638,670.45 | 2,056,360.80 | 0.41 |
| 021369103 | ALTAIR ENGINEERING INC A COMMON STOCK | | | | | | | | |
| | | Local | 27,176.000 | 98.469997 | 2,676,020.63 | 90.360000 | 2,455,623.36 | -220,397.27 | 0.18 |
| | | Base | | 98.469997 | 2,676,020.63 | 90.360000 | 2,455,623.36 | -220,397.27 | 0.18 |



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|---|---|---|---|---|---|---|---|---|---|
| 023436108 | AMEDISYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 15,572.000 | 131.681314 | 2,050,541.42 | 98.010000 | 1,526,211.72 | -524,329.70 | 0.11 |
| | | Base | | 131.681314 | 2,050,541.42 | 98.010000 | 1,526,211.72 | -524,329.70 | 0.11 |
| 025932104 | AMERICAN FINANCIAL GROUP INC COMMON STOCK | | | | | | | | |
| | | Local | 31,216.000 | 64.096430 | 2,000,834.17 | 133.620000 | 4,171,081.92 | 2,170,247.75 | 0.31 |
| | | Base | | 64.096430 | 2,000,834.17 | 133.620000 | 4,171,081.92 | 2,170,247.75 | 0.31 |
| 02665T306 | AMERICAN HOMES 4 RENT A REIT USD.01 | | | | | | | | |
| | | Local | 153,567.000 | 36.219372 | 5,562,100.30 | 39.770000 | 6,107,359.59 | 545,259.29 | 0.45 |
| | | Base | | 36.219372 | 5,562,100.30 | 39.770000 | 6,107,359.59 | 545,259.29 | 0.45 |
| 031652100 | AMKOR TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 49,339.000 | 25.143423 | 1,240,551.35 | 32.900000 | 1,623,253.10 | 382,701.75 | 0.12 |
| | | Base | | 25.143423 | 1,240,551.35 | 32.900000 | 1,623,253.10 | 382,701.75 | 0.12 |
| 035710839 | ANNALY CAPITAL MANAGEMENT IN REIT USD.01 | | | | | | | | |
| | | Local | 238,813.000 | 17.966108 | 4,290,540.04 | 20.160000 | 4,814,470.08 | 523,930.04 | 0.35 |
| | | Base | | 17.966108 | 4,290,540.04 | 20.160000 | 4,814,470.08 | 523,930.04 | 0.35 |
| 03674X106 | ANTERO RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 139,420.000 | 33.483149 | 4,668,220.64 | 26.990000 | 3,762,945.80 | -905,274.84 | 0.28 |
| | | Base | | 33.483149 | 4,668,220.64 | 26.990000 | 3,762,945.80 | -905,274.84 | 0.28 |
| 03676B102 | ANTERO MIDSTREAM CORP COMMON STOCK | | | | | | | | |
| | | Local | 163,052.000 | 7.476759 | 1,219,100.46 | 14.870000 | 2,424,583.24 | 1,205,482.78 | 0.18 |
| | | Base | | 7.476759 | 1,219,100.46 | 14.870000 | 2,424,583.24 | 1,205,482.78 | 0.18 |
| 03783C100 | APPFOLIO INC A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 10,015.000 | 236.485050 | 2,368,397.78 | 231.990000 | 2,323,379.85 | -45,017.93 | 0.17 |
| | | Base | | 236.485050 | 2,368,397.78 | 231.990000 | 2,323,379.85 | -45,017.93 | 0.17 |
| 03820C105 | APPLIED INDUSTRIAL TECH INC COMMON STOCK | | | | | | | | |
| | | Local | 18,421.000 | 196.693792 | 3,623,296.34 | 205.120000 | 3,778,515.52 | 155,219.18 | 0.28 |
| | | Base | | 196.693792 | 3,623,296.34 | 205.120000 | 3,778,515.52 | 155,219.18 | 0.28 |
| 038336103 | APTARGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,622.000 | 64.228510 | 2,031,033.93 | 153.190000 | 4,844,174.18 | 2,813,140.25 | 0.35 |
| | | Base | | 64.228510 | 2,031,033.93 | 153.190000 | 4,844,174.18 | 2,813,140.25 | 0.35 |



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|---|---|---|---|---|---|---|---|---|---|
| 03852U106 | ARAMARK COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 125,501.000 | 25.503930 | 3,200,768.73 | 36.630000 | 4,597,101.63 | 1,396,332.90 | 0.34 |
| | | Base | | 25.503930 | 3,200,768.73 | 36.630000 | 4,597,101.63 | 1,396,332.90 | 0.34 |
| 042735100 | ARROW ELECTRONICS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 25,401.000 | 47.984053 | 1,218,842.93 | 135.080000 | 3,431,167.08 | 2,212,324.15 | 0.25 |
| | | Base | | 47.984053 | 1,218,842.93 | 135.080000 | 3,431,167.08 | 2,212,324.15 | 0.25 |
| 04280A100 | ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 59,269.000 | 52.973049 | 3,139,659.62 | 23.830000 | 1,412,380.27 | -1,727,279.35 | 0.10 |
| | | Base | | 52.973049 | 3,139,659.62 | 23.830000 | 1,412,380.27 | -1,727,279.35 | 0.10 |
| 044186104 | ASHLAND INC COMMON STOCK | | | | | | | | |
| | | Local | 23,921.000 | 43.684794 | 1,044,983.96 | 89.500000 | 2,140,929.50 | 1,095,945.54 | 0.16 |
| | | Base | | 43.684794 | 1,044,983.96 | 89.500000 | 2,140,929.50 | 1,095,945.54 | 0.16 |
| 045487105 | ASSOCIATED BANC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 70,746.000 | 19.321052 | 1,366,887.11 | 22.880000 | 1,618,668.48 | 251,781.37 | 0.12 |
| | | Base | | 19.321052 | 1,366,887.11 | 22.880000 | 1,618,668.48 | 251,781.37 | 0.12 |
| 052800109 | AUTOLIV INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 34,561.000 | 88.862450 | 3,071,175.14 | 102.470000 | 3,541,465.67 | 470,290.53 | 0.26 |
| | | Base | | 88.862450 | 3,071,175.14 | 102.470000 | 3,541,465.67 | 470,290.53 | 0.26 |
| 05329W102 | AUTONATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,721.000 | 55.645476 | 652,220.63 | 177.980000 | 2,086,103.58 | 1,433,882.95 | 0.15 |
| | | Base | | 55.645476 | 652,220.63 | 177.980000 | 2,086,103.58 | 1,433,882.95 | 0.15 |
| 05368V106 | AVIENT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,547.000 | 35.119463 | 1,529,347.24 | 49.130000 | 2,139,464.11 | 610,116.87 | 0.16 |
| | | Base | | 35.119463 | 1,529,347.24 | 49.130000 | 2,139,464.11 | 610,116.87 | 0.16 |
| 053774105 | AVIS BUDGET GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,675.000 | 52.667322 | 456,889.02 | 81.990000 | 711,263.25 | 254,374.23 | 0.05 |
| | | Base | | 52.667322 | 456,889.02 | 81.990000 | 711,263.25 | 254,374.23 | 0.05 |
| 053807103 | AVNET INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 43,129.000 | 31.579375 | 1,361,986.85 | 55.180000 | 2,379,858.22 | 1,017,871.37 | 0.17 |
| | | Base | | 31.579375 | 1,361,986.85 | 55.180000 | 2,379,858.22 | 1,017,871.37 | 0.17 |



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|---|---|---|---|---|---|---|---|---|
| 05550J101 | BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01 | | | | | | | |
| | 63,449.000 | Local | 32.221664 | 2,044,432.38 | 79.960000 | 5,073,382.04 | 3,028,949.66 | 0.37 |
| | | Base | 32.221664 | 2,044,432.38 | 79.960000 | 5,073,382.04 | 3,028,949.66 | 0.37 |
| 05605H100 | BWX TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 43,621.000 | Local | 69.777119 | 3,043,747.72 | 103.000000 | 4,492,963.00 | 1,449,215.28 | 0.33 |
| | | Base | 69.777119 | 3,043,747.72 | 103.000000 | 4,492,963.00 | 1,449,215.28 | 0.33 |
| 06417N103 | BANK OZK COMMON STOCK | | | | | | | |
| | 50,342.000 | Local | 40.311506 | 2,029,361.81 | 43.350000 | 2,182,325.70 | 152,963.89 | 0.16 |
| | | Base | 40.311506 | 2,029,361.81 | 43.350000 | 2,182,325.70 | 152,963.89 | 0.16 |
| 077454106 | BELDEN INC COMMON STOCK USD.01 | | | | | | | |
| | 19,412.000 | Local | 66.294569 | 1,286,910.17 | 107.280000 | 2,082,519.36 | 795,609.19 | 0.15 |
| | | Base | 66.294569 | 1,286,910.17 | 107.280000 | 2,082,519.36 | 795,609.19 | 0.15 |
| 07831C103 | BELLRING BRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | 62,243.000 | Local | 19.774685 | 1,230,835.70 | 55.930000 | 3,481,250.99 | 2,250,415.29 | 0.25 |
| | | Base | 19.774685 | 1,230,835.70 | 55.930000 | 3,481,250.99 | 2,250,415.29 | 0.25 |
| 08579W103 | BERRY GLOBAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 54,592.000 | Local | 62.884788 | 3,433,006.32 | 68.860000 | 3,759,205.12 | 326,198.80 | 0.28 |
| | | Base | 62.884788 | 3,433,006.32 | 68.860000 | 3,759,205.12 | 326,198.80 | 0.28 |
| 09061G101 | BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001 | | | | | | | |
| | 90,611.000 | Local | 85.171426 | 7,717,468.04 | 91.210000 | 8,264,629.31 | 547,161.27 | 0.60 |
| | | Base | 85.171426 | 7,717,468.04 | 91.210000 | 8,264,629.31 | 547,161.27 | 0.60 |
| 092113109 | BLACK HILLS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 32,895.000 | Local | 49.319244 | 1,622,356.54 | 59.120000 | 1,944,752.40 | 322,395.86 | 0.14 |
| | | Base | 49.319244 | 1,622,356.54 | 59.120000 | 1,944,752.40 | 322,395.86 | 0.14 |
| 09227Q100 | BLACKBAUD INC COMMON STOCK USD.001 | | | | | | | |
| | 19,288.000 | Local | 79.956623 | 1,542,203.35 | 83.600000 | 1,612,476.80 | 70,273.45 | 0.12 |
| | | Base | 79.956623 | 1,542,203.35 | 83.600000 | 1,612,476.80 | 70,273.45 | 0.12 |
| 093671105 | H+R BLOCK INC COMMON STOCK | | | | | | | |
| | 66,584.000 | Local | 18.145326 | 1,208,188.39 | 63.310000 | 4,215,433.04 | 3,007,244.65 | 0.31 |
| | | Base | 18.145326 | 1,208,188.39 | 63.310000 | 4,215,433.04 | 3,007,244.65 | 0.31 |



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| 100557107 | BOSTON BEER COMPANY INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,363.000 | 331.434357 | 1,446,048.10 | 271.720000 | 1,185,514.36 | -260,533.74 | 0.09 |
| | | Base | | 331.434357 | 1,446,048.10 | 271.720000 | 1,185,514.36 | -260,533.74 | 0.09 |
| 103304101 | BOYD GAMING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,146.000 | 36.222455 | 1,164,407.05 | 60.020000 | 1,929,402.92 | 764,995.87 | 0.14 |
| | | Base | | 36.222455 | 1,164,407.05 | 60.020000 | 1,929,402.92 | 764,995.87 | 0.14 |
| 10922N103 | BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,640.000 | 38.473113 | 1,140,343.07 | 45.900000 | 1,360,476.00 | 220,132.93 | 0.10 |
| | | Base | | 38.473113 | 1,140,343.07 | 45.900000 | 1,360,476.00 | 220,132.93 | 0.10 |
| 109696104 | BRINK S CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,217.000 | 76.476881 | 1,622,609.98 | 110.930000 | 2,353,601.81 | 730,991.83 | 0.17 |
| | | Base | | 76.476881 | 1,622,609.98 | 110.930000 | 2,353,601.81 | 730,991.83 | 0.17 |
| 11120U105 | BRIXMOR PROPERTY GROUP INC REIT USD.01 | | | | | | | | |
| | | Local | 143,781.000 | 17.735396 | 2,550,012.99 | 27.390000 | 3,938,161.59 | 1,388,148.60 | 0.29 |
| | | Base | | 17.735396 | 2,550,012.99 | 27.390000 | 3,938,161.59 | 1,388,148.60 | 0.29 |
| 114340102 | AZENTA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,730.000 | 77.622060 | 1,997,215.61 | 49.520000 | 1,274,149.60 | -723,066.01 | 0.09 |
| | | Base | | 77.622060 | 1,997,215.61 | 49.520000 | 1,274,149.60 | -723,066.01 | 0.09 |
| 116794108 | BRUKER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,467.000 | 81.649741 | 3,794,018.53 | 67.190000 | 3,122,117.73 | -671,900.80 | 0.23 |
| | | Base | | 81.649741 | 3,794,018.53 | 67.190000 | 3,122,117.73 | -671,900.80 | 0.23 |
| 117043109 | BRUNSWICK CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 32,243.000 | 34.781314 | 1,121,453.91 | 79.050000 | 2,548,809.15 | 1,427,355.24 | 0.19 |
| | | Base | | 34.781314 | 1,121,453.91 | 79.050000 | 2,548,809.15 | 1,427,355.24 | 0.19 |
| 122017106 | BURLINGTON STORES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 30,476.000 | 129.769795 | 3,954,864.28 | 268.240000 | 8,174,882.24 | 4,220,017.96 | 0.60 |
| | | Base | | 129.769795 | 3,954,864.28 | 268.240000 | 8,174,882.24 | 4,220,017.96 | 0.60 |
| 12621E103 | CNO FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,662.000 | 17.651261 | 911,899.47 | 34.920000 | 1,804,037.04 | 892,137.57 | 0.13 |
| | | Base | | 17.651261 | 911,899.47 | 34.920000 | 1,804,037.04 | 892,137.57 | 0.13 |



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|---|---|---|---|---|---|---|---|---|---|
| 12653C108 | CNX RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,129.000 | 11.172627 | 817,043.06 | 27.670000 | 2,023,479.43 | 1,206,436.37 | 0.15 |
| | | Base | | 11.172627 | 817,043.06 | 27.670000 | 2,023,479.43 | 1,206,436.37 | 0.15 |
| 127055101 | CABOT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 26,369.000 | 36.805301 | 970,518.97 | 105.110000 | 2,771,645.59 | 1,801,126.62 | 0.20 |
| | | Base | | 36.805301 | 970,518.97 | 105.110000 | 2,771,645.59 | 1,801,126.62 | 0.20 |
| 127190304 | CACI INTERNATIONAL INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,640.000 | 190.431367 | 2,026,189.75 | 488.120000 | 5,193,596.80 | 3,167,407.05 | 0.38 |
| | | Base | | 190.431367 | 2,026,189.75 | 488.120000 | 5,193,596.80 | 3,167,407.05 | 0.38 |
| 12740C103 | CADENCE BANK COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 87,177.000 | 25.833041 | 2,252,047.02 | 32.280000 | 2,814,073.56 | 562,026.54 | 0.21 |
| | | Base | | 25.833041 | 2,252,047.02 | 32.280000 | 2,814,073.56 | 562,026.54 | 0.21 |
| 142339100 | CARLISLE COS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 22,656.000 | 88.891704 | 2,013,930.45 | 423.800000 | 9,601,612.80 | 7,587,682.35 | 0.70 |
| | | Base | | 88.891704 | 2,013,930.45 | 423.800000 | 9,601,612.80 | 7,587,682.35 | 0.70 |
| 14316J108 | CARLYLE GROUP INC/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 103,042.000 | 44.653023 | 4,601,136.82 | 40.130000 | 4,135,075.46 | -466,061.36 | 0.30 |
| | | Base | | 44.653023 | 4,601,136.82 | 40.130000 | 4,135,075.46 | -466,061.36 | 0.30 |
| 146229109 | CARTER S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,417.000 | 59.721535 | 1,040,169.97 | 65.900000 | 1,147,780.30 | 107,610.33 | 0.08 |
| | | Base | | 59.721535 | 1,040,169.97 | 65.900000 | 1,147,780.30 | 107,610.33 | 0.08 |
| 147528103 | CASEY S GENERAL STORES INC COMMON STOCK | | | | | | | | |
| | | Local | 17,665.000 | 124.414416 | 2,197,780.65 | 362.310000 | 6,400,206.15 | 4,202,425.50 | 0.47 |
| | | Base | | 124.414416 | 2,197,780.65 | 362.310000 | 6,400,206.15 | 4,202,425.50 | 0.47 |
| 15118V207 | CELSIUS HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 71,185.000 | 34.710919 | 2,470,896.74 | 38.030000 | 2,707,165.55 | 236,268.81 | 0.20 |
| | | Base | | 34.710919 | 2,470,896.74 | 38.030000 | 2,707,165.55 | 236,268.81 | 0.20 |
| 15872M104 | CHAMPIONX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 90,860.000 | 21.975969 | 1,996,736.51 | 31.130000 | 2,828,471.80 | 831,735.29 | 0.21 |
| | | Base | | 21.975969 | 1,996,736.51 | 31.130000 | 2,828,471.80 | 831,735.29 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 16115Q308 | CHART INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,062.000 | 164.385471 | 3,297,901.32 | 122.400000 | 2,455,588.80 | -842,312.52 | 0.18 |
| | | Base | | 164.385471 | 3,297,901.32 | 122.400000 | 2,455,588.80 | -842,312.52 | 0.18 |
| 16359R103 | CHEMED CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,224.000 | 362.168571 | 2,616,305.76 | 586.170000 | 4,234,492.08 | 1,618,186.32 | 0.31 |
| | | Base | | 362.168571 | 2,616,305.76 | 586.170000 | 4,234,492.08 | 1,618,186.32 | 0.31 |
| 163851108 | CHEMOURS CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 71,053.000 | 22.572393 | 1,603,836.26 | 19.440000 | 1,381,270.32 | -222,565.94 | 0.10 |
| | | Base | | 22.572393 | 1,603,836.26 | 19.440000 | 1,381,270.32 | -222,565.94 | 0.10 |
| 165167735 | CHESAPEAKE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,156.000 | 84.323320 | 4,482,290.42 | 74.490000 | 3,959,590.44 | -522,699.98 | 0.29 |
| | | Base | | 84.323320 | 4,482,290.42 | 74.490000 | 3,959,590.44 | -522,699.98 | 0.29 |
| 169905106 | CHOICE HOTELS INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,403.000 | 106.714941 | 1,216,870.47 | 127.590000 | 1,454,908.77 | 238,038.30 | 0.11 |
| | | Base | | 106.714941 | 1,216,870.47 | 127.590000 | 1,454,908.77 | 238,038.30 | 0.11 |
| 171484108 | CHURCHILL DOWNS INC COMMON STOCK | | | | | | | | |
| | | Local | 31,920.000 | 38.684571 | 1,234,811.52 | 138.970000 | 4,435,922.40 | 3,201,110.88 | 0.32 |
| | | Base | | 38.684571 | 1,234,811.52 | 138.970000 | 4,435,922.40 | 3,201,110.88 | 0.32 |
| 171779309 | CIENA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 69,005.000 | 26.578837 | 1,834,072.64 | 57.650000 | 3,978,138.25 | 2,144,065.61 | 0.29 |
| | | Base | | 26.578837 | 1,834,072.64 | 57.650000 | 3,978,138.25 | 2,144,065.61 | 0.29 |
| 172755100 | CIRRUS LOGIC INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,738.000 | 61.359285 | 1,579,265.29 | 145.690000 | 3,749,769.22 | 2,170,503.93 | 0.27 |
| | | Base | | 61.359285 | 1,579,265.29 | 145.690000 | 3,749,769.22 | 2,170,503.93 | 0.27 |
| 17888H103 | CIVITAS RESOURCES INC COMMON STOCK | | | | | | | | |
| | | Local | 43,942.000 | 79.993639 | 3,515,080.47 | 61.330000 | 2,694,962.86 | -820,117.61 | 0.20 |
| | | Base | | 79.993639 | 3,515,080.47 | 61.330000 | 2,694,962.86 | -820,117.61 | 0.20 |
| 184496107 | CLEAN HARBORS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,936.000 | 55.082762 | 1,318,461.00 | 245.900000 | 5,885,862.40 | 4,567,401.40 | 0.43 |
| | | Base | | 55.082762 | 1,318,461.00 | 245.900000 | 5,885,862.40 | 4,567,401.40 | 0.43 |



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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 |
|---|---|---|---|---|---|---|---|---|---|
| 185899101 | CLEVELAND CLIFFS INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 226,900.000 | 17.182765 | 3,898,769.40 | 13.060000 | 2,963,314.00 | -935,455.40 | 0.22 |
| | | Base | | 17.182765 | 3,898,769.40 | 13.060000 | 2,963,314.00 | -935,455.40 | 0.22 |
| 191098102 | COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 2,232.000 | 458.190475 | 1,022,681.14 | 1,342.400000 | 2,996,236.80 | 1,973,555.66 | 0.22 |
| | | Base | | 458.190475 | 1,022,681.14 | 1,342.400000 | 2,996,236.80 | 1,973,555.66 | 0.22 |
| 192422103 | COGNEX CORP COMMON STOCK USD.002 | | | | | | | | |
| | | Local | 81,918.000 | 30.165542 | 2,471,100.83 | 40.380000 | 3,307,848.84 | 836,748.01 | 0.24 |
| | | Base | | 30.165542 | 2,471,100.83 | 40.380000 | 3,307,848.84 | 836,748.01 | 0.24 |
| 19247G107 | COHERENT CORP COMMON STOCK | | | | | | | | |
| | | Local | 63,297.000 | 39.066148 | 2,472,769.99 | 77.950000 | 4,934,001.15 | 2,461,231.16 | 0.36 |
| | | Base | | 39.066148 | 2,472,769.99 | 77.950000 | 4,934,001.15 | 2,461,231.16 | 0.36 |
| 194014502 | ENOVIS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,819.000 | 54.171568 | 1,290,312.57 | 46.600000 | 1,109,965.40 | -180,347.17 | 0.08 |
| | | Base | | 54.171568 | 1,290,312.57 | 46.600000 | 1,109,965.40 | -180,347.17 | 0.08 |
| 197236102 | COLUMBIA BANKING SYSTEM INC COMMON STOCK | | | | | | | | |
| | | Local | 99,917.000 | 27.040093 | 2,701,764.94 | 25.180000 | 2,515,910.06 | -185,854.88 | 0.18 |
| | | Base | | 27.040093 | 2,701,764.94 | 25.180000 | 2,515,910.06 | -185,854.88 | 0.18 |
| 198516106 | COLUMBIA SPORTSWEAR CO COMMON STOCK | | | | | | | | |
| | | Local | 16,082.000 | 92.955964 | 1,494,917.82 | 80.730000 | 1,298,299.86 | -196,617.96 | 0.10 |
| | | Base | | 92.955964 | 1,494,917.82 | 80.730000 | 1,298,299.86 | -196,617.96 | 0.10 |
| 199908104 | COMFORT SYSTEMS USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,993.000 | 212.345209 | 3,608,382.14 | 353.520000 | 6,007,365.36 | 2,398,983.22 | 0.44 |
| | | Base | | 212.345209 | 3,608,382.14 | 353.520000 | 6,007,365.36 | 2,398,983.22 | 0.44 |
| 200525103 | COMMERCE BANCSHARES INC COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 56,250.000 | 32.969086 | 1,854,511.07 | 63.960000 | 3,597,750.00 | 1,743,238.93 | 0.26 |
| | | Base | | 32.969086 | 1,854,511.07 | 63.960000 | 3,597,750.00 | 1,743,238.93 | 0.26 |
| 201723103 | COMMERCIAL METALS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 55,216.000 | 18.694622 | 1,032,242.26 | 53.590000 | 2,959,025.44 | 1,926,783.18 | 0.22 |
| | | Base | | 18.694622 | 1,032,242.26 | 53.590000 | 2,959,025.44 | 1,926,783.18 | 0.22 |



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|---|---|---|---|---|---|---|---|---|
| 204166102 | COMMVAULT SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | 20,711.000 | Local | 64.740520 | 1,340,840.91 | 155.400000 | 3,218,489.40 | 1,877,648.49 | 0.24 |
| | | Base | 64.740520 | 1,340,840.91 | 155.400000 | 3,218,489.40 | 1,877,648.49 | 0.24 |
| 20602D101 | CONCENTRIX CORP COMMON STOCK | | | | | | | |
| | 22,359.000 | Local | 62.621238 | 1,400,148.25 | 75.230000 | 1,682,067.57 | 281,919.32 | 0.12 |
| | | Base | 62.621238 | 1,400,148.25 | 75.230000 | 1,682,067.57 | 281,919.32 | 0.12 |
| 21874C102 | CORE + MAIN INC CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 81,609.000 | Local | 39.464813 | 3,220,683.94 | 48.030000 | 3,919,680.27 | 698,996.33 | 0.29 |
| | | Base | 39.464813 | 3,220,683.94 | 48.030000 | 3,919,680.27 | 698,996.33 | 0.29 |
| 22002T108 | COPT DEFENSE PROPERTIES REIT USD.01 | | | | | | | |
| | 53,641.000 | Local | 29.651922 | 1,590,558.77 | 29.790000 | 1,597,965.39 | 7,406.62 | 0.12 |
| | | Base | 29.651922 | 1,590,558.77 | 29.790000 | 1,597,965.39 | 7,406.62 | 0.12 |
| 222070203 | COTY INC CL A COMMON STOCK USD.01 | | | | | | | |
| | 173,938.000 | Local | 5.047742 | 877,994.09 | 9.380000 | 1,631,538.44 | 753,544.35 | 0.12 |
| | | Base | 5.047742 | 877,994.09 | 9.380000 | 1,631,538.44 | 753,544.35 | 0.12 |
| 222795502 | COUSINS PROPERTIES INC REIT USD1.0 | | | | | | | |
| | 72,570.000 | Local | 36.176219 | 2,625,308.18 | 28.510000 | 2,068,970.70 | -556,337.48 | 0.15 |
| | | Base | 36.176219 | 2,625,308.18 | 28.510000 | 2,068,970.70 | -556,337.48 | 0.15 |
| 224408104 | CRANE CO COMMON STOCK USD1.0 | | | | | | | |
| | 23,457.000 | Local | 34.554625 | 810,547.85 | 158.380000 | 3,715,119.66 | 2,904,571.81 | 0.27 |
| | | Base | 34.554625 | 810,547.85 | 158.380000 | 3,715,119.66 | 2,904,571.81 | 0.27 |
| 224441105 | CRANE NXT CO COMMON STOCK USD1.0 | | | | | | | |
| | 23,172.000 | Local | 18.618532 | 431,428.63 | 58.750000 | 1,361,355.00 | 929,926.37 | 0.10 |
| | | Base | 18.618532 | 431,428.63 | 58.750000 | 1,361,355.00 | 929,926.37 | 0.10 |
| 227046109 | CROCS INC COMMON STOCK USD.001 | | | | | | | |
| | 28,968.000 | Local | 104.806927 | 3,036,047.06 | 146.170000 | 4,234,252.56 | 1,198,205.50 | 0.31 |
| | | Base | 104.806927 | 3,036,047.06 | 146.170000 | 4,234,252.56 | 1,198,205.50 | 0.31 |
| 228368106 | CROWN HOLDINGS INC COMMON STOCK USD5.0 | | | | | | | |
| | 56,936.000 | Local | 88.144451 | 5,018,592.46 | 90.410000 | 5,147,583.76 | 128,991.30 | 0.38 |
| | | Base | 88.144451 | 5,018,592.46 | 90.410000 | 5,147,583.76 | 128,991.30 | 0.38 |



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|---|---|---|---|---|---|---|---|---|---|
| 229663109 | CUBESMART REIT USD.01 | | | | | | | | |
| | | Local | 107,358.000 | 40.274977 | 4,323,840.99 | 51.830000 | 5,564,365.14 | 1,240,524.15 | 0.41 |
| | | Base | | 40.274977 | 4,323,840.99 | 51.830000 | 5,564,365.14 | 1,240,524.15 | 0.41 |
| 229899109 | CULLEN/FROST BANKERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,662.000 | 80.529720 | 2,469,202.27 | 112.230000 | 3,441,196.26 | 971,993.99 | 0.25 |
| | | Base | | 80.529720 | 2,469,202.27 | 112.230000 | 3,441,196.26 | 971,993.99 | 0.25 |
| 231561101 | CURTISS WRIGHT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 18,276.000 | 88.345381 | 1,614,600.18 | 315.860000 | 5,772,657.36 | 4,158,057.18 | 0.42 |
| | | Base | | 88.345381 | 1,614,600.18 | 315.860000 | 5,772,657.36 | 4,158,057.18 | 0.42 |
| 23282W605 | CYTOKINETICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 54,715.000 | 64.803163 | 3,545,705.04 | 57.080000 | 3,123,132.20 | -422,572.84 | 0.23 |
| | | Base | | 64.803163 | 3,545,705.04 | 57.080000 | 3,123,132.20 | -422,572.84 | 0.23 |
| 23345M107 | DT MIDSTREAM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,340.000 | 42.190310 | 1,955,098.96 | 78.590000 | 3,641,860.60 | 1,686,761.64 | 0.27 |
| | | Base | | 42.190310 | 1,955,098.96 | 78.590000 | 3,641,860.60 | 1,686,761.64 | 0.27 |
| 237266101 | DARLING INGREDIENTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 76,248.000 | 32.995823 | 2,515,865.48 | 41.730000 | 3,181,829.04 | 665,963.56 | 0.23 |
| | | Base | | 32.995823 | 2,515,865.48 | 41.730000 | 3,181,829.04 | 665,963.56 | 0.23 |
| 24906P109 | DENTSPLY SIRONA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 99,083.000 | 31.023592 | 3,073,910.57 | 25.290000 | 2,505,809.07 | -568,101.50 | 0.18 |
| | | Base | | 31.023592 | 3,073,910.57 | 25.290000 | 2,505,809.07 | -568,101.50 | 0.18 |
| 253393102 | DICK S SPORTING GOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,786.000 | 48.464946 | 1,346,646.98 | 236.960000 | 6,584,170.56 | 5,237,523.58 | 0.48 |
| | | Base | | 48.464946 | 1,346,646.98 | 236.960000 | 6,584,170.56 | 5,237,523.58 | 0.48 |
| 25659T107 | DOLBY LABORATORIES INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,513.000 | 83.355844 | 2,376,725.18 | 71.360000 | 2,034,687.68 | -342,037.50 | 0.15 |
| | | Base | | 83.355844 | 2,376,725.18 | 71.360000 | 2,034,687.68 | -342,037.50 | 0.15 |
| 257651109 | DONALDSON CO INC COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 57,441.000 | 33.298399 | 1,912,693.33 | 72.730000 | 4,177,683.93 | 2,264,990.60 | 0.31 |
| | | Base | | 33.298399 | 1,912,693.33 | 72.730000 | 4,177,683.93 | 2,264,990.60 | 0.31 |



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|---|---|---|---|---|---|---|---|---|---|
| 26210C104 | DROPBOX INC CLASS A COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 115,314.000 | 26.016956 | 3,000,119.25 | 25.140000 | 2,898,993.96 | -101,125.29 | 0.21 |
| | | Base | | 26.016956 | 3,000,119.25 | 25.140000 | 2,898,993.96 | -101,125.29 | 0.21 |
| 26603R106 | DUOLINGO COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,651.000 | 186.511571 | 3,292,115.74 | 212.570000 | 3,752,073.07 | 459,957.33 | 0.27 |
| | | Base | | 186.511571 | 3,292,115.74 | 212.570000 | 3,752,073.07 | 459,957.33 | 0.27 |
| 26622P107 | DOXIMITY INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 58,296.000 | 31.247537 | 1,821,606.42 | 36.780000 | 2,144,126.88 | 322,520.46 | 0.16 |
| | | Base | | 31.247537 | 1,821,606.42 | 36.780000 | 2,144,126.88 | 322,520.46 | 0.16 |
| 268150109 | DYNATRACE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 114,787.000 | 36.014279 | 4,133,971.02 | 50.620000 | 5,810,517.94 | 1,676,546.92 | 0.43 |
| | | Base | | 36.014279 | 4,133,971.02 | 50.620000 | 5,810,517.94 | 1,676,546.92 | 0.43 |
| 26856L103 | ELF BEAUTY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,488.000 | 161.619055 | 4,280,965.53 | 149.790000 | 3,967,637.52 | -313,328.01 | 0.29 |
| | | Base | | 161.619055 | 4,280,965.53 | 149.790000 | 3,967,637.52 | -313,328.01 | 0.29 |
| 26884U109 | EPR PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 36,111.000 | 53.962247 | 1,948,630.71 | 47.470000 | 1,714,189.17 | -234,441.54 | 0.13 |
| | | Base | | 53.962247 | 1,948,630.71 | 47.470000 | 1,714,189.17 | -234,441.54 | 0.13 |
| 26969P108 | EAGLE MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,440.000 | 79.661348 | 1,309,632.56 | 257.750000 | 4,237,410.00 | 2,927,777.44 | 0.31 |
| | | Base | | 79.661348 | 1,309,632.56 | 257.750000 | 4,237,410.00 | 2,927,777.44 | 0.31 |
| 27579R104 | EAST WEST BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 66,400.000 | 31.583724 | 2,097,159.30 | 84.070000 | 5,582,248.00 | 3,485,088.70 | 0.41 |
| | | Base | | 31.583724 | 2,097,159.30 | 84.070000 | 5,582,248.00 | 3,485,088.70 | 0.41 |
| 277276101 | EASTGROUP PROPERTIES INC REIT | | | | | | | | |
| | | Local | 22,936.000 | 128.072640 | 2,937,474.07 | 186.400000 | 4,275,270.40 | 1,337,796.33 | 0.31 |
| | | Base | | 128.072640 | 2,937,474.07 | 186.400000 | 4,275,270.40 | 1,337,796.33 | 0.31 |
| 29084Q100 | EMCOR GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,426.000 | 65.049212 | 1,458,793.63 | 393.060000 | 8,814,763.56 | 7,355,969.93 | 0.65 |
| | | Base | | 65.049212 | 1,458,793.63 | 393.060000 | 8,814,763.56 | 7,355,969.93 | 0.65 |



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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 |
|---|---|---|---|---|---|---|---|---|
| 29109X106 | ASPEN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | |
| | 13,297.000 | Local | 184.908006 | 2,458,721.76 | 234.140000 | 3,113,359.58 | 654,637.82 | 0.23 |
| | | Base | 184.908006 | 2,458,721.76 | 234.140000 | 3,113,359.58 | 654,637.82 | 0.23 |
| 29261A100 | ENCOMPASS HEALTH CORP COMMON STOCK USD.01 | | | | | | | |
| | 48,048.000 | Local | 39.769642 | 1,910,851.76 | 93.050000 | 4,470,866.40 | 2,560,014.64 | 0.33 |
| | | Base | 39.769642 | 1,910,851.76 | 93.050000 | 4,470,866.40 | 2,560,014.64 | 0.33 |
| 29275Y102 | ENERSYS COMMON STOCK USD.01 | | | | | | | |
| | 19,286.000 | Local | 67.331529 | 1,298,555.87 | 101.330000 | 1,954,250.38 | 655,694.51 | 0.14 |
| | | Base | 67.331529 | 1,298,555.87 | 101.330000 | 1,954,250.38 | 655,694.51 | 0.14 |
| 29415F104 | ENVISTA HOLDINGS CORP COMMON STOCK USD.01 | | | | | | | |
| | 82,012.000 | Local | 41.823538 | 3,430,031.98 | 18.260000 | 1,497,539.12 | -1,932,492.86 | 0.11 |
| | | Base | 41.823538 | 3,430,031.98 | 18.260000 | 1,497,539.12 | -1,932,492.86 | 0.11 |
| 29452E101 | EQUITABLE HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 145,896.000 | Local | 34.046138 | 4,967,195.33 | 42.520000 | 6,203,497.92 | 1,236,302.59 | 0.45 |
| | | Base | 34.046138 | 4,967,195.33 | 42.520000 | 6,203,497.92 | 1,236,302.59 | 0.45 |
| 29472R108 | EQUITY LIFESTYLE PROPERTIES REIT USD.01 | | | | | | | |
| | 88,997.000 | Local | 69.638543 | 6,197,621.41 | 72.710000 | 6,470,971.87 | 273,350.46 | 0.47 |
| | | Base | 69.638543 | 6,197,621.41 | 72.710000 | 6,470,971.87 | 273,350.46 | 0.47 |
| 29530P102 | ERIE INDEMNITY COMPANY CL A COMMON STOCK | | | | | | | |
| | 11,902.000 | Local | 283.847094 | 3,378,348.11 | 508.230000 | 6,048,953.46 | 2,670,605.35 | 0.44 |
| | | Base | 283.847094 | 3,378,348.11 | 508.230000 | 6,048,953.46 | 2,670,605.35 | 0.44 |
| 29605J106 | ESAB CORP COMMON STOCK USD.001 | | | | | | | |
| | 27,105.000 | Local | 47.902181 | 1,298,388.61 | 104.970000 | 2,845,211.85 | 1,546,823.24 | 0.21 |
| | | Base | 47.902181 | 1,298,388.61 | 104.970000 | 2,845,211.85 | 1,546,823.24 | 0.21 |
| 29670G102 | ESSENTIAL UTILITIES INC COMMON STOCK USD.5 | | | | | | | |
| | 120,084.000 | Local | 29.559082 | 3,549,572.77 | 38.990000 | 4,682,075.16 | 1,132,502.39 | 0.34 |
| | | Base | 29.559082 | 3,549,572.77 | 38.990000 | 4,682,075.16 | 1,132,502.39 | 0.34 |
| 298736109 | EURONET WORLDWIDE INC COMMON STOCK USD.02 | | | | | | | |
| | 20,795.000 | Local | 128.576541 | 2,673,749.18 | 107.910000 | 2,243,988.45 | -429,760.73 | 0.16 |
| | | Base | 128.576541 | 2,673,749.18 | 107.910000 | 2,243,988.45 | -429,760.73 | 0.16 |

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|---|---|---|---|---|---|---|---|---|
| 29977A105 | EVERCORE INC A COMMON STOCK USD.01 | | | | | | | |
| | 16,910.000 | Local | 86.345028 | 1,460,094.42 | 245.740000 | 4,155,463.40 | 2,695,368.98 | 0.30 |
| | | Base | 86.345028 | 1,460,094.42 | 245.740000 | 4,155,463.40 | 2,695,368.98 | 0.30 |
| 30161Q104 | EXELIXIS INC COMMON STOCK USD.001 | | | | | | | |
| | 139,007.000 | Local | 20.656524 | 2,871,401.46 | 26.030000 | 3,618,352.21 | 746,950.75 | 0.26 |
| | | Base | 20.656524 | 2,871,401.46 | 26.030000 | 3,618,352.21 | 746,950.75 | 0.26 |
| 302081104 | EXLSERVICE HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 77,516.000 | Local | 30.080152 | 2,331,693.10 | 36.540000 | 2,832,434.64 | 500,741.54 | 0.21 |
| | | Base | 30.080152 | 2,331,693.10 | 36.540000 | 2,832,434.64 | 500,741.54 | 0.21 |
| 30214U102 | EXPONENT INC COMMON STOCK USD.001 | | | | | | | |
| | 24,179.000 | Local | 97.914597 | 2,367,477.04 | 108.270000 | 2,617,860.33 | 250,383.29 | 0.19 |
| | | Base | 97.914597 | 2,367,477.04 | 108.270000 | 2,617,860.33 | 250,383.29 | 0.19 |
| 302520101 | FNB CORP COMMON STOCK USD.01 | | | | | | | |
| | 171,676.000 | Local | 12.150368 | 2,085,926.66 | 14.980000 | 2,571,706.48 | 485,779.82 | 0.19 |
| | | Base | 12.150368 | 2,085,926.66 | 14.980000 | 2,571,706.48 | 485,779.82 | 0.19 |
| 302941109 | FTI CONSULTING INC COMMON STOCK USD.01 | | | | | | | |
| | 16,739.000 | Local | 122.216137 | 2,045,775.92 | 228.310000 | 3,821,681.09 | 1,775,905.17 | 0.28 |
| | | Base | 122.216137 | 2,045,775.92 | 228.310000 | 3,821,681.09 | 1,775,905.17 | 0.28 |
| 314211103 | FEDERATED HERMES INC COMMON STOCK | | | | | | | |
| | 38,302.000 | Local | 24.448148 | 936,412.97 | 34.300000 | 1,313,758.60 | 377,345.63 | 0.10 |
| | | Base | 24.448148 | 936,412.97 | 34.300000 | 1,313,758.60 | 377,345.63 | 0.10 |
| 31620R303 | FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001 | | | | | | | |
| | 123,871.000 | Local | 41.944151 | 5,195,663.95 | 58.960000 | 7,303,434.16 | 2,107,770.21 | 0.53 |
| | | Base | 41.944151 | 5,195,663.95 | 58.960000 | 7,303,434.16 | 2,107,770.21 | 0.53 |
| 31847R102 | FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001 | | | | | | | |
| | 49,497.000 | Local | 28.522002 | 1,411,753.54 | 63.800000 | 3,157,908.60 | 1,746,155.06 | 0.23 |
| | | Base | 28.522002 | 1,411,753.54 | 63.800000 | 3,157,908.60 | 1,746,155.06 | 0.23 |
| 32020R109 | FIRST FINL BANKSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | 61,348.000 | Local | 29.068584 | 1,783,299.47 | 36.570000 | 2,243,496.36 | 460,196.89 | 0.16 |
| | | Base | 29.068584 | 1,783,299.47 | 36.570000 | 2,243,496.36 | 460,196.89 | 0.16 |



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|---|---|---|---|---|---|---|---|---|
| 320517105 | FIRST HORIZON CORP COMMON STOCK USD.625 | | | | | | | |
| | 260,969.000 | Local | 12.637064 | 3,297,881.98 | 16.590000 | 4,329,475.71 | 1,031,593.73 | 0.32 |
| | | Base | 12.637064 | 3,297,881.98 | 16.590000 | 4,329,475.71 | 1,031,593.73 | 0.32 |
| 32054K103 | FIRST INDUSTRIAL REALTY TR REIT USD.01 | | | | | | | |
| | 63,154.000 | Local | 30.156677 | 1,904,514.79 | 56.730000 | 3,582,726.42 | 1,678,211.63 | 0.26 |
| | | Base | 30.156677 | 1,904,514.79 | 56.730000 | 3,582,726.42 | 1,678,211.63 | 0.26 |
| 33768G107 | FIRSTCASH HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 37,305.000 | Local | 81.649064 | 3,045,918.32 | 120.090000 | 4,479,957.45 | 1,434,039.13 | 0.33 |
| | | Base | 81.649064 | 3,045,918.32 | 120.090000 | 4,479,957.45 | 1,434,039.13 | 0.33 |
| 33829M101 | FIVE BELOW COMMON STOCK USD.01 | | | | | | | |
| | 26,338.000 | Local | 88.328195 | 2,326,388.01 | 75.430000 | 1,986,675.34 | -339,712.67 | 0.15 |
| | | Base | 88.328195 | 2,326,388.01 | 75.430000 | 1,986,675.34 | -339,712.67 | 0.15 |
| 339750101 | FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001 | | | | | | | |
| | 51,067.000 | Local | 82.072235 | 4,191,182.85 | 112.440000 | 5,741,973.48 | 1,550,790.63 | 0.42 |
| | | Base | 82.072235 | 4,191,182.85 | 112.440000 | 5,741,973.48 | 1,550,790.63 | 0.42 |
| 343412102 | FLUOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 81,693.000 | Local | 29.920739 | 2,444,314.96 | 50.070000 | 4,090,368.51 | 1,646,053.55 | 0.30 |
| | | Base | 29.920739 | 2,444,314.96 | 50.070000 | 4,090,368.51 | 1,646,053.55 | 0.30 |
| 343498101 | FLOWERS FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 91,689.000 | Local | 16.711033 | 1,532,217.89 | 23.240000 | 2,130,852.36 | 598,634.47 | 0.16 |
| | | Base | 16.711033 | 1,532,217.89 | 23.240000 | 2,130,852.36 | 598,634.47 | 0.16 |
| 34354P105 | FLOWSERVE CORP COMMON STOCK USD1.25 | | | | | | | |
| | 62,826.000 | Local | 39.060870 | 2,454,038.20 | 49.880000 | 3,133,760.88 | 679,722.68 | 0.23 |
| | | Base | 39.060870 | 2,454,038.20 | 49.880000 | 3,133,760.88 | 679,722.68 | 0.23 |
| 34964C106 | FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01 | | | | | | | |
| | 59,688.000 | Local | 56.695393 | 3,384,034.63 | 79.410000 | 4,739,824.08 | 1,355,789.45 | 0.35 |
| | | Base | 56.695393 | 3,384,034.63 | 79.410000 | 4,739,824.08 | 1,355,789.45 | 0.35 |
| 35909D109 | FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25 | | | | | | | |
| | 106,750.000 | Local | 22.226814 | 2,372,712.39 | 28.800000 | 3,074,400.00 | 701,687.61 | 0.23 |
| | | Base | 22.226814 | 2,372,712.39 | 28.800000 | 3,074,400.00 | 701,687.61 | 0.23 |



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|---|---|---|---|---|---|---|---|---|
| 361448103 | GATX CORP COMMON STOCK USD.625 | | | | | | | |
| | 16,988.000 | Local | 48.267184 | 819,962.92 | 141.100000 | 2,397,006.80 | 1,577,043.88 | 0.18 |
| | | Base | 48.267184 | 819,962.92 | 141.100000 | 2,397,006.80 | 1,577,043.88 | 0.18 |
| 36262G101 | GXO LOGISTICS INC COMMON STOCK USD.01 | | | | | | | |
| | 56,993.000 | Local | 32.397260 | 1,846,417.05 | 50.050000 | 2,852,499.65 | 1,006,082.60 | 0.21 |
| | | Base | 32.397260 | 1,846,417.05 | 50.050000 | 2,852,499.65 | 1,006,082.60 | 0.21 |
| 36467J108 | GAMING AND LEISURE PROPERTIE REIT | | | | | | | |
| | 129,562.000 | Local | 47.355778 | 6,135,509.28 | 52.020000 | 6,739,815.24 | 604,305.96 | 0.49 |
| | | Base | 47.355778 | 6,135,509.28 | 52.020000 | 6,739,815.24 | 604,305.96 | 0.49 |
| 36467W109 | GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001 | | | | | | | |
| | 128,580.000 | Local | 50.147211 | 6,447,928.36 | 23.420000 | 3,011,343.60 | -3,436,584.76 | 0.22 |
| | | Base | 50.147211 | 6,447,928.36 | 23.420000 | 3,011,343.60 | -3,436,584.76 | 0.22 |
| 364760108 | GAP INC/THE COMMON STOCK USD.05 | | | | | | | |
| | 103,380.000 | Local | 15.329810 | 1,584,795.72 | 22.430000 | 2,318,813.40 | 734,017.68 | 0.17 |
| | | Base | 15.329810 | 1,584,795.72 | 22.430000 | 2,318,813.40 | 734,017.68 | 0.17 |
| 371901109 | GENTEX CORP COMMON STOCK USD.06 | | | | | | | |
| | 110,322.000 | Local | 14.973357 | 1,651,890.70 | 31.330000 | 3,456,388.26 | 1,804,497.56 | 0.25 |
| | | Base | 14.973357 | 1,651,890.70 | 31.330000 | 3,456,388.26 | 1,804,497.56 | 0.25 |
| 37637Q105 | GLACIER BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 54,110.000 | Local | 38.019068 | 2,057,211.77 | 47.300000 | 2,559,403.00 | 502,191.23 | 0.19 |
| | | Base | 38.019068 | 2,057,211.77 | 47.300000 | 2,559,403.00 | 502,191.23 | 0.19 |
| 379577208 | GLOBUS MEDICAL INC A COMMON STOCK USD.001 | | | | | | | |
| | 53,746.000 | Local | 40.297129 | 2,165,809.48 | 72.700000 | 3,907,334.20 | 1,741,524.72 | 0.29 |
| | | Base | 40.297129 | 2,165,809.48 | 72.700000 | 3,907,334.20 | 1,741,524.72 | 0.29 |
| 382550101 | GOODYEAR TIRE + RUBBER CO COMMON STOCK | | | | | | | |
| | 135,854.000 | Local | 17.014521 | 2,311,490.75 | 8.820000 | 1,198,232.28 | -1,113,258.47 | 0.09 |
| | | Base | 17.014521 | 2,311,490.75 | 8.820000 | 1,198,232.28 | -1,113,258.47 | 0.09 |
| 384109104 | GRACO INC COMMON STOCK USD1.0 | | | | | | | |
| | 80,713.000 | Local | 25.717260 | 2,075,717.21 | 83.350000 | 6,727,428.55 | 4,651,711.34 | 0.49 |
| | | Base | 25.717260 | 2,075,717.21 | 83.350000 | 6,727,428.55 | 4,651,711.34 | 0.49 |



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|---|---|---|---|---|---|---|---|---|---|
| 384637104 | GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 1,657.000 | 462.937471 | 767,087.39 | 795.190000 | 1,317,629.83 | 550,542.44 | 0.10 |
| | | Base | | 462.937471 | 767,087.39 | 795.190000 | 1,317,629.83 | 550,542.44 | 0.10 |
| 38526M106 | GRAND CANYON EDUCATION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,990.000 | 94.067931 | 1,316,010.35 | 145.010000 | 2,028,689.90 | 712,679.55 | 0.15 |
| | | Base | | 94.067931 | 1,316,010.35 | 145.010000 | 2,028,689.90 | 712,679.55 | 0.15 |
| 388689101 | GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 146,643.000 | 24.946317 | 3,658,202.74 | 29.930000 | 4,389,024.99 | 730,822.25 | 0.32 |
| | | Base | | 24.946317 | 3,658,202.74 | 29.930000 | 4,389,024.99 | 730,822.25 | 0.32 |
| 397624107 | GREIF INC CL A COMMON STOCK | | | | | | | | |
| | | Local | 12,307.000 | 50.719985 | 624,210.85 | 62.520000 | 769,433.64 | 145,222.79 | 0.06 |
| | | Base | | 50.719985 | 624,210.85 | 62.520000 | 769,433.64 | 145,222.79 | 0.06 |
| 403949100 | HF SINCLAIR CORP COMMON STOCK | | | | | | | | |
| | | Local | 71,525.000 | 38.788727 | 2,774,363.73 | 49.140000 | 3,514,738.50 | 740,374.77 | 0.26 |
| | | Base | | 38.788727 | 2,774,363.73 | 49.140000 | 3,514,738.50 | 740,374.77 | 0.26 |
| 405024100 | HAEMONETICS CORP/MASS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,235.000 | 91.468749 | 2,216,745.12 | 75.580000 | 1,831,681.30 | -385,063.82 | 0.13 |
| | | Base | | 91.468749 | 2,216,745.12 | 75.580000 | 1,831,681.30 | -385,063.82 | 0.13 |
| 40637H109 | HALOZYME THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 60,736.000 | 42.558025 | 2,584,804.18 | 63.850000 | 3,877,993.60 | 1,293,189.42 | 0.28 |
| | | Base | | 42.558025 | 2,584,804.18 | 63.850000 | 3,877,993.60 | 1,293,189.42 | 0.28 |
| 410120109 | HANCOCK WHITNEY CORP COMMON STOCK USD3.33 | | | | | | | | |
| | | Local | 41,340.000 | 33.970994 | 1,404,360.88 | 53.730000 | 2,221,198.20 | 816,837.32 | 0.16 |
| | | Base | | 33.970994 | 1,404,360.88 | 53.730000 | 2,221,198.20 | 816,837.32 | 0.16 |
| 410867105 | HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,152.000 | 70.535359 | 1,209,822.48 | 146.990000 | 2,521,172.48 | 1,311,350.00 | 0.18 |
| | | Base | | 70.535359 | 1,209,822.48 | 146.990000 | 2,521,172.48 | 1,311,350.00 | 0.18 |
| 412822108 | HARLEY DAVIDSON INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,410.000 | 24.869137 | 1,452,606.30 | 37.440000 | 2,186,870.40 | 734,264.10 | 0.16 |
| | | Base | | 24.869137 | 1,452,606.30 | 37.440000 | 2,186,870.40 | 734,264.10 | 0.16 |



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|---|---|---|---|---|---|---|---|---|
| 42226A107 | HEALTHEQUITY INC COMMON STOCK USD.0001 | | | | | | | |
| | 41,521.000 | Local | 79.715958 | 3,309,886.28 | 79.560000 | 3,303,410.76 | -6,475.52 | 0.24 |
| | | Base | 79.715958 | 3,309,886.28 | 79.560000 | 3,303,410.76 | -6,475.52 | 0.24 |
| 42226K105 | HEALTHCARE REALTY TRUST INC REIT USD.01 | | | | | | | |
| | 180,644.000 | Local | 26.389028 | 4,767,019.49 | 17.800000 | 3,215,463.20 | -1,551,556.29 | 0.24 |
| | | Base | 26.389028 | 4,767,019.49 | 17.800000 | 3,215,463.20 | -1,551,556.29 | 0.24 |
| 428291108 | HEXCEL CORP COMMON STOCK USD.01 | | | | | | | |
| | 39,662.000 | Local | 44.215394 | 1,753,670.97 | 63.290000 | 2,510,207.98 | 756,537.01 | 0.18 |
| | | Base | 44.215394 | 1,753,670.97 | 63.290000 | 2,510,207.98 | 756,537.01 | 0.18 |
| 43283X105 | HILTON GRAND VACATIONS INC COMMON STOCK USD.01 | | | | | | | |
| | 32,662.000 | Local | 45.743515 | 1,494,074.68 | 38.580000 | 1,260,099.96 | -233,974.72 | 0.09 |
| | | Base | 45.743515 | 1,494,074.68 | 38.580000 | 1,260,099.96 | -233,974.72 | 0.09 |
| 436893200 | HOME BANCSHARES INC COMMON STOCK USD.01 | | | | | | | |
| | 88,903.000 | Local | 21.485959 | 1,910,166.21 | 27.840000 | 2,475,059.52 | 564,893.31 | 0.18 |
| | | Base | 21.485959 | 1,910,166.21 | 27.840000 | 2,475,059.52 | 564,893.31 | 0.18 |
| 441593100 | HOULIHAN LOKEY INC COMMON STOCK USD.001 | | | | | | | |
| | 24,988.000 | Local | 119.985224 | 2,998,190.78 | 156.620000 | 3,913,620.56 | 915,429.78 | 0.29 |
| | | Base | 119.985224 | 2,998,190.78 | 156.620000 | 3,913,620.56 | 915,429.78 | 0.29 |
| 448579102 | HYATT HOTELS CORP CL A COMMON STOCK USD.01 | | | | | | | |
| | 21,559.000 | Local | 102.996415 | 2,220,499.71 | 151.920000 | 3,275,243.28 | 1,054,743.57 | 0.24 |
| | | Base | 102.996415 | 2,220,499.71 | 151.920000 | 3,275,243.28 | 1,054,743.57 | 0.24 |
| 44980X109 | IPG PHOTONICS CORP COMMON STOCK USD.0001 | | | | | | | |
| | 13,699.000 | Local | 93.516278 | 1,281,079.49 | 68.370000 | 936,600.63 | -344,478.86 | 0.07 |
| | | Base | 93.516278 | 1,281,079.49 | 68.370000 | 936,600.63 | -344,478.86 | 0.07 |
| 45073V108 | ITT INC COMMON STOCK USD1.0 | | | | | | | |
| | 39,274.000 | Local | 34.996456 | 1,374,450.80 | 139.220000 | 5,467,726.28 | 4,093,275.48 | 0.40 |
| | | Base | 34.996456 | 1,374,450.80 | 139.220000 | 5,467,726.28 | 4,093,275.48 | 0.40 |
| 451107106 | IDACORP INC COMMON STOCK | | | | | | | |
| | 24,191.000 | Local | 57.755179 | 1,397,155.54 | 101.910000 | 2,465,304.81 | 1,068,149.27 | 0.18 |
| | | Base | 57.755179 | 1,397,155.54 | 101.910000 | 2,465,304.81 | 1,068,149.27 | 0.18 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 452327109 | ILLUMINA INC COMMON STOCK USD.01 | | | | | | | |
| | 76,018.000 | Local | 106.789713 | 8,117,940.44 | 131.400000 | 9,988,765.20 | 1,870,824.76 | 0.73 |
| | | Base | 106.789713 | 8,117,940.44 | 131.400000 | 9,988,765.20 | 1,870,824.76 | 0.73 |
| 45378A106 | INDEPENDENCE REALTY TRUST IN REIT USD.01 | | | | | | | |
| | 107,213.000 | Local | 21.870977 | 2,344,853.07 | 20.780000 | 2,227,886.14 | -116,966.93 | 0.16 |
| | | Base | 21.870977 | 2,344,853.07 | 20.780000 | 2,227,886.14 | -116,966.93 | 0.16 |
| 457187102 | INGREDION INC COMMON STOCK USD.01 | | | | | | | |
| | 31,327.000 | Local | 58.930886 | 1,846,127.86 | 134.310000 | 4,207,529.37 | 2,361,401.51 | 0.31 |
| | | Base | 58.930886 | 1,846,127.86 | 134.310000 | 4,207,529.37 | 2,361,401.51 | 0.31 |
| 45778Q107 | INSPERITY INC COMMON STOCK USD.01 | | | | | | | |
| | 17,071.000 | Local | 92.681815 | 1,582,171.27 | 93.990000 | 1,604,503.29 | 22,332.02 | 0.12 |
| | | Base | 92.681815 | 1,582,171.27 | 93.990000 | 1,604,503.29 | 22,332.02 | 0.12 |
| 45841N107 | INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01 | | | | | | | |
| | 51,113.000 | Local | 60.397726 | 3,087,108.99 | 128.890000 | 6,587,954.57 | 3,500,845.58 | 0.48 |
| | | Base | 60.397726 | 3,087,108.99 | 128.890000 | 6,587,954.57 | 3,500,845.58 | 0.48 |
| 459044103 | INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0 | | | | | | | |
| | 25,517.000 | Local | 25.474771 | 650,039.74 | 63.180000 | 1,612,164.06 | 962,124.32 | 0.12 |
| | | Base | 25.474771 | 650,039.74 | 63.180000 | 1,612,164.06 | 962,124.32 | 0.12 |
| 46269C102 | IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 57,946.000 | Local | 40.658583 | 2,356,002.24 | 25.800000 | 1,495,006.80 | -860,995.44 | 0.11 |
| | | Base | 40.658583 | 2,356,002.24 | 25.800000 | 1,495,006.80 | -860,995.44 | 0.11 |
| 47233W109 | JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0 | | | | | | | |
| | 80,951.000 | Local | 19.016784 | 1,539,427.65 | 59.950000 | 4,853,012.45 | 3,313,584.80 | 0.36 |
| | | Base | 19.016784 | 1,539,427.65 | 59.950000 | 4,853,012.45 | 3,313,584.80 | 0.36 |
| 48020Q107 | JONES LANG LASALLE INC COMMON STOCK USD.01 | | | | | | | |
| | 22,696.000 | Local | 106.598117 | 2,419,350.87 | 255.230000 | 5,792,700.08 | 3,373,349.21 | 0.42 |
| | | Base | 106.598117 | 2,419,350.87 | 255.230000 | 5,792,700.08 | 3,373,349.21 | 0.42 |
| 48123V102 | ZIFF DAVIS INC COMMON STOCK USD.01 | | | | | | | |
| | 22,012.000 | Local | 73.952887 | 1,627,850.95 | 48.870000 | 1,075,726.44 | -552,124.51 | 0.08 |
| | | Base | 73.952887 | 1,627,850.95 | 48.870000 | 1,075,726.44 | -552,124.51 | 0.08 |

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|---|---|---|---|---|---|---|---|---|---|
| 48242W106 | KBR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 64,077.000 | 28.605253 | 1,832,938.78 | 69.360000 | 4,444,380.72 | 2,611,441.94 | 0.33 |
| | | Base | | 28.605253 | 1,832,938.78 | 69.360000 | 4,444,380.72 | 2,611,441.94 | 0.33 |
| 48666K109 | KB HOME COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,089.000 | 19.332800 | 678,368.62 | 83.710000 | 2,937,300.19 | 2,258,931.57 | 0.21 |
| | | Base | | 19.332800 | 678,368.62 | 83.710000 | 2,937,300.19 | 2,258,931.57 | 0.21 |
| 488401100 | KEMPER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 28,877.000 | 45.247685 | 1,306,617.39 | 62.510000 | 1,805,101.27 | 498,483.88 | 0.13 |
| | | Base | | 45.247685 | 1,306,617.39 | 62.510000 | 1,805,101.27 | 498,483.88 | 0.13 |
| 49427F108 | KILROY REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 50,968.000 | 59.034472 | 3,008,868.97 | 36.270000 | 1,848,609.36 | -1,160,259.61 | 0.14 |
| | | Base | | 59.034472 | 3,008,868.97 | 36.270000 | 1,848,609.36 | -1,160,259.61 | 0.14 |
| 49714P108 | KINSALE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,552.000 | 207.415513 | 2,188,648.49 | 491.090000 | 5,181,981.68 | 2,993,333.19 | 0.38 |
| | | Base | | 207.415513 | 2,188,648.49 | 491.090000 | 5,181,981.68 | 2,993,333.19 | 0.38 |
| 497266106 | KIRBY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,821.000 | 56.450992 | 1,570,523.04 | 119.920000 | 3,336,294.32 | 1,765,771.28 | 0.24 |
| | | Base | | 56.450992 | 1,570,523.04 | 119.920000 | 3,336,294.32 | 1,765,771.28 | 0.24 |
| 49803T300 | KITE REALTY GROUP TRUST REIT USD.01 | | | | | | | | |
| | | Local | 104,796.000 | 21.956077 | 2,300,909.09 | 26.080000 | 2,733,079.68 | 432,170.59 | 0.20 |
| | | Base | | 21.956077 | 2,300,909.09 | 26.080000 | 2,733,079.68 | 432,170.59 | 0.20 |
| 498894104 | KNIFE RIVER CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,014.000 | 31.278617 | 844,960.57 | 78.870000 | 2,130,594.18 | 1,285,633.61 | 0.16 |
| | | Base | | 31.278617 | 844,960.57 | 78.870000 | 2,130,594.18 | 1,285,633.61 | 0.16 |
| 499049104 | KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 77,122.000 | 43.877107 | 3,383,890.26 | 52.380000 | 4,039,650.36 | 655,760.10 | 0.30 |
| | | Base | | 43.877107 | 3,383,890.26 | 52.380000 | 4,039,650.36 | 655,760.10 | 0.30 |
| 50155Q100 | KYNDRYL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 109,806.000 | 16.790658 | 1,843,715.00 | 23.690000 | 2,601,304.14 | 757,589.14 | 0.19 |
| | | Base | | 16.790658 | 1,843,715.00 | 23.690000 | 2,601,304.14 | 757,589.14 | 0.19 |



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|---|---|---|---|---|---|---|---|---|---|
| 512816109 | LAMAR ADVERTISING CO A REIT USD.001 | | | | | | | | |
| | | Local | 41,908.000 | 51.620359 | 2,163,306.00 | 125.780000 | 5,271,188.24 | 3,107,882.24 | 0.39 |
| | | Base | | 51.620359 | 2,163,306.00 | 125.780000 | 5,271,188.24 | 3,107,882.24 | 0.39 |
| 513847103 | LANCASTER COLONY CORP COMMON STOCK | | | | | | | | |
| | | Local | 9,720.000 | 89.034453 | 865,414.88 | 170.760000 | 1,659,787.20 | 794,372.32 | 0.12 |
| | | Base | | 89.034453 | 865,414.88 | 170.760000 | 1,659,787.20 | 794,372.32 | 0.12 |
| 515098101 | LANDSTAR SYSTEM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,066.000 | 68.720977 | 1,172,792.19 | 182.560000 | 3,115,568.96 | 1,942,776.77 | 0.23 |
| | | Base | | 68.720977 | 1,172,792.19 | 182.560000 | 3,115,568.96 | 1,942,776.77 | 0.23 |
| 516544103 | LANTHEUS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,076.000 | 66.747407 | 2,207,737.25 | 106.470000 | 3,521,601.72 | 1,313,864.47 | 0.26 |
| | | Base | | 66.747407 | 2,207,737.25 | 106.470000 | 3,521,601.72 | 1,313,864.47 | 0.26 |
| 518415104 | LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 65,638.000 | 57.471334 | 3,772,303.45 | 47.360000 | 3,108,615.68 | -663,687.77 | 0.23 |
| | | Base | | 57.471334 | 3,772,303.45 | 47.360000 | 3,108,615.68 | -663,687.77 | 0.23 |
| 521865204 | LEAR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,099.000 | 134.732675 | 3,651,120.76 | 116.650000 | 3,161,098.35 | -490,022.41 | 0.23 |
| | | Base | | 134.732675 | 3,651,120.76 | 116.650000 | 3,161,098.35 | -490,022.41 | 0.23 |
| 526107107 | LENNOX INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,299.000 | 106.665225 | 1,631,871.27 | 590.190000 | 9,029,316.81 | 7,397,445.54 | 0.66 |
| | | Base | | 106.665225 | 1,631,871.27 | 590.190000 | 9,029,316.81 | 7,397,445.54 | 0.66 |
| 533900106 | LINCOLN ELECTRIC HOLDINGS COMMON STOCK | | | | | | | | |
| | | Local | 27,157.000 | 57.394392 | 1,558,659.50 | 193.610000 | 5,257,866.77 | 3,699,207.27 | 0.38 |
| | | Base | | 57.394392 | 1,558,659.50 | 193.610000 | 5,257,866.77 | 3,699,207.27 | 0.38 |
| 536797103 | LITHIA MOTORS INC COMMON STOCK | | | | | | | | |
| | | Local | 832.000 | 277.604315 | 230,966.79 | 301.080000 | 250,498.56 | 19,531.77 | 0.02 |
| | | Base | | 277.604315 | 230,966.79 | 301.080000 | 250,498.56 | 19,531.77 | 0.02 |
| 537008104 | LITTELFUSE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,827.000 | 169.680391 | 2,006,809.99 | 272.200000 | 3,219,309.40 | 1,212,499.41 | 0.24 |
| | | Base | | 169.680391 | 2,006,809.99 | 272.200000 | 3,219,309.40 | 1,212,499.41 | 0.24 |



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|---|---|---|---|---|---|---|---|---|---|
| 546347105 | LOUISIANA PACIFIC CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 30,440.000 | 19.026919 | 579,179.41 | 97.050000 | 2,954,202.00 | 2,375,022.59 | 0.22 |
| | | Base | | 19.026919 | 579,179.41 | 97.050000 | 2,954,202.00 | 2,375,022.59 | 0.22 |
| 55024U109 | LUMENTUM HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,259.000 | 61.206577 | 1,974,462.96 | 57.610000 | 1,858,440.99 | -116,021.97 | 0.14 |
| | | Base | | 61.206577 | 1,974,462.96 | 57.610000 | 1,858,440.99 | -116,021.97 | 0.14 |
| 552690109 | MDU RESOURCES GROUP INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 97,297.000 | 15.409677 | 1,499,315.35 | 25.690000 | 2,499,559.93 | 1,000,244.58 | 0.18 |
| | | Base | | 15.409677 | 1,499,315.35 | 25.690000 | 2,499,559.93 | 1,000,244.58 | 0.18 |
| 552848103 | MGIC INVESTMENT CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 127,217.000 | 12.790414 | 1,627,158.10 | 25.430000 | 3,235,128.31 | 1,607,970.21 | 0.24 |
| | | Base | | 12.790414 | 1,627,158.10 | 25.430000 | 3,235,128.31 | 1,607,970.21 | 0.24 |
| 55306N104 | MKS INSTRUMENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 30,143.000 | 102.691527 | 3,095,430.71 | 119.230000 | 3,593,949.89 | 498,519.18 | 0.26 |
| | | Base | | 102.691527 | 3,095,430.71 | 119.230000 | 3,593,949.89 | 498,519.18 | 0.26 |
| 553368101 | MP MATERIALS CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 63,901.000 | 24.988732 | 1,596,804.98 | 12.900000 | 824,322.90 | -772,482.08 | 0.06 |
| | | Base | | 24.988732 | 1,596,804.98 | 12.900000 | 824,322.90 | -772,482.08 | 0.06 |
| 553498106 | MSA SAFETY INC COMMON STOCK | | | | | | | | |
| | | Local | 17,666.000 | 63.647840 | 1,124,402.75 | 182.630000 | 3,226,341.58 | 2,101,938.83 | 0.24 |
| | | Base | | 63.647840 | 1,124,402.75 | 182.630000 | 3,226,341.58 | 2,101,938.83 | 0.24 |
| 553530106 | MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 21,762.000 | 66.908952 | 1,456,072.62 | 82.240000 | 1,789,706.88 | 333,634.26 | 0.13 |
| | | Base | | 66.908952 | 1,456,072.62 | 82.240000 | 1,789,706.88 | 333,634.26 | 0.13 |
| 55405Y100 | MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,151.000 | 59.420050 | 1,553,893.73 | 109.230000 | 2,856,473.73 | 1,302,580.00 | 0.21 |
| | | Base | | 59.420050 | 1,553,893.73 | 109.230000 | 2,856,473.73 | 1,302,580.00 | 0.21 |
| 55616P104 | MACY S INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 131,307.000 | 25.848593 | 3,394,101.22 | 15.570000 | 2,044,449.99 | -1,349,651.23 | 0.15 |
| | | Base | | 25.848593 | 3,394,101.22 | 15.570000 | 2,044,449.99 | -1,349,651.23 | 0.15 |



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|---|---|---|---|---|---|---|---|---|
| 562750109 | MANHATTAN ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | |
| | 29,381.000 | Local | 69.818871 | 2,051,348.25 | 264.430000 | 7,769,217.83 | 5,717,869.58 | 0.57 |
| | | Base | 69.818871 | 2,051,348.25 | 264.430000 | 7,769,217.83 | 5,717,869.58 | 0.57 |
| 56418H100 | MANPOWERGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 22,764.000 | Local | 58.016408 | 1,320,685.51 | 73.920000 | 1,682,714.88 | 362,029.37 | 0.12 |
| | | Base | 58.016408 | 1,320,685.51 | 73.920000 | 1,682,714.88 | 362,029.37 | 0.12 |
| 57164Y107 | MARRIOTT VACATIONS WORLD COMMON STOCK USD.01 | | | | | | | |
| | 15,606.000 | Local | 114.613926 | 1,788,664.93 | 74.000000 | 1,154,844.00 | -633,820.93 | 0.08 |
| | | Base | 114.613926 | 1,788,664.93 | 74.000000 | 1,154,844.00 | -633,820.93 | 0.08 |
| 574795100 | MASIMO CORP COMMON STOCK USD.001 | | | | | | | |
| | 21,279.000 | Local | 115.107615 | 2,449,374.95 | 117.520000 | 2,500,708.08 | 51,333.13 | 0.18 |
| | | Base | 115.107615 | 2,449,374.95 | 117.520000 | 2,500,708.08 | 51,333.13 | 0.18 |
| 576323109 | MASTEC INC COMMON STOCK USD.1 | | | | | | | |
| | 28,995.000 | Local | 52.251684 | 1,515,037.58 | 113.130000 | 3,280,204.35 | 1,765,166.77 | 0.24 |
| | | Base | 52.251684 | 1,515,037.58 | 113.130000 | 3,280,204.35 | 1,765,166.77 | 0.24 |
| 576485205 | MATADOR RESOURCES CO COMMON STOCK USD.01 | | | | | | | |
| | 54,318.000 | Local | 59.942666 | 3,255,965.71 | 56.720000 | 3,080,916.96 | -175,048.75 | 0.23 |
| | | Base | 59.942666 | 3,255,965.71 | 56.720000 | 3,080,916.96 | -175,048.75 | 0.23 |
| 577081102 | MATTEL INC COMMON STOCK USD1.0 | | | | | | | |
| | 164,207.000 | Local | 12.260714 | 2,013,295.01 | 18.980000 | 3,116,648.86 | 1,103,353.85 | 0.23 |
| | | Base | 12.260714 | 2,013,295.01 | 18.980000 | 3,116,648.86 | 1,103,353.85 | 0.23 |
| 577933104 | MAXIMUS INC COMMON STOCK | | | | | | | |
| | 29,012.000 | Local | 64.401088 | 1,868,404.37 | 92.260000 | 2,676,647.12 | 808,242.75 | 0.20 |
| | | Base | 64.401088 | 1,868,404.37 | 92.260000 | 2,676,647.12 | 808,242.75 | 0.20 |
| 58506Q109 | MEDPACE HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 11,237.000 | Local | 123.787637 | 1,391,001.68 | 355.270000 | 3,992,168.99 | 2,601,167.31 | 0.29 |
| | | Base | 123.787637 | 1,391,001.68 | 355.270000 | 3,992,168.99 | 2,601,167.31 | 0.29 |
| 596278101 | MIDDLEBY CORP COMMON STOCK USD.01 | | | | | | | |
| | 25,659.000 | Local | 85.261320 | 2,187,720.20 | 140.620000 | 3,608,168.58 | 1,420,448.38 | 0.26 |
| | | Base | 85.261320 | 2,187,720.20 | 140.620000 | 3,608,168.58 | 1,420,448.38 | 0.26 |



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|---|---|---|---|---|---|---|---|---|---|
| 617700109 | MORNINGSTAR INC COMMON STOCK | | | | | | | | |
| | | Local | 12,443.000 | 248.052919 | 3,086,522.47 | 313.770000 | 3,904,240.11 | 817,717.64 | 0.29 |
| | | Base | | 248.052919 | 3,086,522.47 | 313.770000 | 3,904,240.11 | 817,717.64 | 0.29 |
| 626717102 | MURPHY OIL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 69,169.000 | 26.393824 | 1,825,634.43 | 37.280000 | 2,578,620.32 | 752,985.89 | 0.19 |
| | | Base | | 26.393824 | 1,825,634.43 | 37.280000 | 2,578,620.32 | 752,985.89 | 0.19 |
| 626755102 | MURPHY USA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,996.000 | 77.829831 | 700,157.16 | 519.630000 | 4,674,591.48 | 3,974,434.32 | 0.34 |
| | | Base | | 77.829831 | 700,157.16 | 519.630000 | 4,674,591.48 | 3,974,434.32 | 0.34 |
| 62955J103 | NOV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 188,752.000 | 12.924813 | 2,439,584.26 | 17.770000 | 3,354,123.04 | 914,538.78 | 0.25 |
| | | Base | | 12.924813 | 2,439,584.26 | 17.770000 | 3,354,123.04 | 914,538.78 | 0.25 |
| 636180101 | NATIONAL FUEL GAS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 43,863.000 | 47.029383 | 2,062,849.84 | 59.760000 | 2,621,252.88 | 558,403.04 | 0.19 |
| | | Base | | 47.029383 | 2,062,849.84 | 59.760000 | 2,621,252.88 | 558,403.04 | 0.19 |
| 637417106 | NNN REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 87,495.000 | 36.196581 | 3,167,019.88 | 46.990000 | 4,111,390.05 | 944,370.17 | 0.30 |
| | | Base | | 36.196581 | 3,167,019.88 | 46.990000 | 4,111,390.05 | 944,370.17 | 0.30 |
| 637870106 | NATIONAL STORAGE AFFILIATES REIT USD.01 | | | | | | | | |
| | | Local | 33,259.000 | 47.220940 | 1,570,521.24 | 46.740000 | 1,554,525.66 | -15,995.58 | 0.11 |
| | | Base | | 47.220940 | 1,570,521.24 | 46.740000 | 1,554,525.66 | -15,995.58 | 0.11 |
| 640491106 | NEOGEN CORP COMMON STOCK USD.16 | | | | | | | | |
| | | Local | 94,064.000 | 25.459700 | 2,394,841.24 | 17.250000 | 1,622,604.00 | -772,237.24 | 0.12 |
| | | Base | | 25.459700 | 2,394,841.24 | 17.250000 | 1,622,604.00 | -772,237.24 | 0.12 |
| 64125C109 | NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 48,025.000 | 95.533115 | 4,587,977.86 | 127.060000 | 6,102,056.50 | 1,514,078.64 | 0.45 |
| | | Base | | 95.533115 | 4,587,977.86 | 127.060000 | 6,102,056.50 | 1,514,078.64 | 0.45 |
| 646025106 | NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 47,158.000 | 36.594891 | 1,725,741.85 | 46.310000 | 2,183,886.98 | 458,145.13 | 0.16 |
| | | Base | | 36.594891 | 1,725,741.85 | 46.310000 | 2,183,886.98 | 458,145.13 | 0.16 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 649445400 | NEW YORK COMMUNITY BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 124,022.000 | 35.212942 | 4,367,179.44 | 10.840000 | 1,344,398.48 | -3,022,780.96 | 0.10 |
| | | Base | | 35.212942 | 4,367,179.44 | 10.840000 | 1,344,398.48 | -3,022,780.96 | 0.10 |
| 650111107 | NEW YORK TIMES CO A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 78,037.000 | 22.227533 | 1,734,570.03 | 54.930000 | 4,286,572.41 | 2,552,002.38 | 0.31 |
| | | Base | | 22.227533 | 1,734,570.03 | 54.930000 | 4,286,572.41 | 2,552,002.38 | 0.31 |
| 651587107 | NEWMARKET CORP COMMON STOCK | | | | | | | | |
| | | Local | 3,296.000 | 230.713689 | 760,432.32 | 573.770000 | 1,891,145.92 | 1,130,713.60 | 0.14 |
| | | Base | | 230.713689 | 760,432.32 | 573.770000 | 1,891,145.92 | 1,130,713.60 | 0.14 |
| 65290E101 | NEXTRACKER INC CL A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 58,643.000 | 46.797801 | 2,744,363.45 | 40.670000 | 2,385,010.81 | -359,352.64 | 0.17 |
| | | Base | | 46.797801 | 2,744,363.45 | 40.670000 | 2,385,010.81 | -359,352.64 | 0.17 |
| 65336K103 | NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,883.000 | 175.110818 | 2,606,174.31 | 170.880000 | 2,543,207.04 | -62,967.27 | 0.19 |
| | | Base | | 175.110818 | 2,606,174.31 | 170.880000 | 2,543,207.04 | -62,967.27 | 0.19 |
| 655664100 | NORDSTROM INC COMMON STOCK | | | | | | | | |
| | | Local | 46,745.000 | 16.990986 | 794,243.63 | 22.340000 | 1,044,283.30 | 250,039.67 | 0.08 |
| | | Base | | 16.990986 | 794,243.63 | 22.340000 | 1,044,283.30 | 250,039.67 | 0.08 |
| 668074305 | NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,245.000 | 59.802892 | 1,748,935.58 | 54.390000 | 1,590,635.55 | -158,300.03 | 0.12 |
| | | Base | | 59.802892 | 1,748,935.58 | 54.390000 | 1,590,635.55 | -158,300.03 | 0.12 |
| 67000B104 | NOVANTA INC COMMON STOCK | | | | | | | | |
| | | Local | 17,129.000 | 133.627832 | 2,288,911.13 | 183.280000 | 3,139,403.12 | 850,491.99 | 0.23 |
| | | Base | | 133.627832 | 2,288,911.13 | 183.280000 | 3,139,403.12 | 850,491.99 | 0.23 |
| 670837103 | OGE ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 95,702.000 | 25.449993 | 2,435,615.25 | 39.560000 | 3,785,971.12 | 1,350,355.87 | 0.28 |
| | | Base | | 25.449993 | 2,435,615.25 | 39.560000 | 3,785,971.12 | 1,350,355.87 | 0.28 |
| 674215207 | CHORD ENERGY CORP COMMON STOCK | | | | | | | | |
| | | Local | 29,674.000 | 152.409518 | 4,522,600.05 | 148.430000 | 4,404,511.82 | -118,088.23 | 0.32 |
| | | Base | | 152.409518 | 4,522,600.05 | 148.430000 | 4,404,511.82 | -118,088.23 | 0.32 |



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|---|---|---|---|---|---|---|---|---|---|
| 680033107 | OLD NATIONAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 150,692.000 | 16.363290 | 2,465,816.92 | 19.850000 | 2,991,236.20 | 525,419.28 | 0.22 |
| | | Base | | 16.363290 | 2,465,816.92 | 19.850000 | 2,991,236.20 | 525,419.28 | 0.22 |
| 680223104 | OLD REPUBLIC INTL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 120,640.000 | 17.406666 | 2,099,940.22 | 35.870000 | 4,327,356.80 | 2,227,416.58 | 0.32 |
| | | Base | | 17.406666 | 2,099,940.22 | 35.870000 | 4,327,356.80 | 2,227,416.58 | 0.32 |
| 680665205 | OLIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 56,988.000 | 23.245552 | 1,324,717.50 | 43.670000 | 2,488,665.96 | 1,163,948.46 | 0.18 |
| | | Base | | 23.245552 | 1,324,717.50 | 43.670000 | 2,488,665.96 | 1,163,948.46 | 0.18 |
| 681116109 | OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,248.000 | 68.618295 | 2,006,947.89 | 89.560000 | 2,619,450.88 | 612,502.99 | 0.19 |
| | | Base | | 68.618295 | 2,006,947.89 | 89.560000 | 2,619,450.88 | 612,502.99 | 0.19 |
| 681936100 | OMEGA HEALTHCARE INVESTORS REIT USD.1 | | | | | | | | |
| | | Local | 117,917.000 | 30.077974 | 3,546,704.47 | 39.540000 | 4,662,438.18 | 1,115,733.71 | 0.34 |
| | | Base | | 30.077974 | 3,546,704.47 | 39.540000 | 4,662,438.18 | 1,115,733.71 | 0.34 |
| 68235P108 | ONE GAS INC COMMON STOCK | | | | | | | | |
| | | Local | 26,995.000 | 50.627644 | 1,366,693.24 | 68.940000 | 1,861,035.30 | 494,342.06 | 0.14 |
| | | Base | | 50.627644 | 1,366,693.24 | 68.940000 | 1,861,035.30 | 494,342.06 | 0.14 |
| 683344105 | ONTO INNOVATION INC COMMON STOCK | | | | | | | | |
| | | Local | 23,514.000 | 116.774524 | 2,745,836.16 | 213.220000 | 5,013,655.08 | 2,267,818.92 | 0.37 |
| | | Base | | 116.774524 | 2,745,836.16 | 213.220000 | 5,013,655.08 | 2,267,818.92 | 0.37 |
| 68404L201 | OPTION CARE HEALTH INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 82,946.000 | 29.180339 | 2,420,392.42 | 32.020000 | 2,655,930.92 | 235,538.50 | 0.19 |
| | | Base | | 29.180339 | 2,420,392.42 | 32.020000 | 2,655,930.92 | 235,538.50 | 0.19 |
| 686688102 | ORMAT TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,662.000 | 84.906558 | 2,178,872.10 | 74.530000 | 1,912,588.86 | -266,283.24 | 0.14 |
| | | Base | | 84.906558 | 2,178,872.10 | 74.530000 | 1,912,588.86 | -266,283.24 | 0.14 |
| 688239201 | OSHKOSH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,209.000 | 48.392494 | 1,510,281.35 | 107.910000 | 3,367,763.19 | 1,857,481.84 | 0.25 |
| | | Base | | 48.392494 | 1,510,281.35 | 107.910000 | 3,367,763.19 | 1,857,481.84 | 0.25 |



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|---|---|---|---|---|---|---|---|---|---|
| 69047Q102 | OVINTIV INC COMMON STOCK | | | | | | | | |
| | | Local | 118,785.000 | 36.694653 | 4,358,774.31 | 42.830000 | 5,087,561.55 | 728,787.24 | 0.37 |
| | | Base | | 36.694653 | 4,358,774.31 | 42.830000 | 5,087,561.55 | 728,787.24 | 0.37 |
| 690742101 | OWENS CORNING COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 41,353.000 | 63.983250 | 2,645,899.35 | 168.730000 | 6,977,491.69 | 4,331,592.34 | 0.51 |
| | | Base | | 63.983250 | 2,645,899.35 | 168.730000 | 6,977,491.69 | 4,331,592.34 | 0.51 |
| 69318G106 | PBF ENERGY INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 50,355.000 | 33.109299 | 1,667,218.75 | 34.060000 | 1,715,091.30 | 47,872.55 | 0.13 |
| | | Base | | 33.109299 | 1,667,218.75 | 34.060000 | 1,715,091.30 | 47,872.55 | 0.13 |
| 69349H107 | TXNM ENERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 43,044.000 | 25.699489 | 1,106,208.79 | 40.980000 | 1,763,943.12 | 657,734.33 | 0.13 |
| | | Base | | 25.699489 | 1,106,208.79 | 40.980000 | 1,763,943.12 | 657,734.33 | 0.13 |
| 693656100 | PVH CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 27,015.000 | 47.998201 | 1,296,671.40 | 98.690000 | 2,666,110.35 | 1,369,438.95 | 0.20 |
| | | Base | | 47.998201 | 1,296,671.40 | 98.690000 | 2,666,110.35 | 1,369,438.95 | 0.20 |
| 700517105 | PARK HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 100,499.000 | 21.735957 | 2,184,441.94 | 15.280000 | 1,535,624.72 | -648,817.22 | 0.11 |
| | | Base | | 21.735957 | 2,184,441.94 | 15.280000 | 1,535,624.72 | -648,817.22 | 0.11 |
| 70438V106 | PAYLOCITY HOLDING CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 20,735.000 | 149.983583 | 3,109,909.60 | 161.400000 | 3,346,629.00 | 236,719.40 | 0.24 |
| | | Base | | 149.983583 | 3,109,909.60 | 161.400000 | 3,346,629.00 | 236,719.40 | 0.24 |
| 70959W103 | PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 9,255.000 | 166.988757 | 1,545,480.95 | 170.100000 | 1,574,275.50 | 28,794.55 | 0.12 |
| | | Base | | 166.988757 | 1,545,480.95 | 170.100000 | 1,574,275.50 | 28,794.55 | 0.12 |
| 70975L107 | PENUMBRA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,498.000 | 152.941760 | 2,829,116.68 | 202.320000 | 3,742,515.36 | 913,398.68 | 0.27 |
| | | Base | | 152.941760 | 2,829,116.68 | 202.320000 | 3,742,515.36 | 913,398.68 | 0.27 |
| 71377A103 | PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 74,258.000 | 45.989231 | 3,415,068.31 | 74.640000 | 5,542,617.12 | 2,127,548.81 | 0.41 |
| | | Base | | 45.989231 | 3,415,068.31 | 74.640000 | 5,542,617.12 | 2,127,548.81 | 0.41 |

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|---|---|---|---|---|---|---|---|---|
| 71424F105 | PERMIAN RESOURCES CORP COMMON STOCK USD.0001 | | | | | | | |
| | 245,095.000 | Local | 14.265790 | 3,496,473.88 | 14.240000 | 3,490,152.80 | -6,321.08 | 0.26 |
| | | Base | 14.265790 | 3,496,473.88 | 14.240000 | 3,490,152.80 | -6,321.08 | 0.26 |
| 72147K108 | PILGRIM S PRIDE CORP COMMON STOCK USD.01 | | | | | | | |
| | 19,221.000 | Local | 29.261662 | 562,438.41 | 46.580000 | 895,314.18 | 332,875.77 | 0.07 |
| | | Base | 29.261662 | 562,438.41 | 46.580000 | 895,314.18 | 332,875.77 | 0.07 |
| 72346Q104 | PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0 | | | | | | | |
| | 36,503.000 | Local | 62.620972 | 2,285,853.33 | 99.570000 | 3,634,603.71 | 1,348,750.38 | 0.27 |
| | | Base | 62.620972 | 2,285,853.33 | 99.570000 | 3,634,603.71 | 1,348,750.38 | 0.27 |
| 72703H101 | PLANET FITNESS INC CL A COMMON STOCK | | | | | | | |
| | 41,769.000 | Local | 67.754919 | 2,830,055.23 | 81.210000 | 3,392,060.49 | 562,005.26 | 0.25 |
| | | Base | 67.754919 | 2,830,055.23 | 81.210000 | 3,392,060.49 | 562,005.26 | 0.25 |
| 731068102 | POLARIS INC COMMON STOCK USD.01 | | | | | | | |
| | 25,350.000 | Local | 66.263776 | 1,679,786.71 | 84.650000 | 2,145,877.50 | 466,090.79 | 0.16 |
| | | Base | 66.263776 | 1,679,786.71 | 84.650000 | 2,145,877.50 | 466,090.79 | 0.16 |
| 736508847 | PORTLAND GENERAL ELECTRIC CO COMMON STOCK | | | | | | | |
| | 49,167.000 | Local | 48.205260 | 2,370,108.01 | 48.110000 | 2,365,424.37 | -4,683.64 | 0.17 |
| | | Base | 48.205260 | 2,370,108.01 | 48.110000 | 2,365,424.37 | -4,683.64 | 0.17 |
| 737446104 | POST HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 23,997.000 | Local | 41.998341 | 1,007,834.20 | 115.770000 | 2,778,132.69 | 1,770,298.49 | 0.20 |
| | | Base | 41.998341 | 1,007,834.20 | 115.770000 | 2,778,132.69 | 1,770,298.49 | 0.20 |
| 737630103 | POTLATCHDELTIC CORP REIT USD1.0 | | | | | | | |
| | 40,691.000 | Local | 40.915070 | 1,664,875.10 | 43.460000 | 1,768,430.86 | 103,555.76 | 0.13 |
| | | Base | 40.915070 | 1,664,875.10 | 43.460000 | 1,768,430.86 | 103,555.76 | 0.13 |
| 739276103 | POWER INTEGRATIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 27,088.000 | Local | 91.401714 | 2,475,889.62 | 67.100000 | 1,817,604.80 | -658,284.82 | 0.13 |
| | | Base | 91.401714 | 2,475,889.62 | 67.100000 | 1,817,604.80 | -658,284.82 | 0.13 |
| 74164M108 | PRIMERICA INC COMMON STOCK | | | | | | | |
| | 16,421.000 | Local | 61.389822 | 1,008,082.26 | 263.230000 | 4,322,499.83 | 3,314,417.57 | 0.32 |
| | | Base | 61.389822 | 1,008,082.26 | 263.230000 | 4,322,499.83 | 3,314,417.57 | 0.32 |



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|---|---|---|---|---|---|---|---|---|---|
| 74340E103 | PROGYNY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 39,532.000 | 53.161115 | 2,101,565.20 | 23.490000 | 928,606.68 | -1,172,958.52 | 0.07 |
| | | Base | | 53.161115 | 2,101,565.20 | 23.490000 | 928,606.68 | -1,172,958.52 | 0.07 |
| 743606105 | PROSPERITY BANCSHARES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 45,782.000 | 55.659049 | 2,548,182.59 | 73.580000 | 3,368,639.56 | 820,456.97 | 0.25 |
| | | Base | | 55.659049 | 2,548,182.59 | 73.580000 | 3,368,639.56 | 820,456.97 | 0.25 |
| 74624M102 | PURE STORAGE INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 145,829.000 | 51.941847 | 7,574,627.66 | 51.290000 | 7,479,569.41 | -95,058.25 | 0.55 |
| | | Base | | 51.941847 | 7,574,627.66 | 51.290000 | 7,479,569.41 | -95,058.25 | 0.55 |
| 74758T303 | QUALYS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,627.000 | 109.504224 | 1,930,230.96 | 125.170000 | 2,206,371.59 | 276,140.63 | 0.16 |
| | | Base | | 109.504224 | 1,930,230.96 | 125.170000 | 2,206,371.59 | 276,140.63 | 0.16 |
| 74935Q107 | RB GLOBAL INC COMMON STOCK | | | | | | | | |
| | | Local | 87,671.000 | 77.854765 | 6,825,605.08 | 86.130000 | 7,551,103.23 | 725,498.15 | 0.55 |
| | | Base | | 77.854765 | 6,825,605.08 | 86.130000 | 7,551,103.23 | 725,498.15 | 0.55 |
| 749607107 | RLI CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 19,195.000 | 144.694369 | 2,777,408.41 | 154.100000 | 2,957,949.50 | 180,541.09 | 0.22 |
| | | Base | | 144.694369 | 2,777,408.41 | 154.100000 | 2,957,949.50 | 180,541.09 | 0.22 |
| 74967X103 | RH COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 7,352.000 | 262.312482 | 1,928,521.37 | 253.700000 | 1,865,202.40 | -63,318.97 | 0.14 |
| | | Base | | 262.312482 | 1,928,521.37 | 253.700000 | 1,865,202.40 | -63,318.97 | 0.14 |
| 749685103 | RPM INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,446.000 | 40.484156 | 2,487,589.46 | 116.250000 | 7,143,097.50 | 4,655,508.04 | 0.52 |
| | | Base | | 40.484156 | 2,487,589.46 | 116.250000 | 7,143,097.50 | 4,655,508.04 | 0.52 |
| 750917106 | RAMBUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 51,433.000 | 67.909752 | 3,492,802.28 | 44.720000 | 2,300,083.76 | -1,192,718.52 | 0.17 |
| | | Base | | 67.909752 | 3,492,802.28 | 44.720000 | 2,300,083.76 | -1,192,718.52 | 0.17 |
| 75281A109 | RANGE RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 115,783.000 | 30.662985 | 3,550,252.37 | 29.880000 | 3,459,596.04 | -90,656.33 | 0.25 |
| | | Base | | 30.662985 | 3,550,252.37 | 29.880000 | 3,459,596.04 | -90,656.33 | 0.25 |

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|---|---|---|---|---|---|---|---|---|---|
| 754907103 | RAYONIER INC REIT | | | | | | | | |
| | | Local | 65,360.000 | 26.152227 | 1,709,309.54 | 30.810000 | 2,013,741.60 | 304,432.06 | 0.15 |
| | | Base | | 26.152227 | 1,709,309.54 | 30.810000 | 2,013,741.60 | 304,432.06 | 0.15 |
| 75524B104 | RBC BEARINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,857.000 | 234.325642 | 3,247,050.42 | 297.850000 | 4,127,307.45 | 880,257.03 | 0.30 |
| | | Base | | 234.325642 | 3,247,050.42 | 297.850000 | 4,127,307.45 | 880,257.03 | 0.30 |
| 758750103 | REGAL REXNORD CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,743.000 | 110.349437 | 3,502,822.19 | 167.810000 | 5,326,792.83 | 1,823,970.64 | 0.39 |
| | | Base | | 110.349437 | 3,502,822.19 | 167.810000 | 5,326,792.83 | 1,823,970.64 | 0.39 |
| 759351604 | REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,396.000 | 71.792929 | 2,254,010.79 | 220.760000 | 6,930,980.96 | 4,676,970.17 | 0.51 |
| | | Base | | 71.792929 | 2,254,010.79 | 220.760000 | 6,930,980.96 | 4,676,970.17 | 0.51 |
| 759509102 | RELIANCE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,404.000 | 69.208056 | 1,896,577.56 | 286.650000 | 7,855,356.60 | 5,958,779.04 | 0.57 |
| | | Base | | 69.208056 | 1,896,577.56 | 286.650000 | 7,855,356.60 | 5,958,779.04 | 0.57 |
| 759916109 | REPLIGEN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,797.000 | 96.258837 | 2,386,930.39 | 150.930000 | 3,742,611.21 | 1,355,680.82 | 0.27 |
| | | Base | | 96.258837 | 2,386,930.39 | 150.930000 | 3,742,611.21 | 1,355,680.82 | 0.27 |
| 76169C100 | REXFORD INDUSTRIAL REALTY IN REIT USD.01 | | | | | | | | |
| | | Local | 103,736.000 | 52.994412 | 5,497,428.29 | 50.920000 | 5,282,237.12 | -215,191.17 | 0.39 |
| | | Base | | 52.994412 | 5,497,428.29 | 50.920000 | 5,282,237.12 | -215,191.17 | 0.39 |
| 77634L105 | R1 RCM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 94,482.000 | 20.432705 | 1,930,522.86 | 14.110000 | 1,333,141.02 | -597,381.84 | 0.10 |
| | | Base | | 20.432705 | 1,930,522.86 | 14.110000 | 1,333,141.02 | -597,381.84 | 0.10 |
| 780287108 | ROYAL GOLD INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,368.000 | 86.245884 | 2,705,360.88 | 140.170000 | 4,396,852.56 | 1,691,491.68 | 0.32 |
| | | Base | | 86.245884 | 2,705,360.88 | 140.170000 | 4,396,852.56 | 1,691,491.68 | 0.32 |
| 78351F107 | RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 48,860.000 | 58.168875 | 2,842,131.24 | 64.630000 | 3,157,821.80 | 315,690.56 | 0.23 |
| | | Base | | 58.168875 | 2,842,131.24 | 64.630000 | 3,157,821.80 | 315,690.56 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 783549108 | RYDER SYSTEM INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 20,915.000 | 67.460851 | 1,410,943.70 | 145.240000 | 3,037,694.60 | 1,626,750.90 | 0.22 |
| | | Base | | 67.460851 | 1,410,943.70 | 145.240000 | 3,037,694.60 | 1,626,750.90 | 0.22 |
| 784117103 | SEI INVESTMENTS COMPANY COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,651.000 | 34.242974 | 1,631,711.95 | 67.630000 | 3,222,637.13 | 1,590,925.18 | 0.24 |
| | | Base | | 34.242974 | 1,631,711.95 | 67.630000 | 3,222,637.13 | 1,590,925.18 | 0.24 |
| 78442P106 | SLM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 104,850.000 | 10.315753 | 1,081,606.70 | 22.060000 | 2,312,991.00 | 1,231,384.30 | 0.17 |
| | | Base | | 10.315753 | 1,081,606.70 | 22.060000 | 2,312,991.00 | 1,231,384.30 | 0.17 |
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | |
| | | Local | 27,248.000 | 540.338743 | 14,723,150.07 | 565.300000 | 15,403,294.40 | 680,144.33 | 1.13 |
| | | Base | | 540.338743 | 14,723,150.07 | 565.300000 | 15,403,294.40 | 680,144.33 | 1.13 |
| 78573L106 | SABRA HEALTH CARE REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 110,469.000 | 21.095084 | 2,330,352.88 | 17.040000 | 1,882,391.76 | -447,961.12 | 0.14 |
| | | Base | | 21.095084 | 2,330,352.88 | 17.040000 | 1,882,391.76 | -447,961.12 | 0.14 |
| 78709Y105 | SAIA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,688.000 | 335.701836 | 4,259,384.90 | 375.830000 | 4,768,531.04 | 509,146.14 | 0.35 |
| | | Base | | 335.701836 | 4,259,384.90 | 375.830000 | 4,768,531.04 | 509,146.14 | 0.35 |
| 803607100 | SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 45,107.000 | 123.048822 | 5,550,363.23 | 135.780000 | 6,124,628.46 | 574,265.23 | 0.45 |
| | | Base | | 123.048822 | 5,550,363.23 | 135.780000 | 6,124,628.46 | 574,265.23 | 0.45 |
| 808625107 | SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 24,467.000 | 60.491452 | 1,480,044.36 | 130.590000 | 3,195,145.53 | 1,715,101.17 | 0.23 |
| | | Base | | 60.491452 | 1,480,044.36 | 130.590000 | 3,195,145.53 | 1,715,101.17 | 0.23 |
| 80874P109 | LIGHT + WONDER INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 43,014.000 | 53.463750 | 2,299,689.74 | 109.820000 | 4,723,797.48 | 2,424,107.74 | 0.35 |
| | | Base | | 53.463750 | 2,299,689.74 | 109.820000 | 4,723,797.48 | 2,424,107.74 | 0.35 |
| 810186106 | SCOTTS MIRACLE GRO CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,057.000 | 64.242962 | 1,288,521.08 | 70.980000 | 1,423,645.86 | 135,124.78 | 0.10 |
| | | Base | | 64.242962 | 1,288,521.08 | 70.980000 | 1,423,645.86 | 135,124.78 | 0.10 |

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|---|---|---|---|---|---|---|---|---|---|
| 816300107 | SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 29,010.000 | 72.966538 | 2,116,759.28 | 90.980000 | 2,639,329.80 | 522,570.52 | 0.19 |
| | | Base | | 72.966538 | 2,116,759.28 | 90.980000 | 2,639,329.80 | 522,570.52 | 0.19 |
| 817565104 | SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 69,487.000 | 22.590685 | 1,569,758.96 | 78.270000 | 5,438,747.49 | 3,868,988.53 | 0.40 |
| | | Base | | 22.590685 | 1,569,758.96 | 78.270000 | 5,438,747.49 | 3,868,988.53 | 0.40 |
| 826919102 | SILICON LABORATORIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 15,234.000 | 66.495708 | 1,012,995.61 | 118.370000 | 1,803,248.58 | 790,252.97 | 0.13 |
| | | Base | | 66.495708 | 1,012,995.61 | 118.370000 | 1,803,248.58 | 790,252.97 | 0.13 |
| 827048109 | SILGAN HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,724.000 | 23.899659 | 925,490.38 | 52.270000 | 2,024,103.48 | 1,098,613.10 | 0.15 |
| | | Base | | 23.899659 | 925,490.38 | 52.270000 | 2,024,103.48 | 1,098,613.10 | 0.15 |
| 829073105 | SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,118.000 | 93.273912 | 1,876,484.57 | 183.060000 | 3,682,801.08 | 1,806,316.51 | 0.27 |
| | | Base | | 93.273912 | 1,876,484.57 | 183.060000 | 3,682,801.08 | 1,806,316.51 | 0.27 |
| 830566105 | SKECHERS USA INC CL A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 63,180.000 | 36.426376 | 2,301,418.44 | 68.480000 | 4,326,566.40 | 2,025,147.96 | 0.32 |
| | | Base | | 36.426376 | 2,301,418.44 | 68.480000 | 4,326,566.40 | 2,025,147.96 | 0.32 |
| 835495102 | SONOCO PRODUCTS CO COMMON STOCK | | | | | | | | |
| | | Local | 46,888.000 | 38.138621 | 1,788,243.64 | 56.570000 | 2,652,454.16 | 864,210.52 | 0.19 |
| | | Base | | 38.138621 | 1,788,243.64 | 56.570000 | 2,652,454.16 | 864,210.52 | 0.19 |
| 83601L102 | SOTERA HEALTH CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 59,437.000 | 18.216742 | 1,082,748.50 | 15.440000 | 917,707.28 | -165,041.22 | 0.07 |
| | | Base | | 18.216742 | 1,082,748.50 | 15.440000 | 917,707.28 | -165,041.22 | 0.07 |
| 840441109 | SOUTHSTATE CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 36,355.000 | 69.061966 | 2,510,747.77 | 97.090000 | 3,529,706.95 | 1,018,959.18 | 0.26 |
| | | Base | | 69.061966 | 2,510,747.77 | 97.090000 | 3,529,706.95 | 1,018,959.18 | 0.26 |
| 844895102 | SOUTHWEST GAS HOLDINGS INC COMMON STOCK | | | | | | | | |
| | | Local | 28,728.000 | 77.395816 | 2,223,427.00 | 72.720000 | 2,089,100.16 | -134,326.84 | 0.15 |
| | | Base | | 77.395816 | 2,223,427.00 | 72.720000 | 2,089,100.16 | -134,326.84 | 0.15 |

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|---|---|---|---|---|---|---|---|---|---|
| 845467109 | SOUTHWESTERN ENERGY CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 526,230.000 | 6.042040 | 3,179,502.80 | 6.380000 | 3,357,347.40 | 177,844.60 | 0.25 |
| | | Base | | 6.042040 | 3,179,502.80 | 6.380000 | 3,357,347.40 | 177,844.60 | 0.25 |
| 84857L101 | SPIRE INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 27,557.000 | 75.370495 | 2,076,984.73 | 65.970000 | 1,817,935.29 | -259,049.44 | 0.13 |
| | | Base | | 75.370495 | 2,076,984.73 | 65.970000 | 1,817,935.29 | -259,049.44 | 0.13 |
| 85208M102 | SPROUTS FARMERS MARKET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 47,948.000 | 22.887912 | 1,097,429.59 | 104.050000 | 4,988,989.40 | 3,891,559.81 | 0.37 |
| | | Base | | 22.887912 | 1,097,429.59 | 104.050000 | 4,988,989.40 | 3,891,559.81 | 0.37 |
| 85254J102 | STAG INDUSTRIAL INC REIT USD.01 | | | | | | | | |
| | | Local | 86,889.000 | 35.043937 | 3,044,932.61 | 40.580000 | 3,525,955.62 | 481,023.01 | 0.26 |
| | | Base | | 35.043937 | 3,044,932.61 | 40.580000 | 3,525,955.62 | 481,023.01 | 0.26 |
| 85571B105 | STARWOOD PROPERTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 143,240.000 | 16.819047 | 2,409,160.35 | 20.840000 | 2,985,121.60 | 575,961.25 | 0.22 |
| | | Base | | 16.819047 | 2,409,160.35 | 20.840000 | 2,985,121.60 | 575,961.25 | 0.22 |
| 858912108 | STERICYCLE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,278.000 | 48.421501 | 2,144,007.21 | 59.260000 | 2,623,914.28 | 479,907.07 | 0.19 |
| | | Base | | 48.421501 | 2,144,007.21 | 59.260000 | 2,623,914.28 | 479,907.07 | 0.19 |
| 860630102 | STIFEL FINANCIAL CORP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 48,892.000 | 37.234523 | 1,820,470.28 | 88.140000 | 4,309,340.88 | 2,488,870.60 | 0.32 |
| | | Base | | 37.234523 | 1,820,470.28 | 88.140000 | 4,309,340.88 | 2,488,870.60 | 0.32 |
| 87157D109 | SYNAPTICS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 18,849.000 | 103.251212 | 1,946,182.09 | 81.420000 | 1,534,685.58 | -411,496.51 | 0.11 |
| | | Base | | 103.251212 | 1,946,182.09 | 81.420000 | 1,534,685.58 | -411,496.51 | 0.11 |
| 87161C501 | SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 69,882.000 | 26.066361 | 1,821,569.46 | 46.120000 | 3,222,957.84 | 1,401,388.38 | 0.24 |
| | | Base | | 26.066361 | 1,821,569.46 | 46.120000 | 3,222,957.84 | 1,401,388.38 | 0.24 |
| 87162W100 | TD SYNNEX CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 37,085.000 | 78.873194 | 2,925,012.40 | 121.420000 | 4,502,860.70 | 1,577,848.30 | 0.33 |
| | | Base | | 78.873194 | 2,925,012.40 | 121.420000 | 4,502,860.70 | 1,577,848.30 | 0.33 |



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|---|---|---|---|---|---|---|---|---|---|
| 87256C101 | TKO GROUP HOLDINGS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 28,109.000 | 75.221120 | 2,114,390.45 | 118.230000 | 3,323,327.07 | 1,208,936.62 | 0.24 |
| | | Base | | 75.221120 | 2,114,390.45 | 118.230000 | 3,323,327.07 | 1,208,936.62 | 0.24 |
| 87724P106 | TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 50,471.000 | 25.482171 | 1,286,110.66 | 67.330000 | 3,398,212.43 | 2,112,101.77 | 0.25 |
| | | Base | | 25.482171 | 1,286,110.66 | 67.330000 | 3,398,212.43 | 2,112,101.77 | 0.25 |
| 87901J105 | TEGNA INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 80,937.000 | 15.024782 | 1,216,060.78 | 13.880000 | 1,123,405.56 | -92,655.22 | 0.08 |
| | | Base | | 15.024782 | 1,216,060.78 | 13.880000 | 1,123,405.56 | -92,655.22 | 0.08 |
| 88023U101 | TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 82,855.000 | 17.412139 | 1,442,682.76 | 52.430000 | 4,344,087.65 | 2,901,404.89 | 0.32 |
| | | Base | | 17.412139 | 1,442,682.76 | 52.430000 | 4,344,087.65 | 2,901,404.89 | 0.32 |
| 88033G407 | TENET HEALTHCARE CORP COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 46,615.000 | 34.585878 | 1,612,220.72 | 165.840000 | 7,730,631.60 | 6,118,410.88 | 0.57 |
| | | Base | | 34.585878 | 1,612,220.72 | 165.840000 | 7,730,631.60 | 6,118,410.88 | 0.57 |
| 88076W103 | TERADATA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 46,146.000 | 30.120278 | 1,389,930.34 | 28.240000 | 1,303,163.04 | -86,767.30 | 0.10 |
| | | Base | | 30.120278 | 1,389,930.34 | 28.240000 | 1,303,163.04 | -86,767.30 | 0.10 |
| 880779103 | TEREX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,116.000 | 24.836066 | 797,635.08 | 56.770000 | 1,823,225.32 | 1,025,590.24 | 0.13 |
| | | Base | | 24.836066 | 797,635.08 | 56.770000 | 1,823,225.32 | 1,025,590.24 | 0.13 |
| 88162G103 | TETRA TECH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,529.000 | 86.959903 | 2,219,999.37 | 237.740000 | 6,069,264.46 | 3,849,265.09 | 0.44 |
| | | Base | | 86.959903 | 2,219,999.37 | 237.740000 | 6,069,264.46 | 3,849,265.09 | 0.44 |
| 88224Q107 | TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,263.000 | 70.051189 | 1,559,549.62 | 67.220000 | 1,496,518.86 | -63,030.76 | 0.11 |
| | | Base | | 70.051189 | 1,559,549.62 | 67.220000 | 1,496,518.86 | -63,030.76 | 0.11 |
| 88262P102 | TEXAS PACIFIC LAND CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,886.000 | 742.968570 | 6,602,018.71 | 868.890000 | 7,720,956.54 | 1,118,937.83 | 0.57 |
| | | Base | | 742.968570 | 6,602,018.71 | 868.890000 | 7,720,956.54 | 1,118,937.83 | 0.57 |



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|---|---|---|---|---|---|---|---|---|---|
| 882681109 | TEXAS ROADHOUSE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 31,873.000 | 54.370509 | 1,732,951.22 | 168.750000 | 5,378,568.75 | 3,645,617.53 | 0.39 |
| | | Base | | 54.370509 | 1,732,951.22 | 168.750000 | 5,378,568.75 | 3,645,617.53 | 0.39 |
| 885160101 | THOR INDUSTRIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 25,446.000 | 48.209768 | 1,226,745.76 | 107.260000 | 2,729,337.96 | 1,502,592.20 | 0.20 |
| | | Base | | 48.209768 | 1,226,745.76 | 107.260000 | 2,729,337.96 | 1,502,592.20 | 0.20 |
| 887389104 | TIMKEN CO COMMON STOCK | | | | | | | | |
| | | Local | 30,913.000 | 33.647865 | 1,040,156.45 | 84.530000 | 2,613,075.89 | 1,572,919.44 | 0.19 |
| | | Base | | 33.647865 | 1,040,156.45 | 84.530000 | 2,613,075.89 | 1,572,919.44 | 0.19 |
| 889478103 | TOLL BROTHERS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,710.000 | 33.828448 | 1,681,612.15 | 144.070000 | 7,161,719.70 | 5,480,107.55 | 0.52 |
| | | Base | | 33.828448 | 1,681,612.15 | 144.070000 | 7,161,719.70 | 5,480,107.55 | 0.52 |
| 89055F103 | TOPBUILD CORP COMMON STOCK | | | | | | | | |
| | | Local | 15,094.000 | 131.887269 | 1,990,706.44 | 393.020000 | 5,932,243.88 | 3,941,537.44 | 0.43 |
| | | Base | | 131.887269 | 1,990,706.44 | 393.020000 | 5,932,243.88 | 3,941,537.44 | 0.43 |
| 891092108 | TORO CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 49,824.000 | 47.763751 | 2,379,781.13 | 92.600000 | 4,613,702.40 | 2,233,921.27 | 0.34 |
| | | Base | | 47.763751 | 2,379,781.13 | 92.600000 | 4,613,702.40 | 2,233,921.27 | 0.34 |
| 894164102 | TRAVEL LEISURE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,007.000 | 43.513296 | 1,479,756.65 | 44.260000 | 1,505,149.82 | 25,393.17 | 0.11 |
| | | Base | | 43.513296 | 1,479,756.65 | 44.260000 | 1,505,149.82 | 25,393.17 | 0.11 |
| 89531P105 | TREX COMPANY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,869.000 | 36.892398 | 1,913,571.77 | 63.740000 | 3,306,130.06 | 1,392,558.29 | 0.24 |
| | | Base | | 36.892398 | 1,913,571.77 | 63.740000 | 3,306,130.06 | 1,392,558.29 | 0.24 |
| 902681105 | UGI CORP COMMON STOCK | | | | | | | | |
| | | Local | 100,032.000 | 28.199450 | 2,820,847.38 | 24.910000 | 2,491,797.12 | -329,050.26 | 0.18 |
| | | Base | | 28.199450 | 2,820,847.38 | 24.910000 | 2,491,797.12 | -329,050.26 | 0.18 |
| 902788108 | UMB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 20,935.000 | 74.739755 | 1,564,676.77 | 103.590000 | 2,168,656.65 | 603,979.88 | 0.16 |
| | | Base | | 74.739755 | 1,564,676.77 | 103.590000 | 2,168,656.65 | 603,979.88 | 0.16 |



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|---|---|---|---|---|---|---|---|---|
| 90278Q108 | UFP INDUSTRIES INC COMMON STOCK | | | | | | | |
| | 29,469.000 | Local | 84.239914 | 2,482,466.03 | 121.670000 | 3,585,493.23 | 1,103,027.20 | 0.26 |
| | | Base | 84.239914 | 2,482,466.03 | 121.670000 | 3,585,493.23 | 1,103,027.20 | 0.26 |
| 904311107 | UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333 | | | | | | | |
| | 90,097.000 | Local | 8.816073 | 794,301.70 | 7.690000 | 692,845.93 | -101,455.77 | 0.05 |
| | | Base | 8.816073 | 794,301.70 | 7.690000 | 692,845.93 | -101,455.77 | 0.05 |
| 904311206 | UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333 | | | | | | | |
| | 91,063.000 | Local | 7.984994 | 727,137.47 | 7.460000 | 679,329.98 | -47,807.49 | 0.05 |
| | | Base | 7.984994 | 727,137.47 | 7.460000 | 679,329.98 | -47,807.49 | 0.05 |
| 909907107 | UNITED BANKSHARES INC COMMON STOCK USD2.5 | | | | | | | |
| | 64,362.000 | Local | 36.048998 | 2,320,185.58 | 38.870000 | 2,501,750.94 | 181,565.36 | 0.18 |
| | | Base | 36.048998 | 2,320,185.58 | 38.870000 | 2,501,750.94 | 181,565.36 | 0.18 |
| 912008109 | US FOODS HOLDING CORP COMMON STOCK USD.01 | | | | | | | |
| | 107,943.000 | Local | 38.680129 | 4,175,249.13 | 59.210000 | 6,391,305.03 | 2,216,055.90 | 0.47 |
| | | Base | 38.680129 | 4,175,249.13 | 59.210000 | 6,391,305.03 | 2,216,055.90 | 0.47 |
| 912909108 | UNITED STATES STEEL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 106,765.000 | Local | 22.690349 | 2,422,535.10 | 37.910000 | 4,047,461.15 | 1,624,926.05 | 0.30 |
| | | Base | 22.690349 | 2,422,535.10 | 37.910000 | 4,047,461.15 | 1,624,926.05 | 0.30 |
| 91307C102 | UNITED THERAPEUTICS CORP COMMON STOCK USD.01 | | | | | | | |
| | 21,166.000 | Local | 92.798241 | 1,964,167.56 | 363.550000 | 7,694,899.30 | 5,730,731.74 | 0.56 |
| | | Base | 92.798241 | 1,964,167.56 | 363.550000 | 7,694,899.30 | 5,730,731.74 | 0.56 |
| 91347P105 | UNIVERSAL DISPLAY CORP COMMON STOCK USD.01 | | | | | | | |
| | 20,827.000 | Local | 109.182104 | 2,273,935.67 | 193.720000 | 4,034,606.44 | 1,760,670.77 | 0.30 |
| | | Base | 109.182104 | 2,273,935.67 | 193.720000 | 4,034,606.44 | 1,760,670.77 | 0.30 |
| 91529Y106 | UNUM GROUP COMMON STOCK USD.1 | | | | | | | |
| | 84,952.000 | Local | 27.136086 | 2,305,264.76 | 55.490000 | 4,713,986.48 | 2,408,721.72 | 0.35 |
| | | Base | 27.136086 | 2,305,264.76 | 55.490000 | 4,713,986.48 | 2,408,721.72 | 0.35 |
| 91879Q109 | VAIL RESORTS INC COMMON STOCK USD.01 | | | | | | | |
| | 18,118.000 | Local | 245.365714 | 4,445,536.00 | 181.700000 | 3,292,040.60 | -1,153,495.40 | 0.24 |
| | | Base | 245.365714 | 4,445,536.00 | 181.700000 | 3,292,040.60 | -1,153,495.40 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 919794107 | VALLEY NATIONAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 204,108.000 | 10.626145 | 2,168,881.28 | 8.680000 | 1,771,657.44 | -397,223.84 | 0.13 |
| | | Base | | 10.626145 | 2,168,881.28 | 8.680000 | 1,771,657.44 | -397,223.84 | 0.13 |
| 920253101 | VALMONT INDUSTRIES COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,635.000 | 121.941744 | 1,174,908.70 | 285.760000 | 2,753,297.60 | 1,578,388.90 | 0.20 |
| | | Base | | 121.941744 | 1,174,908.70 | 285.760000 | 2,753,297.60 | 1,578,388.90 | 0.20 |
| 92047W101 | VALVOLINE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,490.000 | 15.261276 | 938,415.86 | 42.200000 | 2,594,878.00 | 1,656,462.14 | 0.19 |
| | | Base | | 15.261276 | 938,415.86 | 42.200000 | 2,594,878.00 | 1,656,462.14 | 0.19 |
| 921932885 | VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF | | | | | | | | |
| | | Local | 163,997.000 | 96.402079 | 15,809,651.82 | 104.760000 | 17,180,325.72 | 1,370,673.90 | 1.26 |
| | | Base | | 96.402079 | 15,809,651.82 | 104.760000 | 17,180,325.72 | 1,370,673.90 | 1.26 |
| 928298108 | VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 59,717.000 | 11.981771 | 715,515.43 | 20.150000 | 1,203,297.55 | 487,782.12 | 0.09 |
| | | Base | | 11.981771 | 715,515.43 | 20.150000 | 1,203,297.55 | 487,782.12 | 0.09 |
| 92839U206 | VISTEON CORP COMMON STOCK | | | | | | | | |
| | | Local | 13,169.000 | 118.177347 | 1,556,277.48 | 101.230000 | 1,333,097.87 | -223,179.61 | 0.10 |
| | | Base | | 118.177347 | 1,556,277.48 | 101.230000 | 1,333,097.87 | -223,179.61 | 0.10 |
| 928881101 | VONTIER CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 73,680.000 | 30.688989 | 2,261,164.73 | 35.030000 | 2,581,010.40 | 319,845.67 | 0.19 |
| | | Base | | 30.688989 | 2,261,164.73 | 35.030000 | 2,581,010.40 | 319,845.67 | 0.19 |
| 929042109 | VORNADO REALTY TRUST REIT USD.04 | | | | | | | | |
| | | Local | 76,356.000 | 22.507381 | 1,718,573.56 | 34.370000 | 2,624,355.72 | 905,782.16 | 0.19 |
| | | Base | | 22.507381 | 1,718,573.56 | 34.370000 | 2,624,355.72 | 905,782.16 | 0.19 |
| 929089100 | VOYA FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,055.000 | 66.525209 | 3,196,868.92 | 70.830000 | 3,403,735.65 | 206,866.73 | 0.25 |
| | | Base | | 66.525209 | 3,196,868.92 | 70.830000 | 3,403,735.65 | 206,866.73 | 0.25 |
| 92936U109 | WP CAREY INC REIT USD.001 | | | | | | | | |
| | | Local | 104,424.000 | 61.474291 | 6,419,391.40 | 60.020000 | 6,267,528.48 | -151,862.92 | 0.46 |
| | | Base | | 61.474291 | 6,419,391.40 | 60.020000 | 6,267,528.48 | -151,862.92 | 0.46 |



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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 934550203 | WARNER MUSIC GROUP CORP CL A COMMON STOCK | | | | | | | |
| | 67,572.000 | Local | 30.470755 | 2,058,969.88 | 28.610000 | 1,933,234.92 | -125,734.96 | 0.14 |
| | | Base | 30.470755 | 2,058,969.88 | 28.610000 | 1,933,234.92 | -125,734.96 | 0.14 |
| 942622200 | WATSCO INC COMMON STOCK USD.5 | | | | | | | |
| | 15,275.000 | Local | 132.329694 | 2,021,336.07 | 475.420000 | 7,262,040.50 | 5,240,704.43 | 0.53 |
| | | Base | 132.329694 | 2,021,336.07 | 475.420000 | 7,262,040.50 | 5,240,704.43 | 0.53 |
| 942749102 | WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1 | | | | | | | |
| | 13,081.000 | Local | 151.901866 | 1,987,028.31 | 196.700000 | 2,573,032.70 | 586,004.39 | 0.19 |
| | | Base | 151.901866 | 1,987,028.31 | 196.700000 | 2,573,032.70 | 586,004.39 | 0.19 |
| 947890109 | WEBSTER FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 81,834.000 | Local | 38.160322 | 3,122,811.78 | 47.430000 | 3,881,386.62 | 758,574.84 | 0.28 |
| | | Base | 38.160322 | 3,122,811.78 | 47.430000 | 3,881,386.62 | 758,574.84 | 0.28 |
| 95058W100 | WENDY S CO/THE COMMON STOCK USD.1 | | | | | | | |
| | 79,291.000 | Local | 9.564919 | 758,411.98 | 16.920000 | 1,341,603.72 | 583,191.74 | 0.10 |
| | | Base | 9.564919 | 758,411.98 | 16.920000 | 1,341,603.72 | 583,191.74 | 0.10 |
| 95082P105 | WESCO INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | 20,860.000 | Local | 169.005504 | 3,525,454.82 | 165.380000 | 3,449,826.80 | -75,628.02 | 0.25 |
| | | Base | 169.005504 | 3,525,454.82 | 165.380000 | 3,449,826.80 | -75,628.02 | 0.25 |
| 959802109 | WESTERN UNION CO COMMON STOCK USD.01 | | | | | | | |
| | 161,455.000 | Local | 17.720633 | 2,861,084.85 | 12.200000 | 1,969,751.00 | -891,333.85 | 0.14 |
| | | Base | 17.720633 | 2,861,084.85 | 12.200000 | 1,969,751.00 | -891,333.85 | 0.14 |
| 960413102 | WESTLAKE CORP COMMON STOCK USD.01 | | | | | | | |
| | 15,338.000 | Local | 93.780485 | 1,438,405.08 | 145.440000 | 2,230,758.72 | 792,353.64 | 0.16 |
| | | Base | 93.780485 | 1,438,405.08 | 145.440000 | 2,230,758.72 | 792,353.64 | 0.16 |
| 96208T104 | WEX INC COMMON STOCK USD.01 | | | | | | | |
| | 19,995.000 | Local | 104.925990 | 2,097,995.17 | 191.020000 | 3,819,444.90 | 1,721,449.73 | 0.28 |
| | | Base | 104.925990 | 2,097,995.17 | 191.020000 | 3,819,444.90 | 1,721,449.73 | 0.28 |
| 963320106 | WHIRLPOOL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 26,072.000 | Local | 109.645898 | 2,858,687.86 | 100.290000 | 2,614,760.88 | -243,926.98 | 0.19 |
| | | Base | 109.645898 | 2,858,687.86 | 100.290000 | 2,614,760.88 | -243,926.98 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| 969904101 | WILLIAMS SONOMA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,322.000 | 24.751364 | 1,517,803.17 | 134.330000 | 8,237,384.26 | 6,719,581.09 | 0.60 |
| | | Base | | 24.751364 | 1,517,803.17 | 134.330000 | 8,237,384.26 | 6,719,581.09 | 0.60 |
| 974155103 | WINGSTOP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,015.000 | 139.388111 | 1,953,524.37 | 386.110000 | 5,411,331.65 | 3,457,807.28 | 0.40 |
| | | Base | | 139.388111 | 1,953,524.37 | 386.110000 | 5,411,331.65 | 3,457,807.28 | 0.40 |
| 97650W108 | WINTRUST FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 29,469.000 | 70.813011 | 2,086,788.63 | 108.800000 | 3,206,227.20 | 1,119,438.57 | 0.23 |
| | | Base | | 70.813011 | 2,086,788.63 | 108.800000 | 3,206,227.20 | 1,119,438.57 | 0.23 |
| 977852102 | WOLFSPEED INC COMMON STOCK USD.00125 | | | | | | | | |
| | | Local | 60,059.000 | 46.833552 | 2,812,776.32 | 9.750000 | 585,575.25 | -2,227,201.07 | 0.04 |
| | | Base | | 46.833552 | 2,812,776.32 | 9.750000 | 585,575.25 | -2,227,201.07 | 0.04 |
| 980745103 | WOODWARD INC COMMON STOCK USD.001455 | | | | | | | | |
| | | Local | 29,071.000 | 55.251870 | 1,606,227.11 | 166.650000 | 4,844,682.15 | 3,238,455.04 | 0.35 |
| | | Base | | 55.251870 | 1,606,227.11 | 166.650000 | 4,844,682.15 | 3,238,455.04 | 0.35 |
| 98311A105 | WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,452.000 | 58.693995 | 2,256,901.48 | 78.700000 | 3,026,172.40 | 769,270.92 | 0.22 |
| | | Base | | 58.693995 | 2,256,901.48 | 78.700000 | 3,026,172.40 | 769,270.92 | 0.22 |
| 983793100 | XPO INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 55,514.000 | 27.336364 | 1,517,550.93 | 114.620000 | 6,363,014.68 | 4,845,463.75 | 0.47 |
| | | Base | | 27.336364 | 1,517,550.93 | 114.620000 | 6,363,014.68 | 4,845,463.75 | 0.47 |
| 98585X104 | YETI HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,676.000 | 73.106658 | 2,973,686.41 | 40.320000 | 1,640,056.32 | -1,333,630.09 | 0.12 |
| | | Base | | 73.106658 | 2,973,686.41 | 40.320000 | 1,640,056.32 | -1,333,630.09 | 0.12 |
| 989701107 | ZIONS BANCORP NA COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 70,461.000 | 41.386769 | 2,916,153.10 | 49.560000 | 3,492,047.16 | 575,894.06 | 0.26 |
| | | Base | | 41.386769 | 2,916,153.10 | 49.560000 | 3,492,047.16 | 575,894.06 | 0.26 |
| 98980F104 | ZOOMINFO TECHNOLOGIES INC COMMON STOCK | | | | | | | | |
| | | Local | 135,611.000 | 25.487587 | 3,456,397.11 | 9.890000 | 1,341,192.79 | -2,115,204.32 | 0.10 |
| | | Base | | 25.487587 | 3,456,397.11 | 9.890000 | 1,341,192.79 | -2,115,204.32 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| G0084W101 | ADIENT PLC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,864.000 | 36.951143 | 1,583,873.80 | 22.620000 | 969,583.68 | -614,290.12 | 0.07 |
| | | Base | | 36.951143 | 1,583,873.80 | 22.620000 | 969,583.68 | -614,290.12 | 0.07 |
| G0508H110 | ARCADIUM LITHIUM PLC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 492,566.000 | 5.463417 | 2,691,093.48 | 2.710000 | 1,334,853.86 | -1,356,239.62 | 0.10 |
| | | Base | | 5.463417 | 2,691,093.48 | 2.710000 | 1,334,853.86 | -1,356,239.62 | 0.10 |
| G0750C108 | AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 105,293.000 | 30.573881 | 3,219,215.61 | 36.500000 | 3,843,194.50 | 623,978.89 | 0.28 |
| | | Base | | 30.573881 | 3,219,215.61 | 36.500000 | 3,843,194.50 | 623,978.89 | 0.28 |
| G1890L107 | CAPRI HOLDINGS LTD COMMON STOCK | | | | | | | | |
| | | Local | 55,627.000 | 43.420970 | 2,415,378.31 | 35.720000 | 1,986,996.44 | -428,381.87 | 0.15 |
| | | Base | | 43.420970 | 2,415,378.31 | 35.720000 | 1,986,996.44 | -428,381.87 | 0.15 |
| G3198U102 | ESSENT GROUP LTD COMMON STOCK USD.015 | | | | | | | | |
| | | Local | 50,905.000 | 36.241797 | 1,844,888.66 | 64.290000 | 3,272,682.45 | 1,427,793.79 | 0.24 |
| | | Base | | 36.241797 | 1,844,888.66 | 64.290000 | 3,272,682.45 | 1,427,793.79 | 0.24 |
| G3922B107 | GENPACT LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 79,016.000 | 44.545047 | 3,519,771.40 | 39.230000 | 3,099,797.68 | -419,973.72 | 0.23 |
| | | Base | | 44.545047 | 3,519,771.40 | 39.230000 | 3,099,797.68 | -419,973.72 | 0.23 |
| G4388N106 | HELEN OF TROY LTD COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 11,362.000 | 117.550753 | 1,335,611.66 | 53.380000 | 606,503.56 | -729,108.10 | 0.04 |
| | | Base | | 117.550753 | 1,335,611.66 | 53.380000 | 606,503.56 | -729,108.10 | 0.04 |
| G4474Y214 | JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5 | | | | | | | | |
| | | Local | 61,259.000 | 26.737611 | 1,637,919.29 | 37.610000 | 2,303,950.99 | 666,031.70 | 0.17 |
| | | Base | | 26.737611 | 1,637,919.29 | 37.610000 | 2,303,950.99 | 666,031.70 | 0.17 |
| G48833118 | WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 34,909.000 | 91.596663 | 3,197,547.91 | 104.940000 | 3,663,350.46 | 465,802.55 | 0.27 |
| | | Base | | 91.596663 | 3,197,547.91 | 104.940000 | 3,663,350.46 | 465,802.55 | 0.27 |
| G50871105 | JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 30,083.000 | 143.038864 | 4,303,038.16 | 115.980000 | 3,489,026.34 | -814,011.82 | 0.26 |
| | | Base | | 143.038864 | 4,303,038.16 | 115.980000 | 3,489,026.34 | -814,011.82 | 0.26 |



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|---|---|---|---|---|---|---|---|---|
| G5509L101 | LIVANOVA PLC COMMON STOCK GBP1.0 | | | | | | | |
| | 25,842.000 | Local | 70.199843 | 1,814,104.33 | 50.390000 | 1,302,178.38 | -511,925.95 | 0.10 |
| | | Base | 70.199843 | 1,814,104.33 | 50.390000 | 1,302,178.38 | -511,925.95 | 0.10 |
| G6700G107 | NVENT ELECTRIC PLC COMMON STOCK USD.01 | | | | | | | |
| | 79,225.000 | Local | 26.768257 | 2,120,715.20 | 67.960000 | 5,384,131.00 | 3,263,415.80 | 0.39 |
| | | Base | 26.768257 | 2,120,715.20 | 67.960000 | 5,384,131.00 | 3,263,415.80 | 0.39 |
| G7496G103 | RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0 | | | | | | | |
| | 25,234.000 | Local | 135.415780 | 3,417,081.78 | 254.790000 | 6,429,370.86 | 3,012,289.08 | 0.47 |
| | | Base | 135.415780 | 3,417,081.78 | 254.790000 | 6,429,370.86 | 3,012,289.08 | 0.47 |
| G76279101 | ROIVANT SCIENCES LTD COMMON STOCK USD.0000001 | | | | | | | |
| | 161,513.000 | Local | 10.470714 | 1,691,156.50 | 12.230000 | 1,975,303.99 | 284,147.49 | 0.14 |
| | | Base | 10.470714 | 1,691,156.50 | 12.230000 | 1,975,303.99 | 284,147.49 | 0.14 |
| G8060N102 | SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01 | | | | | | | |
| | 71,933.000 | Local | 36.864863 | 2,651,800.17 | 38.550000 | 2,773,017.15 | 121,216.98 | 0.20 |
| | | Base | 36.864863 | 2,651,800.17 | 38.550000 | 2,773,017.15 | 121,216.98 | 0.20 |
| G9460G101 | VALARIS LTD COMMON STOCK USD.01 | | | | | | | |
| | 29,717.000 | Local | 66.351391 | 1,971,764.29 | 61.060000 | 1,814,520.02 | -157,244.27 | 0.13 |
| | | Base | 66.351391 | 1,971,764.29 | 61.060000 | 1,814,520.02 | -157,244.27 | 0.13 |
| G97822103 | PERRIGO CO PLC COMMON STOCK EUR.001 | | | | | | | |
| | 65,053.000 | Local | 38.662763 | 2,515,128.75 | 29.100000 | 1,893,042.30 | -622,086.45 | 0.14 |
| | | Base | 38.662763 | 2,515,128.75 | 29.100000 | 1,893,042.30 | -622,086.45 | 0.14 |
| **US DOLLAR Total** | | | | | | | | |
| | 22,689,625.000 | Local | | 949,863,225.97 | | 1,365,598,289.84 | 415,735,063.87 | 99.95 |
| | | Base | | 949,863,225.97 | | 1,365,598,289.84 | 415,735,063.87 | 99.95 |
| **EQUITY Total** | | | | | | | | |
| | 22,689,625.000 | Base | | 949,863,225.97 | | 1,365,598,289.84 | 415,735,063.87 | 99.95 |



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**Base Currency: 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** | | | | | | | | | |
| | | 23,389,355.510 | Base | | 950,562,956.48 | | 1,366,298,020.35 | 415,735,063.87 | 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 EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 5.178401 | 31 Dec 2030 | | |
| | | | 437,182.350 | 100.000000 | 437,182.35 | 100.000000 | 437,182.35 | 0.00 | 0.05 |
| | | Base | | 100.000000 | 437,182.35 | 100.000000 | 437,182.35 | 0.00 | 0.05 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 437,182.350 | | 437,182.35 | | 437,182.35 | 0.00 | 0.05 |
| | | Base | | | 437,182.35 | | 437,182.35 | 0.00 | 0.05 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 437,182.350 | | 437,182.35 | | 437,182.35 | 0.00 | 0.05 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 000361105 | AAR CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | | 23,175.000 | 30.641806 | 710,123.86 | 65.780000 | 1,524,451.50 | 814,327.64 | 0.17 |
| | | Base | | 30.641806 | 710,123.86 | 65.780000 | 1,524,451.50 | 814,327.64 | 0.17 |
| 000957100 | ABM INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 44,297.000 | 31.241540 | 1,383,906.49 | 57.150000 | 2,531,573.55 | 1,147,667.06 | 0.27 |
| | | Base | | 31.241540 | 1,383,906.49 | 57.150000 | 2,531,573.55 | 1,147,667.06 | 0.27 |
| 00164V103 | AMC NETWORKS INC A COMMON STOCK | | | | | | | | |
| | | | 21,649.000 | 32.281308 | 698,858.04 | 9.850000 | 213,242.65 | -485,615.39 | 0.02 |
| | | Base | | 32.281308 | 698,858.04 | 9.850000 | 213,242.65 | -485,615.39 | 0.02 |
| 001744101 | AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 26,594.000 | 41.082558 | 1,092,549.55 | 53.030000 | 1,410,279.82 | 317,730.27 | 0.15 |
| | | Base | | 41.082558 | 1,092,549.55 | 53.030000 | 1,410,279.82 | 317,730.27 | 0.15 |
| 00182C103 | ANI PHARMACEUTICALS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | | 10,732.000 | 51.823217 | 556,166.76 | 63.750000 | 684,165.00 | 127,998.24 | 0.07 |
| | | Base | | 51.823217 | 556,166.76 | 63.750000 | 684,165.00 | 127,998.24 | 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 |
|---|---|---|---|---|---|---|---|---|
| 002121101 | A10 NETWORKS INC COMMON STOCK USD.00001 | | | | | | | |
| | 48,984.000 | Local | 14.074234 | 689,412.28 | 13.770000 | 674,509.68 | -14,902.60 | 0.07 |
| | | Base | 14.074234 | 689,412.28 | 13.770000 | 674,509.68 | -14,902.60 | 0.07 |
| 002474104 | AZZ INC COMMON STOCK USD1.0 | | | | | | | |
| | 20,788.000 | Local | 41.266731 | 857,852.81 | 83.170000 | 1,728,937.96 | 871,085.15 | 0.19 |
| | | Base | 41.266731 | 857,852.81 | 83.170000 | 1,728,937.96 | 871,085.15 | 0.19 |
| 00402L107 | ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01 | | | | | | | |
| | 51,646.000 | Local | 39.205876 | 2,024,826.65 | 55.480000 | 2,865,320.08 | 840,493.43 | 0.31 |
| | | Base | 39.205876 | 2,024,826.65 | 55.480000 | 2,865,320.08 | 840,493.43 | 0.31 |
| 004239109 | ACADIA REALTY TRUST REIT USD.001 | | | | | | | |
| | 72,216.000 | Local | 22.364186 | 1,615,052.09 | 22.510000 | 1,625,582.16 | 10,530.07 | 0.18 |
| | | Base | 22.364186 | 1,615,052.09 | 22.510000 | 1,625,582.16 | 10,530.07 | 0.18 |
| 004498101 | ACI WORLDWIDE INC COMMON STOCK USD.005 | | | | | | | |
| | 73,798.000 | Local | 26.596899 | 1,962,797.97 | 50.360000 | 3,716,467.28 | 1,753,669.31 | 0.40 |
| | | Base | 26.596899 | 1,962,797.97 | 50.360000 | 3,716,467.28 | 1,753,669.31 | 0.40 |
| 00653Q102 | ADAPTHEALTH CORP COMMON STOCK USD.0001 | | | | | | | |
| | 54,676.000 | Local | 22.325210 | 1,220,653.19 | 10.990000 | 600,889.24 | -619,763.95 | 0.07 |
| | | Base | 22.325210 | 1,220,653.19 | 10.990000 | 600,889.24 | -619,763.95 | 0.07 |
| 006739106 | ADDUS HOMECARE CORP COMMON STOCK USD.001 | | | | | | | |
| | 12,367.000 | Local | 82.222179 | 1,016,841.69 | 133.010000 | 1,644,934.67 | 628,092.98 | 0.18 |
| | | Base | 82.222179 | 1,016,841.69 | 133.010000 | 1,644,934.67 | 628,092.98 | 0.18 |
| 00676P107 | ADEIA INC COMMON STOCK | | | | | | | |
| | 75,944.000 | Local | 10.645607 | 808,469.99 | 12.600000 | 956,894.40 | 148,424.41 | 0.10 |
| | | Base | 10.645607 | 808,469.99 | 12.600000 | 956,894.40 | 148,424.41 | 0.10 |
| 00737L103 | ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | 26,320.000 | Local | 36.191938 | 952,571.82 | 75.710000 | 1,992,687.20 | 1,040,115.38 | 0.22 |
| | | Base | 36.191938 | 952,571.82 | 75.710000 | 1,992,687.20 | 1,040,115.38 | 0.22 |
| 00751Y106 | ADVANCE AUTO PARTS INC COMMON STOCK USD.0001 | | | | | | | |
| | 41,720.000 | Local | 64.868605 | 2,706,318.19 | 45.310000 | 1,890,333.20 | -815,984.99 | 0.21 |
| | | Base | 64.868605 | 2,706,318.19 | 45.310000 | 1,890,333.20 | -815,984.99 | 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 |
|---|---|---|---|---|---|---|---|---|
| 00773T101 | ADVANSIX INC COMMON STOCK USD.01 | | | | | | | |
| | 18,771.000 | Local | 22.108137 | 414,991.84 | 29.560000 | 554,870.76 | 139,878.92 | 0.06 |
| | | Base | 22.108137 | 414,991.84 | 29.560000 | 554,870.76 | 139,878.92 | 0.06 |
| 007973100 | ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001 | | | | | | | |
| | 26,206.000 | Local | 40.337510 | 1,057,084.78 | 106.090000 | 2,780,194.54 | 1,723,109.76 | 0.30 |
| | | Base | 40.337510 | 1,057,084.78 | 106.090000 | 2,780,194.54 | 1,723,109.76 | 0.30 |
| 008073108 | AEROVIRONMENT INC COMMON STOCK USD.0001 | | | | | | | |
| | 19,566.000 | Local | 58.532273 | 1,145,242.45 | 203.760000 | 3,986,768.16 | 2,841,525.71 | 0.43 |
| | | Base | 58.532273 | 1,145,242.45 | 203.760000 | 3,986,768.16 | 2,841,525.71 | 0.43 |
| 00847J105 | AGILYSYS INC COMMON STOCK USD.3 | | | | | | | |
| | 14,133.000 | Local | 23.747654 | 335,625.59 | 113.100000 | 1,598,442.30 | 1,262,816.71 | 0.17 |
| | | Base | 23.747654 | 335,625.59 | 113.100000 | 1,598,442.30 | 1,262,816.71 | 0.17 |
| 00912X302 | AIR LEASE CORP COMMON STOCK USD.01 | | | | | | | |
| | 72,490.000 | Local | 50.030536 | 3,626,713.54 | 46.270000 | 3,354,112.30 | -272,601.24 | 0.36 |
| | | Base | 50.030536 | 3,626,713.54 | 46.270000 | 3,354,112.30 | -272,601.24 | 0.36 |
| 011311107 | ALAMO GROUP INC COMMON STOCK USD.1 | | | | | | | |
| | 7,255.000 | Local | 91.638238 | 664,835.42 | 185.400000 | 1,345,077.00 | 680,241.58 | 0.15 |
| | | Base | 91.638238 | 664,835.42 | 185.400000 | 1,345,077.00 | 680,241.58 | 0.15 |
| 011642105 | ALARM.COM HOLDINGS INC COMMON STOCK | | | | | | | |
| | 35,127.000 | Local | 50.784325 | 1,783,900.98 | 59.540000 | 2,091,461.58 | 307,560.60 | 0.23 |
| | | Base | 50.784325 | 1,783,900.98 | 59.540000 | 2,091,461.58 | 307,560.60 | 0.23 |
| 011659109 | ALASKA AIR GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 88,812.000 | Local | 40.216890 | 3,571,742.43 | 36.110000 | 3,207,001.32 | -364,741.11 | 0.35 |
| | | Base | 40.216890 | 3,571,742.43 | 36.110000 | 3,207,001.32 | -364,741.11 | 0.35 |
| 012348108 | ALBANY INTL CORP CL A COMMON STOCK USD.001 | | | | | | | |
| | 21,837.000 | Local | 50.064008 | 1,093,247.75 | 94.160000 | 2,056,171.92 | 962,924.17 | 0.22 |
| | | Base | 50.064008 | 1,093,247.75 | 94.160000 | 2,056,171.92 | 962,924.17 | 0.22 |
| 014491104 | ALEXANDER + BALDWIN INC REIT | | | | | | | |
| | 50,807.000 | Local | 20.085641 | 1,020,491.16 | 19.790000 | 1,005,470.53 | -15,020.63 | 0.11 |
| | | Base | 20.085641 | 1,020,491.16 | 19.790000 | 1,005,470.53 | -15,020.63 | 0.11 |



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|---|---|---|---|---|---|---|---|---|---|
| 01741R102 | ATI INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 87,096.000 | 14.847323 | 1,293,142.45 | 63.880000 | 5,563,692.48 | 4,270,550.03 | 0.60 |
| | | Base | | 14.847323 | 1,293,142.45 | 63.880000 | 5,563,692.48 | 4,270,550.03 | 0.60 |
| 01748X102 | ALLEGIANT TRAVEL CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,115.000 | 101.288805 | 1,024,536.26 | 42.080000 | 425,639.20 | -598,897.06 | 0.05 |
| | | Base | | 101.288805 | 1,024,536.26 | 42.080000 | 425,639.20 | -598,897.06 | 0.05 |
| 018581108 | BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,704.000 | 35.185735 | 1,221,085.75 | 58.170000 | 2,018,731.68 | 797,645.93 | 0.22 |
| | | Base | | 35.185735 | 1,221,085.75 | 58.170000 | 2,018,731.68 | 797,645.93 | 0.22 |
| 020764106 | ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,102.000 | 246.058008 | 1,993,561.98 | 239.150000 | 1,937,593.30 | -55,968.68 | 0.21 |
| | | Base | | 246.058008 | 1,993,561.98 | 239.150000 | 1,937,593.30 | -55,968.68 | 0.21 |
| 023139884 | AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,653.000 | 17.157849 | 543,097.40 | 11.700000 | 370,340.10 | -172,757.30 | 0.04 |
| | | Base | | 17.157849 | 543,097.40 | 11.700000 | 370,340.10 | -172,757.30 | 0.04 |
| 024013104 | AMERICAN ASSETS TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 34,096.000 | 34.294352 | 1,169,300.24 | 27.250000 | 929,116.00 | -240,184.24 | 0.10 |
| | | Base | | 34.294352 | 1,169,300.24 | 27.250000 | 929,116.00 | -240,184.24 | 0.10 |
| 024061103 | AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 82,275.000 | 12.325560 | 1,014,085.44 | 6.430000 | 529,028.25 | -485,057.19 | 0.06 |
| | | Base | | 12.325560 | 1,014,085.44 | 6.430000 | 529,028.25 | -485,057.19 | 0.06 |
| 02553E106 | AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 129,439.000 | 11.668733 | 1,510,389.17 | 20.580000 | 2,663,854.62 | 1,153,465.45 | 0.29 |
| | | Base | | 11.668733 | 1,510,389.17 | 20.580000 | 2,663,854.62 | 1,153,465.45 | 0.29 |
| 029899101 | AMERICAN STATES WATER CO COMMON STOCK | | | | | | | | |
| | | Local | 26,057.000 | 49.225567 | 1,282,670.61 | 81.420000 | 2,121,560.94 | 838,890.33 | 0.23 |
| | | Base | | 49.225567 | 1,282,670.61 | 81.420000 | 2,121,560.94 | 838,890.33 | 0.23 |
| 030506109 | AMERICAN WOODMARK CORP COMMON STOCK | | | | | | | | |
| | | Local | 11,090.000 | 55.131517 | 611,408.52 | 89.610000 | 993,774.90 | 382,366.38 | 0.11 |
| | | Base | | 55.131517 | 611,408.52 | 89.610000 | 993,774.90 | 382,366.38 | 0.11 |



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|---|---|---|---|---|---|---|---|---|
| 03071H100 | AMERISAFE INC COMMON STOCK USD.01 | | | | | | | |
| | 13,386.000 | Local | 40.403711 | 540,844.07 | 50.120000 | 670,906.32 | 130,062.25 | 0.07 |
| | | Base | 40.403711 | 540,844.07 | 50.120000 | 670,906.32 | 130,062.25 | 0.07 |
| 03076K108 | AMERIS BANCORP COMMON STOCK USD1.0 | | | | | | | |
| | 45,297.000 | Local | 34.800154 | 1,576,342.58 | 61.630000 | 2,791,654.11 | 1,215,311.53 | 0.30 |
| | | Base | 34.800154 | 1,576,342.58 | 61.630000 | 2,791,654.11 | 1,215,311.53 | 0.30 |
| 03209R103 | AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001 | | | | | | | |
| | 26,697.000 | Local | 23.087441 | 616,365.42 | 48.740000 | 1,301,211.78 | 684,846.36 | 0.14 |
| | | Base | 23.087441 | 616,365.42 | 48.740000 | 1,301,211.78 | 684,846.36 | 0.14 |
| 034164103 | ANDERSONS INC/THE COMMON STOCK | | | | | | | |
| | 22,239.000 | Local | 30.894332 | 687,059.06 | 50.970000 | 1,133,521.83 | 446,462.77 | 0.12 |
| | | Base | 30.894332 | 687,059.06 | 50.970000 | 1,133,521.83 | 446,462.77 | 0.12 |
| 037598109 | APOGEE ENTERPRISES INC COMMON STOCK USD.333 | | | | | | | |
| | 15,489.000 | Local | 27.137951 | 420,339.72 | 66.780000 | 1,034,355.42 | 614,015.70 | 0.11 |
| | | Base | 27.137951 | 420,339.72 | 66.780000 | 1,034,355.42 | 614,015.70 | 0.11 |
| 03762U105 | APOLLO COMMERCIAL REAL ESTAT REIT USD.01 | | | | | | | |
| | 91,539.000 | Local | 15.801736 | 1,446,475.09 | 10.590000 | 969,398.01 | -477,077.08 | 0.11 |
| | | Base | 15.801736 | 1,446,475.09 | 10.590000 | 969,398.01 | -477,077.08 | 0.11 |
| 03763A207 | ASTRANA HEALTH INC COMMON STOCK USD.001 | | | | | | | |
| | 29,621.000 | Local | 73.003342 | 2,162,432.00 | 47.790000 | 1,415,587.59 | -746,844.41 | 0.15 |
| | | Base | 73.003342 | 2,162,432.00 | 47.790000 | 1,415,587.59 | -746,844.41 | 0.15 |
| 03784Y200 | APPLE HOSPITALITY REIT INC REIT | | | | | | | |
| | 157,745.000 | Local | 15.606329 | 2,461,820.32 | 14.440000 | 2,277,837.80 | -183,982.52 | 0.25 |
| | | Base | 15.606329 | 2,461,820.32 | 14.440000 | 2,277,837.80 | -183,982.52 | 0.25 |
| 038923108 | ARBOR REALTY TRUST INC REIT USD.01 | | | | | | | |
| | 131,942.000 | Local | 13.849204 | 1,827,291.68 | 13.600000 | 1,794,411.20 | -32,880.48 | 0.19 |
| | | Base | 13.849204 | 1,827,291.68 | 13.600000 | 1,794,411.20 | -32,880.48 | 0.19 |
| 03937C105 | ARCBEST CORP COMMON STOCK USD.01 | | | | | | | |
| | 16,400.000 | Local | 40.040195 | 656,659.19 | 106.300000 | 1,743,320.00 | 1,086,660.81 | 0.19 |
| | | Base | 40.040195 | 656,659.19 | 106.300000 | 1,743,320.00 | 1,086,660.81 | 0.19 |



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|---|---|---|---|---|---|---|---|---|
| 03940R107 | ARCH RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | 12,679.000 | Local | 156.236629 | 1,980,924.22 | 136.430000 | 1,729,795.97 | -251,128.25 | 0.19 |
| | | Base | 156.236629 | 1,980,924.22 | 136.430000 | 1,729,795.97 | -251,128.25 | 0.19 |
| 03957W106 | ARCHROCK INC COMMON STOCK USD.01 | | | | | | | |
| | 104,204.000 | Local | 10.710155 | 1,116,041.03 | 20.230000 | 2,108,046.92 | 992,005.89 | 0.23 |
| | | Base | 10.710155 | 1,116,041.03 | 20.230000 | 2,108,046.92 | 992,005.89 | 0.23 |
| 039653100 | ARCOSA INC COMMON STOCK USD.01 | | | | | | | |
| | 34,003.000 | Local | 37.309204 | 1,268,624.86 | 91.490000 | 3,110,934.47 | 1,842,309.61 | 0.34 |
| | | Base | 37.309204 | 1,268,624.86 | 91.490000 | 3,110,934.47 | 1,842,309.61 | 0.34 |
| 03969F109 | ARCUS BIOSCIENCES INC COMMON STOCK USD.0001 | | | | | | | |
| | 38,195.000 | Local | 29.466947 | 1,125,490.03 | 17.120000 | 653,898.40 | -471,591.63 | 0.07 |
| | | Base | 29.466947 | 1,125,490.03 | 17.120000 | 653,898.40 | -471,591.63 | 0.07 |
| 04206A101 | ARLO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 68,296.000 | Local | 7.054535 | 481,796.54 | 11.740000 | 801,795.04 | 319,998.50 | 0.09 |
| | | Base | 7.054535 | 481,796.54 | 11.740000 | 801,795.04 | 319,998.50 | 0.09 |
| 04208T108 | ARMADA HOFFLER PROPERTIES IN REIT USD.01 | | | | | | | |
| | 46,944.000 | Local | 13.314737 | 625,047.01 | 12.310000 | 577,880.64 | -47,166.37 | 0.06 |
| | | Base | 13.314737 | 625,047.01 | 12.310000 | 577,880.64 | -47,166.37 | 0.06 |
| 042315705 | ARMOUR RESIDENTIAL REIT INC REIT USD.0001 | | | | | | | |
| | 34,122.000 | Local | 46.181963 | 1,575,820.95 | 20.450000 | 697,794.90 | -878,026.05 | 0.08 |
| | | Base | 46.181963 | 1,575,820.95 | 20.450000 | 697,794.90 | -878,026.05 | 0.08 |
| 04247X102 | ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01 | | | | | | | |
| | 30,626.000 | Local | 98.868278 | 3,027,939.87 | 126.760000 | 3,882,151.76 | 854,211.89 | 0.42 |
| | | Base | 98.868278 | 3,027,939.87 | 126.760000 | 3,882,151.76 | 854,211.89 | 0.42 |
| 04316A108 | ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01 | | | | | | | |
| | 48,928.000 | Local | 38.095531 | 1,863,938.12 | 41.590000 | 2,034,915.52 | 170,977.40 | 0.22 |
| | | Base | 38.095531 | 1,863,938.12 | 41.590000 | 2,034,915.52 | 170,977.40 | 0.22 |
| 043436104 | ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01 | | | | | | | |
| | 14,118.000 | Local | 98.819474 | 1,395,133.33 | 245.640000 | 3,467,945.52 | 2,072,812.19 | 0.38 |
| | | Base | 98.819474 | 1,395,133.33 | 245.640000 | 3,467,945.52 | 2,072,812.19 | 0.38 |



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|---|---|---|---|---|---|---|---|---|
| 046224101 | ASTEC INDUSTRIES INC COMMON STOCK USD.2 | | | | | | | |
| | 15,933.000 | Local | 39.256126 | 625,467.86 | 33.830000 | 539,013.39 | -86,454.47 | 0.06 |
| | | Base | 39.256126 | 625,467.86 | 33.830000 | 539,013.39 | -86,454.47 | 0.06 |
| 04911A107 | ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33 | | | | | | | |
| | 62,828.000 | Local | 31.000939 | 1,947,727.01 | 39.680000 | 2,493,015.04 | 545,288.03 | 0.27 |
| | | Base | 31.000939 | 1,947,727.01 | 39.680000 | 2,493,015.04 | 545,288.03 | 0.27 |
| 05350V106 | AVANOS MEDICAL INC COMMON STOCK USD.01 | | | | | | | |
| | 32,128.000 | Local | 35.952216 | 1,155,072.79 | 24.220000 | 778,140.16 | -376,932.63 | 0.08 |
| | | Base | 35.952216 | 1,155,072.79 | 24.220000 | 778,140.16 | -376,932.63 | 0.08 |
| 05379B107 | AVISTA CORP COMMON STOCK | | | | | | | |
| | 54,725.000 | Local | 35.067460 | 1,919,066.73 | 38.640000 | 2,114,574.00 | 195,507.27 | 0.23 |
| | | Base | 35.067460 | 1,919,066.73 | 38.640000 | 2,114,574.00 | 195,507.27 | 0.23 |
| 054540208 | AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 22,769.000 | Local | 39.241096 | 893,480.51 | 109.330000 | 2,489,334.77 | 1,595,854.26 | 0.27 |
| | | Base | 39.241096 | 893,480.51 | 109.330000 | 2,489,334.77 | 1,595,854.26 | 0.27 |
| 05465C100 | AXOS FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 35,485.000 | Local | 27.630540 | 980,469.72 | 69.430000 | 2,463,723.55 | 1,483,253.83 | 0.27 |
| | | Base | 27.630540 | 980,469.72 | 69.430000 | 2,463,723.55 | 1,483,253.83 | 0.27 |
| 05508R106 | B+G FOODS INC COMMON STOCK USD.01 | | | | | | | |
| | 55,328.000 | Local | 22.489747 | 1,244,312.70 | 8.470000 | 468,628.16 | -775,684.54 | 0.05 |
| | | Base | 22.489747 | 1,244,312.70 | 8.470000 | 468,628.16 | -775,684.54 | 0.05 |
| 05580M108 | B. RILEY FINANCIAL INC COMMON STOCK USD.0001 | | | | | | | |
| | 11,450.000 | Local | 59.653035 | 683,027.25 | 4.915000 | 56,276.75 | -626,750.50 | 0.01 |
| | | Base | 59.653035 | 683,027.25 | 4.915000 | 56,276.75 | -626,750.50 | 0.01 |
| 056525108 | BADGER METER INC COMMON STOCK USD1.0 | | | | | | | |
| | 20,573.000 | Local | 48.904064 | 1,006,103.31 | 206.940000 | 4,257,376.62 | 3,251,273.31 | 0.46 |
| | | Base | 48.904064 | 1,006,103.31 | 206.940000 | 4,257,376.62 | 3,251,273.31 | 0.46 |
| 057665200 | BALCHEM CORP COMMON STOCK USD.0667 | | | | | | | |
| | 22,693.000 | Local | 77.682280 | 1,762,843.99 | 177.030000 | 4,017,341.79 | 2,254,497.80 | 0.44 |
| | | Base | 77.682280 | 1,762,843.99 | 177.030000 | 4,017,341.79 | 2,254,497.80 | 0.44 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 05945F103 | BANCFIRST CORP COMMON STOCK USD1.0 | | | | | | | |
| | 10,160.000 | Local | 54.602214 | 554,758.49 | 106.400000 | 1,081,024.00 | 526,265.51 | 0.12 |
| | | Base | 54.602214 | 554,758.49 | 106.400000 | 1,081,024.00 | 526,265.51 | 0.12 |
| 05969A105 | BANCORP INC/THE COMMON STOCK USD1.0 | | | | | | | |
| | 36,230.000 | Local | 25.126977 | 910,350.36 | 52.400000 | 1,898,452.00 | 988,101.64 | 0.21 |
| | | Base | 25.126977 | 910,350.36 | 52.400000 | 1,898,452.00 | 988,101.64 | 0.21 |
| 05990K106 | BANC OF CALIFORNIA INC COMMON STOCK USD.01 | | | | | | | |
| | 97,158.000 | Local | 15.688667 | 1,524,279.54 | 14.220000 | 1,381,586.76 | -142,692.78 | 0.15 |
| | | Base | 15.688667 | 1,524,279.54 | 14.220000 | 1,381,586.76 | -142,692.78 | 0.15 |
| 062540109 | BANK OF HAWAII CORP COMMON STOCK USD.01 | | | | | | | |
| | 27,783.000 | Local | 43.510861 | 1,208,862.26 | 66.370000 | 1,843,957.71 | 635,095.45 | 0.20 |
| | | Base | 43.510861 | 1,208,862.26 | 66.370000 | 1,843,957.71 | 635,095.45 | 0.20 |
| 06652K103 | BANKUNITED INC COMMON STOCK USD.01 | | | | | | | |
| | 52,322.000 | Local | 25.169269 | 1,316,906.50 | 38.430000 | 2,010,734.46 | 693,827.96 | 0.22 |
| | | Base | 25.169269 | 1,316,906.50 | 38.430000 | 2,010,734.46 | 693,827.96 | 0.22 |
| 06652V208 | BANNER CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | 24,112.000 | Local | 45.759078 | 1,103,342.89 | 59.570000 | 1,436,351.84 | 333,008.95 | 0.16 |
| | | Base | 45.759078 | 1,103,342.89 | 59.570000 | 1,436,351.84 | 333,008.95 | 0.16 |
| 067806109 | BARNES GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 35,486.000 | Local | 33.399146 | 1,185,202.11 | 40.040000 | 1,420,859.44 | 235,657.33 | 0.15 |
| | | Base | 33.399146 | 1,185,202.11 | 40.040000 | 1,420,859.44 | 235,657.33 | 0.15 |
| 08160H101 | BENCHMARK ELECTRONICS INC COMMON STOCK USD.1 | | | | | | | |
| | 25,229.000 | Local | 20.744614 | 523,365.86 | 42.510000 | 1,072,484.79 | 549,118.93 | 0.12 |
| | | Base | 20.744614 | 523,365.86 | 42.510000 | 1,072,484.79 | 549,118.93 | 0.12 |
| 084680107 | BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 29,751.000 | Local | 30.213207 | 898,873.12 | 27.540000 | 819,342.54 | -79,530.58 | 0.09 |
| | | Base | 30.213207 | 898,873.12 | 27.540000 | 819,342.54 | -79,530.58 | 0.09 |
| 088929104 | BGC GROUP INC A COMMON STOCK USD.01 | | | | | | | |
| | 268,690.000 | Local | 7.751928 | 2,082,865.49 | 9.880000 | 2,654,657.20 | 571,791.71 | 0.29 |
| | | Base | 7.751928 | 2,082,865.49 | 9.880000 | 2,654,657.20 | 571,791.71 | 0.29 |



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|---|---|---|---|---|---|---|---|---|---|
| 09062W204 | BIOLIFE SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 25,452.000 | 44.553266 | 1,133,969.73 | 25.880000 | 658,697.76 | -475,271.97 | 0.07 |
| | | Base | | 44.553266 | 1,133,969.73 | 25.880000 | 658,697.76 | -475,271.97 | 0.07 |
| 09180C106 | BJ S RESTAURANTS INC COMMON STOCK | | | | | | | | |
| | | Local | 16,366.000 | 36.601571 | 599,021.31 | 30.630000 | 501,290.58 | -97,730.73 | 0.05 |
| | | Base | | 36.601571 | 599,021.31 | 30.630000 | 501,290.58 | -97,730.73 | 0.05 |
| 09239B109 | BLACKLINE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,911.000 | 62.245527 | 2,235,299.11 | 49.550000 | 1,779,390.05 | -455,909.06 | 0.19 |
| | | Base | | 62.245527 | 2,235,299.11 | 49.550000 | 1,779,390.05 | -455,909.06 | 0.19 |
| 09257W100 | BLACKSTONE MORTGAGE TRU CL A REIT USD.01 | | | | | | | | |
| | | Local | 121,492.000 | 22.031513 | 2,676,652.53 | 18.460000 | 2,242,742.32 | -433,910.21 | 0.24 |
| | | Base | | 22.031513 | 2,676,652.53 | 18.460000 | 2,242,742.32 | -433,910.21 | 0.24 |
| 094235108 | BLOOMIN BRANDS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 60,525.000 | 18.371593 | 1,111,940.69 | 17.500000 | 1,059,187.50 | -52,753.19 | 0.11 |
| | | Base | | 18.371593 | 1,111,940.69 | 17.500000 | 1,059,187.50 | -52,753.19 | 0.11 |
| 09739D100 | BOISE CASCADE CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,631.000 | 43.516521 | 1,202,405.00 | 135.620000 | 3,747,316.22 | 2,544,911.22 | 0.41 |
| | | Base | | 43.516521 | 1,202,405.00 | 135.620000 | 3,747,316.22 | 2,544,911.22 | 0.41 |
| 099406100 | BOOT BARN HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 21,276.000 | 46.926837 | 998,415.39 | 134.170000 | 2,854,600.92 | 1,856,185.53 | 0.31 |
| | | Base | | 46.926837 | 998,415.39 | 134.170000 | 2,854,600.92 | 1,856,185.53 | 0.31 |
| 10316T104 | BOX INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 101,033.000 | 28.259214 | 2,855,113.15 | 32.600000 | 3,293,675.80 | 438,562.65 | 0.36 |
| | | Base | | 28.259214 | 2,855,113.15 | 32.600000 | 3,293,675.80 | 438,562.65 | 0.36 |
| 104674106 | BRADY CORPORATION CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,351.000 | 38.326144 | 1,201,562.93 | 74.040000 | 2,321,228.04 | 1,119,665.11 | 0.25 |
| | | Base | | 38.326144 | 1,201,562.93 | 74.040000 | 2,321,228.04 | 1,119,665.11 | 0.25 |
| 105368203 | BRANDYWINE REALTY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 120,573.000 | 9.998953 | 1,205,603.73 | 5.230000 | 630,596.79 | -575,006.94 | 0.07 |
| | | Base | | 9.998953 | 1,205,603.73 | 5.230000 | 630,596.79 | -575,006.94 | 0.07 |

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|---|---|---|---|---|---|---|---|---|
| 10948W103 | BRIGHTSPHERE INVESTMENT GROU COMMON STOCK USD.001 | | | | | | | |
| | 20,616.000 | Local | 13.101130 | 270,092.89 | 24.390000 | 502,824.24 | 232,731.35 | 0.05 |
| | | Base | 13.101130 | 270,092.89 | 24.390000 | 502,824.24 | 232,731.35 | 0.05 |
| 109641100 | BRINKER INTERNATIONAL INC COMMON STOCK USD.1 | | | | | | | |
| | 31,139.000 | Local | 26.227352 | 816,693.50 | 71.520000 | 2,227,061.28 | 1,410,367.78 | 0.24 |
| | | Base | 26.227352 | 816,693.50 | 71.520000 | 2,227,061.28 | 1,410,367.78 | 0.24 |
| 11040G103 | BRISTOW GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 16,891.000 | Local | 29.644035 | 500,717.39 | 39.810000 | 672,430.71 | 171,713.32 | 0.07 |
| | | Base | 29.644035 | 500,717.39 | 39.810000 | 672,430.71 | 171,713.32 | 0.07 |
| 11373M107 | BROOKLINE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 62,218.000 | Local | 11.675364 | 726,417.81 | 10.230000 | 636,490.14 | -89,927.67 | 0.07 |
| | | Base | 11.675364 | 726,417.81 | 10.230000 | 636,490.14 | -89,927.67 | 0.07 |
| 118440106 | BUCKLE INC/THE COMMON STOCK USD.01 | | | | | | | |
| | 20,700.000 | Local | 36.108029 | 747,436.19 | 41.900000 | 867,330.00 | 119,893.81 | 0.09 |
| | | Base | 36.108029 | 747,436.19 | 41.900000 | 867,330.00 | 119,893.81 | 0.09 |
| 126349109 | CSG SYSTEMS INTL INC COMMON STOCK USD.01 | | | | | | | |
| | 19,904.000 | Local | 34.695902 | 690,587.24 | 48.520000 | 965,742.08 | 275,154.84 | 0.10 |
| | | Base | 34.695902 | 690,587.24 | 48.520000 | 965,742.08 | 275,154.84 | 0.10 |
| 126501105 | CTS CORP COMMON STOCK | | | | | | | |
| | 21,396.000 | Local | 20.736115 | 443,669.91 | 49.250000 | 1,053,753.00 | 610,083.09 | 0.11 |
| | | Base | 20.736115 | 443,669.91 | 49.250000 | 1,053,753.00 | 610,083.09 | 0.11 |
| 126600105 | CVB FINANCIAL CORP COMMON STOCK | | | | | | | |
| | 92,847.000 | Local | 17.759388 | 1,648,905.91 | 18.420000 | 1,710,241.74 | 61,335.83 | 0.19 |
| | | Base | 17.759388 | 1,648,905.91 | 18.420000 | 1,710,241.74 | 61,335.83 | 0.19 |
| 12662P108 | CVR ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 20,405.000 | Local | 26.579634 | 542,357.43 | 25.420000 | 518,695.10 | -23,662.33 | 0.06 |
| | | Base | 26.579634 | 542,357.43 | 25.420000 | 518,695.10 | -23,662.33 | 0.06 |
| 12685J105 | CABLE ONE INC COMMON STOCK USD.01 | | | | | | | |
| | 3,186.000 | Local | 388.392436 | 1,237,418.30 | 352.720000 | 1,123,765.92 | -113,652.38 | 0.12 |
| | | Base | 388.392436 | 1,237,418.30 | 352.720000 | 1,123,765.92 | -113,652.38 | 0.12 |



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|---|---|---|---|---|---|---|---|---|---|
| 127203107 | CACTUS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,988.000 | 52.208198 | 2,400,950.61 | 59.520000 | 2,737,205.76 | 336,255.15 | 0.30 |
| | | Base | | 52.208198 | 2,400,950.61 | 59.520000 | 2,737,205.76 | 336,255.15 | 0.30 |
| 128030202 | CAL MAINE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,485.000 | 35.832141 | 1,020,678.53 | 72.040000 | 2,052,059.40 | 1,031,380.87 | 0.22 |
| | | Base | | 35.832141 | 1,020,678.53 | 72.040000 | 2,052,059.40 | 1,031,380.87 | 0.22 |
| 128246105 | CALAVO GROWERS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 12,458.000 | 40.173023 | 500,475.52 | 23.020000 | 286,783.16 | -213,692.36 | 0.03 |
| | | Base | | 40.173023 | 500,475.52 | 23.020000 | 286,783.16 | -213,692.36 | 0.03 |
| 129500104 | CALERES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,142.000 | 17.843606 | 412,936.73 | 42.130000 | 974,972.46 | 562,035.73 | 0.11 |
| | | Base | | 17.843606 | 412,936.73 | 42.130000 | 974,972.46 | 562,035.73 | 0.11 |
| 13057Q305 | CALIFORNIA RESOURCES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,913.000 | 43.941645 | 1,973,551.09 | 52.470000 | 2,356,585.11 | 383,034.02 | 0.26 |
| | | Base | | 43.941645 | 1,973,551.09 | 52.470000 | 2,356,585.11 | 383,034.02 | 0.26 |
| 130788102 | CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,422.000 | 39.559075 | 1,599,056.94 | 55.330000 | 2,236,549.26 | 637,492.32 | 0.24 |
| | | Base | | 39.559075 | 1,599,056.94 | 55.330000 | 2,236,549.26 | 637,492.32 | 0.24 |
| 13100M509 | CALIX INC COMMON STOCK | | | | | | | | |
| | | Local | 40,816.000 | 32.076239 | 1,309,223.78 | 37.240000 | 1,519,987.84 | 210,764.06 | 0.16 |
| | | Base | | 32.076239 | 1,309,223.78 | 37.240000 | 1,519,987.84 | 210,764.06 | 0.16 |
| 131193104 | TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 98,930.000 | 14.224542 | 1,407,233.92 | 10.060000 | 995,235.80 | -411,998.12 | 0.11 |
| | | Base | | 14.224542 | 1,407,233.92 | 10.060000 | 995,235.80 | -411,998.12 | 0.11 |
| 14057J101 | CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 86,398.000 | 11.324471 | 978,411.63 | 6.010000 | 519,251.98 | -459,159.65 | 0.06 |
| | | Base | | 11.324471 | 978,411.63 | 6.010000 | 519,251.98 | -459,159.65 | 0.06 |
| 14174T107 | CARETRUST REIT INC REIT USD.01 | | | | | | | | |
| | | Local | 106,749.000 | 18.197783 | 1,942,595.19 | 29.880000 | 3,189,660.12 | 1,247,064.93 | 0.35 |
| | | Base | | 18.197783 | 1,942,595.19 | 29.880000 | 3,189,660.12 | 1,247,064.93 | 0.35 |

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|---|---|---|---|---|---|---|---|---|---|
| 141788109 | CARGURUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 54,936.000 | 21.974669 | 1,207,200.42 | 28.980000 | 1,592,045.28 | 384,844.86 | 0.17 |
| | | Base | | 21.974669 | 1,207,200.42 | 28.980000 | 1,592,045.28 | 384,844.86 | 0.17 |
| 144285103 | CARPENTER TECHNOLOGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 34,721.000 | 27.555183 | 956,743.52 | 144.770000 | 5,026,559.17 | 4,069,815.65 | 0.55 |
| | | Base | | 27.555183 | 956,743.52 | 144.770000 | 5,026,559.17 | 4,069,815.65 | 0.55 |
| 14575E105 | CARS.COM INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,036.000 | 15.606200 | 671,628.44 | 17.840000 | 767,762.24 | 96,133.80 | 0.08 |
| | | Base | | 15.606200 | 671,628.44 | 17.840000 | 767,762.24 | 96,133.80 | 0.08 |
| 14888U101 | CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 78,535.000 | 13.756155 | 1,080,339.61 | 20.250000 | 1,590,333.75 | 509,994.14 | 0.17 |
| | | Base | | 13.756155 | 1,080,339.61 | 20.250000 | 1,590,333.75 | 509,994.14 | 0.17 |
| 149150104 | CATHAY GENERAL BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 50,962.000 | 35.399790 | 1,804,044.10 | 43.990000 | 2,241,818.38 | 437,774.28 | 0.24 |
| | | Base | | 35.399790 | 1,804,044.10 | 43.990000 | 2,241,818.38 | 437,774.28 | 0.24 |
| 149568107 | CAVCO INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,433.000 | 154.321820 | 838,430.45 | 413.320000 | 2,245,567.56 | 1,407,137.11 | 0.24 |
| | | Base | | 154.321820 | 838,430.45 | 413.320000 | 2,245,567.56 | 1,407,137.11 | 0.24 |
| 15202L107 | CENTERSPACE REIT | | | | | | | | |
| | | Local | 10,437.000 | 76.698643 | 800,503.74 | 74.800000 | 780,687.60 | -19,816.14 | 0.08 |
| | | Base | | 76.698643 | 800,503.74 | 74.800000 | 780,687.60 | -19,816.14 | 0.08 |
| 153527106 | CENTRAL GARDEN + PET CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,668.000 | 21.479663 | 143,226.39 | 39.470000 | 263,185.96 | 119,959.57 | 0.03 |
| | | Base | | 21.479663 | 143,226.39 | 39.470000 | 263,185.96 | 119,959.57 | 0.03 |
| 153527205 | CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,606.000 | 20.039088 | 793,668.12 | 34.200000 | 1,354,525.20 | 560,857.08 | 0.15 |
| | | Base | | 20.039088 | 793,668.12 | 34.200000 | 1,354,525.20 | 560,857.08 | 0.15 |
| 154760409 | CENTRAL PACIFIC FINANCIAL CO COMMON STOCK | | | | | | | | |
| | | Local | 18,927.000 | 22.088107 | 418,061.60 | 27.510000 | 520,681.77 | 102,620.17 | 0.06 |
| | | Base | | 22.088107 | 418,061.60 | 27.510000 | 520,681.77 | 102,620.17 | 0.06 |



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|---|---|---|---|---|---|---|---|---|
| 156431108 | CENTURY ALUMINUM COMPANY COMMON STOCK USD.01 | | | | | | | |
| | 36,333.000 | Local | 12.056200 | 438,037.93 | 14.360000 | 521,741.88 | 83,703.95 | 0.06 |
| | | Base | 12.056200 | 438,037.93 | 14.360000 | 521,741.88 | 83,703.95 | 0.06 |
| 156504300 | CENTURY COMMUNITIES INC COMMON STOCK USD.01 | | | | | | | |
| | 19,803.000 | Local | 35.026331 | 693,626.44 | 100.070000 | 1,981,686.21 | 1,288,059.77 | 0.21 |
| | | Base | 35.026331 | 693,626.44 | 100.070000 | 1,981,686.21 | 1,288,059.77 | 0.21 |
| 15687V109 | CERTARA INC COMMON STOCK USD.01 | | | | | | | |
| | 75,424.000 | Local | 22.822211 | 1,721,342.41 | 12.250000 | 923,944.00 | -797,398.41 | 0.10 |
| | | Base | 22.822211 | 1,721,342.41 | 12.250000 | 923,944.00 | -797,398.41 | 0.10 |
| 157210105 | CEVA INC COMMON STOCK USD.001 | | | | | | | |
| | 16,505.000 | Local | 27.839316 | 459,487.91 | 23.940000 | 395,129.70 | -64,358.21 | 0.04 |
| | | Base | 27.839316 | 459,487.91 | 23.940000 | 395,129.70 | -64,358.21 | 0.04 |
| 163072101 | CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01 | | | | | | | |
| | 32,812.000 | Local | 28.121871 | 922,734.84 | 39.310000 | 1,289,839.72 | 367,104.88 | 0.14 |
| | | Base | 28.121871 | 922,734.84 | 39.310000 | 1,289,839.72 | 367,104.88 | 0.14 |
| 163086101 | CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01 | | | | | | | |
| | 24,774.000 | Local | 29.742889 | 736,850.33 | 42.830000 | 1,061,070.42 | 324,220.09 | 0.12 |
| | | Base | 29.742889 | 736,850.33 | 42.830000 | 1,061,070.42 | 324,220.09 | 0.12 |
| 165303108 | CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867 | | | | | | | |
| | 15,587.000 | Local | 100.672105 | 1,569,176.10 | 118.420000 | 1,845,812.54 | 276,636.44 | 0.20 |
| | | Base | 100.672105 | 1,569,176.10 | 118.420000 | 1,845,812.54 | 276,636.44 | 0.20 |
| 171604101 | CHUY S HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 12,059.000 | Local | 25.964903 | 313,110.77 | 37.200000 | 448,594.80 | 135,484.03 | 0.05 |
| | | Base | 25.964903 | 313,110.77 | 37.200000 | 448,594.80 | 135,484.03 | 0.05 |
| 17243V102 | CINEMARK HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 74,678.000 | Local | 16.306857 | 1,217,763.45 | 27.380000 | 2,044,683.64 | 826,920.19 | 0.22 |
| | | Base | 16.306857 | 1,217,763.45 | 27.380000 | 2,044,683.64 | 826,920.19 | 0.22 |
| 177835105 | CITY HOLDING CO COMMON STOCK USD2.5 | | | | | | | |
| | 10,333.000 | Local | 56.611137 | 584,962.88 | 118.740000 | 1,226,940.42 | 641,977.54 | 0.13 |
| | | Base | 56.611137 | 584,962.88 | 118.740000 | 1,226,940.42 | 641,977.54 | 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 |
|---|---|---|---|---|---|---|---|---|
| 18538R103 | CLEARWATER PAPER CORP COMMON STOCK USD.0001 | | | | | | | |
| | 11,673.000 | Local | 35.538562 | 414,841.64 | 33.270000 | 388,360.71 | -26,480.93 | 0.04 |
| | | Base | 35.538562 | 414,841.64 | 33.270000 | 388,360.71 | -26,480.93 | 0.04 |
| 18539C105 | CLEARWAY ENERGY INC A COMMON STOCK USD.01 | | | | | | | |
| | 24,226.000 | Local | 23.638388 | 572,663.58 | 26.870000 | 650,952.62 | 78,289.04 | 0.07 |
| | | Base | 23.638388 | 572,663.58 | 26.870000 | 650,952.62 | 78,289.04 | 0.07 |
| 18539C204 | CLEARWAY ENERGY INC C COMMON STOCK | | | | | | | |
| | 57,710.000 | Local | 24.975600 | 1,441,341.86 | 28.960000 | 1,671,281.60 | 229,939.74 | 0.18 |
| | | Base | 24.975600 | 1,441,341.86 | 28.960000 | 1,671,281.60 | 229,939.74 | 0.18 |
| 19239V302 | COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | 29,540.000 | Local | 51.649520 | 1,525,726.82 | 69.980000 | 2,067,209.20 | 541,482.38 | 0.22 |
| | | Base | 51.649520 | 1,525,726.82 | 69.980000 | 2,067,209.20 | 541,482.38 | 0.22 |
| 19247A100 | COHEN + STEERS INC COMMON STOCK USD.01 | | | | | | | |
| | 18,394.000 | Local | 70.037705 | 1,288,273.54 | 89.360000 | 1,643,687.84 | 355,414.30 | 0.18 |
| | | Base | 70.037705 | 1,288,273.54 | 89.360000 | 1,643,687.84 | 355,414.30 | 0.18 |
| 192576106 | COHU INC COMMON STOCK USD1.0 | | | | | | | |
| | 32,956.000 | Local | 19.126463 | 630,331.72 | 26.910000 | 886,845.96 | 256,514.24 | 0.10 |
| | | Base | 19.126463 | 630,331.72 | 26.910000 | 886,845.96 | 256,514.24 | 0.10 |
| 19459J104 | COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001 | | | | | | | |
| | 22,897.000 | Local | 22.684074 | 519,397.24 | 38.460000 | 880,618.62 | 361,221.38 | 0.10 |
| | | Base | 22.684074 | 519,397.24 | 38.460000 | 880,618.62 | 361,221.38 | 0.10 |
| 200340107 | COMERICA INC COMMON STOCK USD5.0 | | | | | | | |
| | 92,798.000 | Local | 48.025918 | 4,456,709.18 | 57.110000 | 5,299,693.78 | 842,984.60 | 0.57 |
| | | Base | 48.025918 | 4,456,709.18 | 57.110000 | 5,299,693.78 | 842,984.60 | 0.57 |
| 203607106 | COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0 | | | | | | | |
| | 36,934.000 | Local | 45.448707 | 1,678,602.56 | 61.160000 | 2,258,883.44 | 580,280.88 | 0.25 |
| | | Base | 45.448707 | 1,678,602.56 | 61.160000 | 2,258,883.44 | 580,280.88 | 0.25 |
| 20369C106 | COMMUNITY HEALTHCARE TRUST I REIT USD.01 | | | | | | | |
| | 17,133.000 | Local | 33.082269 | 566,798.51 | 18.730000 | 320,901.09 | -245,897.42 | 0.03 |
| | | Base | 33.082269 | 566,798.51 | 18.730000 | 320,901.09 | -245,897.42 | 0.03 |

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|---|---|---|---|---|---|---|---|---|
| 20451N101 | COMPASS MINERALS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | 23,722.000 | Local | 55.924017 | 1,326,629.52 | 8.830000 | 209,465.26 | -1,117,164.26 | 0.02 |
| | | Base | 55.924017 | 1,326,629.52 | 8.830000 | 209,465.26 | -1,117,164.26 | 0.02 |
| 205768302 | COMSTOCK RESOURCES INC COMMON STOCK USD.5 | | | | | | | |
| | 67,489.000 | Local | 11.638720 | 785,485.55 | 10.630000 | 717,408.07 | -68,077.48 | 0.08 |
| | | Base | 11.638720 | 785,485.55 | 10.630000 | 717,408.07 | -68,077.48 | 0.08 |
| 207410101 | CONMED CORP COMMON STOCK USD.01 | | | | | | | |
| | 21,558.000 | Local | 63.037171 | 1,358,955.33 | 73.220000 | 1,578,476.76 | 219,521.43 | 0.17 |
| | | Base | 63.037171 | 1,358,955.33 | 73.220000 | 1,578,476.76 | 219,521.43 | 0.17 |
| 20854L108 | CONSOL ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 18,512.000 | Local | 28.190647 | 521,865.26 | 102.280000 | 1,893,407.36 | 1,371,542.10 | 0.21 |
| | | Base | 28.190647 | 521,865.26 | 102.280000 | 1,893,407.36 | 1,371,542.10 | 0.21 |
| 209034107 | CONSOLIDATED COMMUNICATIONS COMMON STOCK USD.01 | | | | | | | |
| | 53,049.000 | Local | 14.792858 | 784,746.30 | 4.570000 | 242,433.93 | -542,312.37 | 0.03 |
| | | Base | 14.792858 | 784,746.30 | 4.570000 | 242,433.93 | -542,312.37 | 0.03 |
| 218352102 | CORCEPT THERAPEUTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 64,124.000 | Local | 19.708088 | 1,263,761.44 | 35.300000 | 2,263,577.20 | 999,815.76 | 0.25 |
| | | Base | 19.708088 | 1,263,761.44 | 35.300000 | 2,263,577.20 | 999,815.76 | 0.25 |
| 21867A105 | CORE LABORATORIES INC COMMON STOCK USD.01 | | | | | | | |
| | 32,825.000 | Local | 21.456426 | 704,307.18 | 19.560000 | 642,057.00 | -62,250.18 | 0.07 |
| | | Base | 21.456426 | 704,307.18 | 19.560000 | 642,057.00 | -62,250.18 | 0.07 |
| 21871N101 | CORECIVIC INC COMMON STOCK USD.01 | | | | | | | |
| | 77,869.000 | Local | 10.272894 | 799,940.00 | 13.780000 | 1,073,034.82 | 273,094.82 | 0.12 |
| | | Base | 10.272894 | 799,940.00 | 13.780000 | 1,073,034.82 | 273,094.82 | 0.12 |
| 219798105 | QUIDELORTHO CORP COMMON STOCK USD.001 | | | | | | | |
| | 34,687.000 | Local | 38.942362 | 1,350,793.71 | 42.250000 | 1,465,525.75 | 114,732.04 | 0.16 |
| | | Base | 38.942362 | 1,350,793.71 | 42.250000 | 1,465,525.75 | 114,732.04 | 0.16 |
| 22041X102 | CORSAIR GAMING INC COMMON STOCK | | | | | | | |
| | 30,544.000 | Local | 18.035819 | 550,886.05 | 6.970000 | 212,891.68 | -337,994.37 | 0.02 |
| | | Base | 18.035819 | 550,886.05 | 6.970000 | 212,891.68 | -337,994.37 | 0.02 |



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|---|---|---|---|---|---|---|---|---|
| 221006109 | CORVEL CORP COMMON STOCK USD.0001 | | | | | | | |
| | 6,341.000 | Local | 78.425185 | 497,294.10 | 320.730000 | 2,033,748.93 | 1,536,454.83 | 0.22 |
| | | Base | 78.425185 | 497,294.10 | 320.730000 | 2,033,748.93 | 1,536,454.83 | 0.22 |
| 22410J106 | CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01 | | | | | | | |
| | 15,538.000 | Local | 103.500146 | 1,608,185.27 | 39.580000 | 614,994.04 | -993,191.23 | 0.07 |
| | | Base | 103.500146 | 1,608,185.27 | 39.580000 | 614,994.04 | -993,191.23 | 0.07 |
| 227483104 | CROSS COUNTRY HEALTHCARE INC COMMON STOCK USD.0001 | | | | | | | |
| | 22,878.000 | Local | 12.110566 | 277,065.52 | 14.920000 | 341,339.76 | 64,274.24 | 0.04 |
| | | Base | 12.110566 | 277,065.52 | 14.920000 | 341,339.76 | 64,274.24 | 0.04 |
| 228903100 | ARTIVION INC COMMON STOCK USD.01 | | | | | | | |
| | 27,749.000 | Local | 15.545164 | 431,362.75 | 27.140000 | 753,107.86 | 321,745.11 | 0.08 |
| | | Base | 15.545164 | 431,362.75 | 27.140000 | 753,107.86 | 321,745.11 | 0.08 |
| 23204G100 | CUSTOMERS BANCORP INC COMMON STOCK USD1.0 | | | | | | | |
| | 19,938.000 | Local | 29.576878 | 589,703.79 | 51.820000 | 1,033,187.16 | 443,483.37 | 0.11 |
| | | Base | 29.576878 | 589,703.79 | 51.820000 | 1,033,187.16 | 443,483.37 | 0.11 |
| 23285D109 | CYTEK BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | |
| | 67,071.000 | Local | 10.561887 | 708,396.33 | 5.740000 | 384,987.54 | -323,408.79 | 0.04 |
| | | Base | 10.561887 | 708,396.33 | 5.740000 | 384,987.54 | -323,408.79 | 0.04 |
| 233377407 | DXP ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | 9,141.000 | Local | 44.721658 | 408,800.68 | 55.000000 | 502,755.00 | 93,954.32 | 0.05 |
| | | Base | 44.721658 | 408,800.68 | 55.000000 | 502,755.00 | 93,954.32 | 0.05 |
| 23355L106 | DXC TECHNOLOGY CO COMMON STOCK USD.01 | | | | | | | |
| | 125,221.000 | Local | 20.986545 | 2,627,956.20 | 20.670000 | 2,588,318.07 | -39,638.13 | 0.28 |
| | | Base | 20.986545 | 2,627,956.20 | 20.670000 | 2,588,318.07 | -39,638.13 | 0.28 |
| 235825205 | DANA INC COMMON STOCK USD.01 | | | | | | | |
| | 90,299.000 | Local | 16.234617 | 1,465,969.71 | 11.290000 | 1,019,475.71 | -446,494.00 | 0.11 |
| | | Base | 16.234617 | 1,465,969.71 | 11.290000 | 1,019,475.71 | -446,494.00 | 0.11 |
| 238337109 | DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01 | | | | | | | |
| | 22,570.000 | Local | 32.963045 | 743,975.92 | 31.340000 | 707,343.80 | -36,632.12 | 0.08 |
| | | Base | 32.963045 | 743,975.92 | 31.340000 | 707,343.80 | -36,632.12 | 0.08 |



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|---|---|---|---|---|---|---|---|---|
| 248019101 | DELUXE CORP COMMON STOCK USD1.0 | | | | | | | |
| | 30,828.000 | Local | 28.075993 | 865,526.71 | 20.590000 | 634,748.52 | -230,778.19 | 0.07 |
| | | Base | 28.075993 | 865,526.71 | 20.590000 | 634,748.52 | -230,778.19 | 0.07 |
| 250565108 | DESIGNER BRANDS INC CLASS A COMMON STOCK | | | | | | | |
| | 30,464.000 | Local | 16.096575 | 490,366.05 | 6.640000 | 202,280.96 | -288,085.09 | 0.02 |
| | | Base | 16.096575 | 490,366.05 | 6.640000 | 202,280.96 | -288,085.09 | 0.02 |
| 252784301 | DIAMONDROCK HOSPITALITY CO REIT USD.01 | | | | | | | |
| | 147,024.000 | Local | 9.512684 | 1,398,592.91 | 8.790000 | 1,292,340.96 | -106,251.95 | 0.14 |
| | | Base | 9.512684 | 1,398,592.91 | 8.790000 | 1,292,340.96 | -106,251.95 | 0.14 |
| 253798102 | DIGI INTERNATIONAL INC COMMON STOCK USD.01 | | | | | | | |
| | 25,459.000 | Local | 14.993508 | 381,719.71 | 29.460000 | 750,022.14 | 368,302.43 | 0.08 |
| | | Base | 14.993508 | 381,719.71 | 29.460000 | 750,022.14 | 368,302.43 | 0.08 |
| 25402D102 | DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025 | | | | | | | |
| | 37,615.000 | Local | 34.978180 | 1,315,704.23 | 37.430000 | 1,407,929.45 | 92,225.22 | 0.15 |
| | | Base | 34.978180 | 1,315,704.23 | 37.430000 | 1,407,929.45 | 92,225.22 | 0.15 |
| 25432X102 | DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01 | | | | | | | |
| | 24,548.000 | Local | 27.120809 | 665,761.62 | 26.010000 | 638,493.48 | -27,268.14 | 0.07 |
| | | Base | 27.120809 | 665,761.62 | 26.010000 | 638,493.48 | -27,268.14 | 0.07 |
| 254423106 | DINE BRANDS GLOBAL INC COMMON STOCK USD.01 | | | | | | | |
| | 10,782.000 | Local | 60.505161 | 652,366.65 | 31.620000 | 340,926.84 | -311,439.81 | 0.04 |
| | | Base | 60.505161 | 652,366.65 | 31.620000 | 340,926.84 | -311,439.81 | 0.04 |
| 254543101 | DIODES INC COMMON STOCK USD.667 | | | | | | | |
| | 32,282.000 | Local | 45.550157 | 1,470,450.18 | 69.690000 | 2,249,732.58 | 779,282.40 | 0.24 |
| | | Base | 45.550157 | 1,470,450.18 | 69.690000 | 2,249,732.58 | 779,282.40 | 0.24 |
| 25787G100 | DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01 | | | | | | | |
| | 17,441.000 | Local | 25.455312 | 443,966.09 | 66.660000 | 1,162,617.06 | 718,650.97 | 0.13 |
| | | Base | 25.455312 | 443,966.09 | 66.660000 | 1,162,617.06 | 718,650.97 | 0.13 |
| 258278100 | DORMAN PRODUCTS INC COMMON STOCK USD.01 | | | | | | | |
| | 19,535.000 | Local | 58.744382 | 1,147,571.51 | 113.420000 | 2,215,659.70 | 1,068,088.19 | 0.24 |
| | | Base | 58.744382 | 1,147,571.51 | 113.420000 | 2,215,659.70 | 1,068,088.19 | 0.24 |

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|---|---|---|---|---|---|---|---|---|
| 25862V105 | DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001 | | | | | | | |
| | 98,597.000 | Local | 28.004323 | 2,761,142.27 | 19.700000 | 1,942,360.90 | -818,781.37 | 0.21 |
| | | Base | 28.004323 | 2,761,142.27 | 19.700000 | 1,942,360.90 | -818,781.37 | 0.21 |
| 25960P109 | DOUGLAS EMMETT INC REIT USD.01 | | | | | | | |
| | 117,149.000 | Local | 12.586290 | 1,474,471.32 | 16.000000 | 1,874,384.00 | 399,912.68 | 0.20 |
| | | Base | 12.586290 | 1,474,471.32 | 16.000000 | 1,874,384.00 | 399,912.68 | 0.20 |
| 262037104 | DRIL QUIP INC COMMON STOCK USD.01 | | | | | | | |
| | 24,091.000 | Local | 33.963282 | 818,209.42 | 16.310000 | 392,924.21 | -425,285.21 | 0.04 |
| | | Base | 33.963282 | 818,209.42 | 16.310000 | 392,924.21 | -425,285.21 | 0.04 |
| 267475101 | DYCOM INDUSTRIES INC COMMON STOCK USD.3333333 | | | | | | | |
| | 20,362.000 | Local | 93.069624 | 1,895,083.69 | 175.960000 | 3,582,897.52 | 1,687,813.83 | 0.39 |
| | | Base | 93.069624 | 1,895,083.69 | 175.960000 | 3,582,897.52 | 1,687,813.83 | 0.39 |
| 268158201 | DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001 | | | | | | | |
| | 91,611.000 | Local | 10.675686 | 978,010.29 | 11.220000 | 1,027,875.42 | 49,865.13 | 0.11 |
| | | Base | 10.675686 | 978,010.29 | 11.220000 | 1,027,875.42 | 49,865.13 | 0.11 |
| 268948106 | EAGLE BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 21,130.000 | Local | 50.136332 | 1,059,380.70 | 21.770000 | 460,000.10 | -599,380.60 | 0.05 |
| | | Base | 50.136332 | 1,059,380.70 | 21.770000 | 460,000.10 | -599,380.60 | 0.05 |
| 27616P103 | EASTERLY GOVERNMENT PROPERTI REIT USD.01 | | | | | | | |
| | 72,089.000 | Local | 20.329168 | 1,465,509.38 | 13.120000 | 945,807.68 | -519,701.70 | 0.10 |
| | | Base | 20.329168 | 1,465,509.38 | 13.120000 | 945,807.68 | -519,701.70 | 0.10 |
| 278768106 | ECHOSTAR CORP A COMMON STOCK USD.001 | | | | | | | |
| | 84,373.000 | Local | 17.518899 | 1,478,122.08 | 18.540000 | 1,564,275.42 | 86,153.34 | 0.17 |
| | | Base | 17.518899 | 1,478,122.08 | 18.540000 | 1,564,275.42 | 86,153.34 | 0.17 |
| 28035Q102 | EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01 | | | | | | | |
| | 34,683.000 | Local | 42.658588 | 1,479,527.80 | 40.220000 | 1,394,950.26 | -84,577.54 | 0.15 |
| | | Base | 42.658588 | 1,479,527.80 | 40.220000 | 1,394,950.26 | -84,577.54 | 0.15 |
| 28852N109 | ELLINGTON FINANCIAL INC REIT | | | | | | | |
| | 59,521.000 | Local | 16.450438 | 979,146.52 | 13.150000 | 782,701.15 | -196,445.37 | 0.08 |
| | | Base | 16.450438 | 979,146.52 | 13.150000 | 782,701.15 | -196,445.37 | 0.08 |



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|---|---|---|---|---|---|---|---|---|
| 29082K105 | EMBECTA CORP COMMON STOCK USD.01 | | | | | | | |
| | 40,363.000 | Local | 30.804098 | 1,243,345.81 | 16.340000 | 659,531.42 | -583,814.39 | 0.07 |
| | | Base | 30.804098 | 1,243,345.81 | 16.340000 | 659,531.42 | -583,814.39 | 0.07 |
| 292218104 | EMPLOYERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 17,738.000 | Local | 28.005687 | 496,764.87 | 47.950000 | 850,537.10 | 353,772.23 | 0.09 |
| | | Base | 28.005687 | 496,764.87 | 47.950000 | 850,537.10 | 353,772.23 | 0.09 |
| 292554102 | ENCORE CAPITAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 16,579.000 | Local | 36.449465 | 604,295.68 | 50.080000 | 830,276.32 | 225,980.64 | 0.09 |
| | | Base | 36.449465 | 604,295.68 | 50.080000 | 830,276.32 | 225,980.64 | 0.09 |
| 29272W109 | ENERGIZER HOLDINGS INC COMMON STOCK | | | | | | | |
| | 46,729.000 | Local | 33.115939 | 1,547,474.73 | 32.400000 | 1,514,019.60 | -33,455.13 | 0.16 |
| | | Base | 33.115939 | 1,547,474.73 | 32.400000 | 1,514,019.60 | -33,455.13 | 0.16 |
| 292765104 | ENERPAC TOOL GROUP CORP COMMON STOCK USD.2 | | | | | | | |
| | 37,972.000 | Local | 23.880164 | 906,777.59 | 41.240000 | 1,565,965.28 | 659,187.69 | 0.17 |
| | | Base | 23.880164 | 906,777.59 | 41.240000 | 1,565,965.28 | 659,187.69 | 0.17 |
| 29332G102 | ENHABIT INC COMMON STOCK USD.01 | | | | | | | |
| | 35,104.000 | Local | 19.625188 | 688,922.61 | 8.440000 | 296,277.76 | -392,644.85 | 0.03 |
| | | Base | 19.625188 | 688,922.61 | 8.440000 | 296,277.76 | -392,644.85 | 0.03 |
| 29355X107 | ENPRO INC COMMON STOCK USD.01 | | | | | | | |
| | 14,664.000 | Local | 62.865760 | 921,863.50 | 160.830000 | 2,358,411.12 | 1,436,547.62 | 0.26 |
| | | Base | 62.865760 | 921,863.50 | 160.830000 | 2,358,411.12 | 1,436,547.62 | 0.26 |
| 29357K103 | ENOVA INTERNATIONAL INC COMMON STOCK USD.00001 | | | | | | | |
| | 18,981.000 | Local | 26.431738 | 501,700.81 | 85.730000 | 1,627,241.13 | 1,125,540.32 | 0.18 |
| | | Base | 26.431738 | 501,700.81 | 85.730000 | 1,627,241.13 | 1,125,540.32 | 0.18 |
| 29358P101 | ENSIGN GROUP INC/THE COMMON STOCK USD.001 | | | | | | | |
| | 39,520.000 | Local | 39.253685 | 1,551,305.62 | 151.360000 | 5,981,747.20 | 4,430,441.58 | 0.65 |
| | | Base | 39.253685 | 1,551,305.62 | 151.360000 | 5,981,747.20 | 4,430,441.58 | 0.65 |
| 29404K106 | ENVESTNET INC COMMON STOCK | | | | | | | |
| | 35,099.000 | Local | 35.800378 | 1,256,557.48 | 62.750000 | 2,202,462.25 | 945,904.77 | 0.24 |
| | | Base | 35.800378 | 1,256,557.48 | 62.750000 | 2,202,462.25 | 945,904.77 | 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 |
|---|---|---|---|---|---|---|---|---|
| 294268107 | EPLUS INC COMMON STOCK USD.01 | | | | | | | |
| | 18,648.000 | Local | 32.400048 | 604,196.10 | 95.960000 | 1,789,462.08 | 1,185,265.98 | 0.19 |
| | | Base | 32.400048 | 604,196.10 | 95.960000 | 1,789,462.08 | 1,185,265.98 | 0.19 |
| 29430C102 | VESTIS CORP COMMON STOCK USD.01 | | | | | | | |
| | 92,003.000 | Local | 19.957797 | 1,836,177.24 | 14.070000 | 1,294,482.21 | -541,695.03 | 0.14 |
| | | Base | 19.957797 | 1,836,177.24 | 14.070000 | 1,294,482.21 | -541,695.03 | 0.14 |
| 296315104 | ESCO TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 18,023.000 | Local | 54.695637 | 985,779.47 | 119.910000 | 2,161,137.93 | 1,175,358.46 | 0.23 |
| | | Base | 54.695637 | 985,779.47 | 119.910000 | 2,161,137.93 | 1,175,358.46 | 0.23 |
| 29670E107 | ESSENTIAL PROPERTIES REALTY REIT USD.01 | | | | | | | |
| | 122,697.000 | Local | 23.487120 | 2,881,799.20 | 31.910000 | 3,915,261.27 | 1,033,462.07 | 0.42 |
| | | Base | 23.487120 | 2,881,799.20 | 31.910000 | 3,915,261.27 | 1,033,462.07 | 0.42 |
| 297602104 | ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01 | | | | | | | |
| | 16,007.000 | Local | 21.318485 | 341,244.99 | 31.480000 | 503,900.36 | 162,655.37 | 0.05 |
| | | Base | 21.318485 | 341,244.99 | 31.480000 | 503,900.36 | 162,655.37 | 0.05 |
| 30040P103 | EVERTEC INC COMMON STOCK USD.01 | | | | | | | |
| | 45,080.000 | Local | 26.482338 | 1,193,823.79 | 34.250000 | 1,543,990.00 | 350,166.21 | 0.17 |
| | | Base | 26.482338 | 1,193,823.79 | 34.250000 | 1,543,990.00 | 350,166.21 | 0.17 |
| 30212W100 | EXP WORLD HOLDINGS INC COMMON STOCK USD.00001 | | | | | | | |
| | 54,189.000 | Local | 18.771679 | 1,017,218.49 | 11.760000 | 637,262.64 | -379,955.85 | 0.07 |
| | | Base | 18.771679 | 1,017,218.49 | 11.760000 | 637,262.64 | -379,955.85 | 0.07 |
| 30226D106 | EXTREME NETWORKS INC COMMON STOCK USD.001 | | | | | | | |
| | 90,951.000 | Local | 12.082161 | 1,098,884.60 | 15.750000 | 1,432,478.25 | 333,593.65 | 0.16 |
| | | Base | 12.082161 | 1,098,884.60 | 15.750000 | 1,432,478.25 | 333,593.65 | 0.16 |
| 302301106 | EZCORP INC CL A COMMON STOCK USD.01 | | | | | | | |
| | 36,375.000 | Local | 15.355523 | 558,557.14 | 12.220000 | 444,502.50 | -114,054.64 | 0.05 |
| | | Base | 15.355523 | 558,557.14 | 12.220000 | 444,502.50 | -114,054.64 | 0.05 |
| 30257X104 | FB FINANCIAL CORP COMMON STOCK USD1.0 | | | | | | | |
| | 24,665.000 | Local | 33.384293 | 823,423.59 | 48.220000 | 1,189,346.30 | 365,922.71 | 0.13 |
| | | Base | 33.384293 | 823,423.59 | 48.220000 | 1,189,346.30 | 365,922.71 | 0.13 |



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|---|---|---|---|---|---|---|---|---|---|
| 313855108 | FEDERAL SIGNAL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 42,765.000 | 22.644855 | 968,407.24 | 94.490000 | 4,040,864.85 | 3,072,457.61 | 0.44 |
| | | Base | | 22.644855 | 968,407.24 | 94.490000 | 4,040,864.85 | 3,072,457.61 | 0.44 |
| 318672706 | FIRST BANCORP PUERTO RICO COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 115,759.000 | 8.029008 | 929,429.91 | 21.380000 | 2,474,927.42 | 1,545,497.51 | 0.27 |
| | | Base | | 8.029008 | 929,429.91 | 21.380000 | 2,474,927.42 | 1,545,497.51 | 0.27 |
| 318910106 | FIRST BANCORP/NC COMMON STOCK | | | | | | | | |
| | | Local | 28,815.000 | 36.279246 | 1,045,386.48 | 42.480000 | 1,224,061.20 | 178,674.72 | 0.13 |
| | | Base | | 36.279246 | 1,045,386.48 | 42.480000 | 1,224,061.20 | 178,674.72 | 0.13 |
| 319829107 | FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 71,376.000 | 9.742416 | 695,374.67 | 17.220000 | 1,229,094.72 | 533,720.05 | 0.13 |
| | | Base | | 9.742416 | 695,374.67 | 17.220000 | 1,229,094.72 | 533,720.05 | 0.13 |
| 320209109 | FIRST FINANCIAL BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 66,813.000 | 20.894718 | 1,396,038.80 | 26.470000 | 1,768,540.11 | 372,501.31 | 0.19 |
| | | Base | | 20.894718 | 1,396,038.80 | 26.470000 | 1,768,540.11 | 372,501.31 | 0.19 |
| 32051X108 | FIRST HAWAIIAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 89,477.000 | 19.420842 | 1,737,718.66 | 24.330000 | 2,176,975.41 | 439,256.75 | 0.24 |
| | | Base | | 19.420842 | 1,737,718.66 | 24.330000 | 2,176,975.41 | 439,256.75 | 0.24 |
| 344849104 | FOOT LOCKER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,539.000 | 18.356063 | 1,056,189.51 | 31.140000 | 1,791,764.46 | 735,574.95 | 0.19 |
| | | Base | | 18.356063 | 1,056,189.51 | 31.140000 | 1,791,764.46 | 735,574.95 | 0.19 |
| 346375108 | FORMFACTOR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 54,011.000 | 22.022704 | 1,189,468.29 | 48.770000 | 2,634,116.47 | 1,444,648.18 | 0.29 |
| | | Base | | 22.022704 | 1,189,468.29 | 48.770000 | 2,634,116.47 | 1,444,648.18 | 0.29 |
| 34965K107 | FORTREA HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 62,571.000 | 32.062271 | 2,006,168.35 | 23.060000 | 1,442,887.26 | -563,281.09 | 0.16 |
| | | Base | | 32.062271 | 2,006,168.35 | 23.060000 | 1,442,887.26 | -563,281.09 | 0.16 |
| 349853101 | FORWARD AIR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,098.000 | 47.434343 | 1,048,204.12 | 31.770000 | 702,053.46 | -346,150.66 | 0.08 |
| | | Base | | 47.434343 | 1,048,204.12 | 31.770000 | 702,053.46 | -346,150.66 | 0.08 |



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|---|---|---|---|---|---|---|---|---|
| 35086T109 | FOUR CORNERS PROPERTY TRUST REIT USD.0001 | | | | | | | |
| | 78,967.000 | Local | 22.282759 | 1,759,602.62 | 28.350000 | 2,238,714.45 | 479,111.83 | 0.24 |
| | | Base | 22.282759 | 1,759,602.62 | 28.350000 | 2,238,714.45 | 479,111.83 | 0.24 |
| 35138V102 | FOX FACTORY HOLDING CORP COMMON STOCK USD.001 | | | | | | | |
| | 29,127.000 | Local | 46.523410 | 1,355,087.37 | 40.480000 | 1,179,060.96 | -176,026.41 | 0.13 |
| | | Base | 46.523410 | 1,355,087.37 | 40.480000 | 1,179,060.96 | -176,026.41 | 0.13 |
| 35243J101 | FRANKLIN BSP REALTY TRUST IN REIT USD.01 | | | | | | | |
| | 57,301.000 | Local | 15.151051 | 868,170.37 | 13.620000 | 780,439.62 | -87,730.75 | 0.08 |
| | | Base | 15.151051 | 868,170.37 | 13.620000 | 780,439.62 | -87,730.75 | 0.08 |
| 353514102 | FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1 | | | | | | | |
| | 27,736.000 | Local | 45.567123 | 1,263,849.73 | 103.860000 | 2,880,660.96 | 1,616,811.23 | 0.31 |
| | | Base | 45.567123 | 1,263,849.73 | 103.860000 | 2,880,660.96 | 1,616,811.23 | 0.31 |
| 35905A109 | FRONTDOOR INC COMMON STOCK USD.01 | | | | | | | |
| | 54,445.000 | Local | 24.171743 | 1,316,030.56 | 48.080000 | 2,617,715.60 | 1,301,685.04 | 0.28 |
| | | Base | 24.171743 | 1,316,030.56 | 48.080000 | 2,617,715.60 | 1,301,685.04 | 0.28 |
| 359664109 | FULGENT GENETICS INC COMMON STOCK USD.0001 | | | | | | | |
| | 14,242.000 | Local | 51.964693 | 740,081.16 | 22.560000 | 321,299.52 | -418,781.64 | 0.03 |
| | | Base | 51.964693 | 740,081.16 | 22.560000 | 321,299.52 | -418,781.64 | 0.03 |
| 359694106 | H.B. FULLER CO. COMMON STOCK USD1.0 | | | | | | | |
| | 38,138.000 | Local | 41.008266 | 1,563,973.25 | 85.660000 | 3,266,901.08 | 1,702,927.83 | 0.35 |
| | | Base | 41.008266 | 1,563,973.25 | 85.660000 | 3,266,901.08 | 1,702,927.83 | 0.35 |
| 360271100 | FULTON FINANCIAL CORP COMMON STOCK USD2.5 | | | | | | | |
| | 127,215.000 | Local | 13.187182 | 1,677,607.38 | 19.350000 | 2,461,610.25 | 784,002.87 | 0.27 |
| | | Base | 13.187182 | 1,677,607.38 | 19.350000 | 2,461,610.25 | 784,002.87 | 0.27 |
| 36162J106 | GEO GROUP INC/THE COMMON STOCK USD.01 | | | | | | | |
| | 93,289.000 | Local | 9.212421 | 859,417.55 | 13.870000 | 1,293,918.43 | 434,500.88 | 0.14 |
| | | Base | 9.212421 | 859,417.55 | 13.870000 | 1,293,918.43 | 434,500.88 | 0.14 |
| 36237H101 | G III APPAREL GROUP LTD COMMON STOCK USD.01 | | | | | | | |
| | 28,009.000 | Local | 30.618547 | 857,594.89 | 26.470000 | 741,398.23 | -116,196.66 | 0.08 |
| | | Base | 30.618547 | 857,594.89 | 26.470000 | 741,398.23 | -116,196.66 | 0.08 |



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|---|---|---|---|---|---|---|---|---|
| 36251C103 | GMS INC COMMON STOCK USD.01 | | | | | | | |
| | 27,880.000 | Local | 29.478010 | 821,846.91 | 86.790000 | 2,419,705.20 | 1,597,858.29 | 0.26 |
| | | Base | 29.478010 | 821,846.91 | 86.790000 | 2,419,705.20 | 1,597,858.29 | 0.26 |
| 37247D106 | GENWORTH FINANCIAL INC COMMON STOCK USD.001 | | | | | | | |
| | 306,361.000 | Local | 4.148035 | 1,270,796.10 | 6.980000 | 2,138,399.78 | 867,603.68 | 0.23 |
| | | Base | 4.148035 | 1,270,796.10 | 6.980000 | 2,138,399.78 | 867,603.68 | 0.23 |
| 37253A103 | GENTHERM INC COMMON STOCK | | | | | | | |
| | 22,148.000 | Local | 52.749456 | 1,168,294.96 | 50.540000 | 1,119,359.92 | -48,935.04 | 0.12 |
| | | Base | 52.749456 | 1,168,294.96 | 50.540000 | 1,119,359.92 | -48,935.04 | 0.12 |
| 374297109 | GETTY REALTY CORP REIT USD.01 | | | | | | | |
| | 34,619.000 | Local | 24.787406 | 858,115.21 | 31.780000 | 1,100,191.82 | 242,076.61 | 0.12 |
| | | Base | 24.787406 | 858,115.21 | 31.780000 | 1,100,191.82 | 242,076.61 | 0.12 |
| 374689107 | GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 21,326.000 | Local | 30.013789 | 640,074.07 | 69.670000 | 1,485,782.42 | 845,708.35 | 0.16 |
| | | Base | 30.013789 | 640,074.07 | 69.670000 | 1,485,782.42 | 845,708.35 | 0.16 |
| 377322102 | GLAUKOS CORP COMMON STOCK USD.001 | | | | | | | |
| | 35,253.000 | Local | 44.061664 | 1,553,305.84 | 133.890000 | 4,720,024.17 | 3,166,718.33 | 0.51 |
| | | Base | 44.061664 | 1,553,305.84 | 133.890000 | 4,720,024.17 | 3,166,718.33 | 0.51 |
| 379378201 | GLOBAL NET LEASE INC REIT USD.01 | | | | | | | |
| | 136,753.000 | Local | 13.323336 | 1,822,006.16 | 8.620000 | 1,178,810.86 | -643,195.30 | 0.13 |
| | | Base | 13.323336 | 1,822,006.16 | 8.620000 | 1,178,810.86 | -643,195.30 | 0.13 |
| 38046C109 | GOGO INC COMMON STOCK USD.0001 | | | | | | | |
| | 42,701.000 | Local | 21.074121 | 899,886.04 | 7.970000 | 340,326.97 | -559,559.07 | 0.04 |
| | | Base | 21.074121 | 899,886.04 | 7.970000 | 340,326.97 | -559,559.07 | 0.04 |
| 381013101 | GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01 | | | | | | | |
| | 15,196.000 | Local | 54.292330 | 825,026.25 | 32.390000 | 492,198.44 | -332,827.81 | 0.05 |
| | | Base | 54.292330 | 825,026.25 | 32.390000 | 492,198.44 | -332,827.81 | 0.05 |
| 38267D109 | GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01 | | | | | | | |
| | 17,664.000 | Local | 75.351831 | 1,331,014.75 | 84.340000 | 1,489,781.76 | 158,767.01 | 0.16 |
| | | Base | 75.351831 | 1,331,014.75 | 84.340000 | 1,489,781.76 | 158,767.01 | 0.16 |



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|---|---|---|---|---|---|---|---|---|
| 387328107 | GRANITE CONSTRUCTION INC COMMON STOCK USD.01 | | | | | | | |
| | 30,901.000 | Local | 29.039408 | 897,346.76 | 75.160000 | 2,322,519.16 | 1,425,172.40 | 0.25 |
| | | Base | 29.039408 | 897,346.76 | 75.160000 | 2,322,519.16 | 1,425,172.40 | 0.25 |
| 392709101 | GREEN BRICK PARTNERS INC COMMON STOCK USD.01 | | | | | | | |
| | 17,610.000 | Local | 24.613460 | 433,443.03 | 78.780000 | 1,387,315.80 | 953,872.77 | 0.15 |
| | | Base | 24.613460 | 433,443.03 | 78.780000 | 1,387,315.80 | 953,872.77 | 0.15 |
| 39304D102 | GREEN DOT CORP CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 32,028.000 | Local | 31.998899 | 1,024,860.74 | 11.170000 | 357,752.76 | -667,107.98 | 0.04 |
| | | Base | 31.998899 | 1,024,860.74 | 11.170000 | 357,752.76 | -667,107.98 | 0.04 |
| 393222104 | GREEN PLAINS INC COMMON STOCK USD.001 | | | | | | | |
| | 45,227.000 | Local | 25.263138 | 1,142,575.95 | 14.170000 | 640,866.59 | -501,709.36 | 0.07 |
| | | Base | 25.263138 | 1,142,575.95 | 14.170000 | 640,866.59 | -501,709.36 | 0.07 |
| 393657101 | GREENBRIER COMPANIES INC COMMON STOCK | | | | | | | |
| | 21,789.000 | Local | 33.810875 | 736,705.15 | 48.450000 | 1,055,677.05 | 318,971.90 | 0.11 |
| | | Base | 33.810875 | 736,705.15 | 48.450000 | 1,055,677.05 | 318,971.90 | 0.11 |
| 398433102 | GRIFFON CORP COMMON STOCK USD.25 | | | | | | | |
| | 26,012.000 | Local | 20.446278 | 531,848.59 | 66.190000 | 1,721,734.28 | 1,189,885.69 | 0.19 |
| | | Base | 20.446278 | 531,848.59 | 66.190000 | 1,721,734.28 | 1,189,885.69 | 0.19 |
| 39874R101 | GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001 | | | | | | | |
| | 69,893.000 | Local | 22.080239 | 1,543,254.12 | 18.940000 | 1,323,773.42 | -219,480.70 | 0.14 |
| | | Base | 22.080239 | 1,543,254.12 | 18.940000 | 1,323,773.42 | -219,480.70 | 0.14 |
| 398905109 | GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | |
| | 9,248.000 | Local | 99.384372 | 919,106.67 | 376.760000 | 3,484,276.48 | 2,565,169.81 | 0.38 |
| | | Base | 99.384372 | 919,106.67 | 376.760000 | 3,484,276.48 | 2,565,169.81 | 0.38 |
| 401617105 | GUESS? INC COMMON STOCK USD.01 | | | | | | | |
| | 19,084.000 | Local | 15.472608 | 295,279.26 | 20.720000 | 395,420.48 | 100,141.22 | 0.04 |
| | | Base | 15.472608 | 295,279.26 | 20.720000 | 395,420.48 | 100,141.22 | 0.04 |
| 40416E103 | HCI GROUP INC COMMON STOCK | | | | | | | |
| | 5,133.000 | Local | 64.766010 | 332,443.93 | 95.830000 | 491,895.39 | 159,451.46 | 0.05 |
| | | Base | 64.766010 | 332,443.93 | 95.830000 | 491,895.39 | 159,451.46 | 0.05 |



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|---|---|---|---|---|---|---|---|---|
| 404251100 | HNI CORP COMMON STOCK USD1.0 | | | | | | | |
| | 33,103.000 | Local | 41.156837 | 1,362,414.77 | 53.850000 | 1,782,596.55 | 420,181.78 | 0.19 |
| | | Base | 41.156837 | 1,362,414.77 | 53.850000 | 1,782,596.55 | 420,181.78 | 0.19 |
| 405217100 | HAIN CELESTIAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 62,882.000 | Local | 16.036025 | 1,008,377.31 | 8.000000 | 503,056.00 | -505,321.31 | 0.05 |
| | | Base | 16.036025 | 1,008,377.31 | 8.000000 | 503,056.00 | -505,321.31 | 0.05 |
| 410345102 | HANESBRANDS INC COMMON STOCK USD.01 | | | | | | | |
| | 246,059.000 | Local | 5.190392 | 1,277,142.67 | 6.350000 | 1,562,474.65 | 285,331.98 | 0.17 |
| | | Base | 5.190392 | 1,277,142.67 | 6.350000 | 1,562,474.65 | 285,331.98 | 0.17 |
| 410495204 | HANMI FINANCIAL CORPORATION COMMON STOCK USD.001 | | | | | | | |
| | 21,131.000 | Local | 14.844918 | 313,687.96 | 19.810000 | 418,605.11 | 104,917.15 | 0.05 |
| | | Base | 14.844918 | 313,687.96 | 19.810000 | 418,605.11 | 104,917.15 | 0.05 |
| 41068X100 | HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01 | | | | | | | |
| | 79,594.000 | Local | 23.711346 | 1,887,280.91 | 32.380000 | 2,577,253.72 | 689,972.81 | 0.28 |
| | | Base | 23.711346 | 1,887,280.91 | 32.380000 | 2,577,253.72 | 689,972.81 | 0.28 |
| 413160102 | HARMONIC INC COMMON STOCK USD.001 | | | | | | | |
| | 81,568.000 | Local | 7.480479 | 610,167.75 | 14.450000 | 1,178,657.60 | 568,489.85 | 0.13 |
| | | Base | 7.480479 | 610,167.75 | 14.450000 | 1,178,657.60 | 568,489.85 | 0.13 |
| 413197104 | HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001 | | | | | | | |
| | 22,259.000 | Local | 39.090696 | 870,119.80 | 35.980000 | 800,878.82 | -69,240.98 | 0.09 |
| | | Base | 39.090696 | 870,119.80 | 35.980000 | 800,878.82 | -69,240.98 | 0.09 |
| 415864107 | ENVIRI CORP COMMON STOCK USD1.25 | | | | | | | |
| | 56,064.000 | Local | 13.638289 | 764,617.03 | 11.950000 | 669,964.80 | -94,652.23 | 0.07 |
| | | Base | 13.638289 | 764,617.03 | 11.950000 | 669,964.80 | -94,652.23 | 0.07 |
| 419596101 | HAVERTY FURNITURE COMMON STOCK USD1.0 | | | | | | | |
| | 9,319.000 | Local | 17.711864 | 165,056.86 | 27.400000 | 255,340.60 | 90,283.74 | 0.03 |
| | | Base | 17.711864 | 165,056.86 | 27.400000 | 255,340.60 | 90,283.74 | 0.03 |
| 420261109 | HAWKINS INC COMMON STOCK USD.01 | | | | | | | |
| | 13,319.000 | Local | 26.306220 | 350,372.55 | 126.670000 | 1,687,117.73 | 1,336,745.18 | 0.18 |
| | | Base | 26.306220 | 350,372.55 | 126.670000 | 1,687,117.73 | 1,336,745.18 | 0.18 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 420877201 | HAYNES INTERNATIONAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,887.000 | 45.842357 | 407,401.03 | 60.140000 | 534,464.18 | 127,063.15 | 0.06 |
| | | Base | | 45.842357 | 407,401.03 | 60.140000 | 534,464.18 | 127,063.15 | 0.06 |
| 421298100 | HAYWARD HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 88,724.000 | 13.907724 | 1,233,948.89 | 14.840000 | 1,316,664.16 | 82,715.27 | 0.14 |
| | | Base | | 13.907724 | 1,233,948.89 | 14.840000 | 1,316,664.16 | 82,715.27 | 0.14 |
| 421906108 | HEALTHCARE SERVICES GROUP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 51,545.000 | 17.165655 | 884,803.67 | 10.890000 | 561,325.05 | -323,478.62 | 0.06 |
| | | Base | | 17.165655 | 884,803.67 | 10.890000 | 561,325.05 | -323,478.62 | 0.06 |
| 42222N103 | HEALTHSTREAM INC COMMON STOCK | | | | | | | | |
| | | Local | 16,808.000 | 25.620098 | 430,622.61 | 29.040000 | 488,104.32 | 57,481.71 | 0.05 |
| | | Base | | 25.620098 | 430,622.61 | 29.040000 | 488,104.32 | 57,481.71 | 0.05 |
| 422347104 | HEARTLAND EXPRESS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,090.000 | 17.300829 | 555,183.60 | 12.380000 | 397,274.20 | -157,909.40 | 0.04 |
| | | Base | | 17.300829 | 555,183.60 | 12.380000 | 397,274.20 | -157,909.40 | 0.04 |
| 422819102 | HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,172.000 | 25.590560 | 362,669.42 | 38.600000 | 547,039.20 | 184,369.78 | 0.06 |
| | | Base | | 25.590560 | 362,669.42 | 38.600000 | 547,039.20 | 184,369.78 | 0.06 |
| 42330P107 | HELIX ENERGY SOLUTIONS GROUP COMMON STOCK | | | | | | | | |
| | | Local | 100,300.000 | 5.750945 | 576,819.77 | 11.220000 | 1,125,366.00 | 548,546.23 | 0.12 |
| | | Base | | 5.750945 | 576,819.77 | 11.220000 | 1,125,366.00 | 548,546.23 | 0.12 |
| 423452101 | HELMERICH + PAYNE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 69,098.000 | 25.103300 | 1,734,587.81 | 32.630000 | 2,254,667.74 | 520,079.93 | 0.24 |
| | | Base | | 25.103300 | 1,734,587.81 | 32.630000 | 2,254,667.74 | 520,079.93 | 0.24 |
| 42722X106 | HERITAGE FINANCIAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 24,280.000 | 29.251787 | 710,233.38 | 22.840000 | 554,555.20 | -155,678.18 | 0.06 |
| | | Base | | 29.251787 | 710,233.38 | 22.840000 | 554,555.20 | -155,678.18 | 0.06 |
| 42806J700 | HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 92,037.000 | 3.496635 | 321,819.75 | 3.040000 | 279,792.48 | -42,027.27 | 0.03 |
| | | Base | | 3.496635 | 321,819.75 | 3.040000 | 279,792.48 | -42,027.27 | 0.03 |



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|---|---|---|---|---|---|---|---|---|---|
| 431284108 | HIGHWOODS PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 74,187.000 | 21.548097 | 1,598,588.69 | 32.220000 | 2,390,305.14 | 791,716.45 | 0.26 |
| | | Base | | 21.548097 | 1,598,588.69 | 32.220000 | 2,390,305.14 | 791,716.45 | 0.26 |
| 431571108 | HILLENBRAND INC COMMON STOCK | | | | | | | | |
| | | Local | 49,130.000 | 28.359262 | 1,393,290.52 | 32.960000 | 1,619,324.80 | 226,034.28 | 0.18 |
| | | Base | | 28.359262 | 1,393,290.52 | 32.960000 | 1,619,324.80 | 226,034.28 | 0.18 |
| 432748101 | HILLTOP HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 32,433.000 | 34.596397 | 1,122,064.96 | 32.850000 | 1,065,424.05 | -56,640.91 | 0.12 |
| | | Base | | 34.596397 | 1,122,064.96 | 32.850000 | 1,065,424.05 | -56,640.91 | 0.12 |
| 43940T109 | HOPE BANCORP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 84,419.000 | 11.037458 | 931,771.20 | 12.790000 | 1,079,719.01 | 147,947.81 | 0.12 |
| | | Base | | 11.037458 | 931,771.20 | 12.790000 | 1,079,719.01 | 147,947.81 | 0.12 |
| 440327104 | HORACE MANN EDUCATORS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 28,671.000 | 27.530106 | 789,315.67 | 35.610000 | 1,020,974.31 | 231,658.64 | 0.11 |
| | | Base | | 27.530106 | 789,315.67 | 35.610000 | 1,020,974.31 | 231,658.64 | 0.11 |
| 443320106 | HUB GROUP INC CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,213.000 | 24.040354 | 1,038,855.81 | 47.130000 | 2,036,628.69 | 997,772.88 | 0.22 |
| | | Base | | 24.040354 | 1,038,855.81 | 47.130000 | 2,036,628.69 | 997,772.88 | 0.22 |
| 444097109 | HUDSON PACIFIC PROPERTIES IN REIT USD.01 | | | | | | | | |
| | | Local | 88,789.000 | 11.183091 | 992,935.51 | 5.150000 | 457,263.35 | -535,672.16 | 0.05 |
| | | Base | | 11.183091 | 992,935.51 | 5.150000 | 457,263.35 | -535,672.16 | 0.05 |
| 44891N208 | IAC INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 48,899.000 | 53.338890 | 2,608,218.40 | 52.780000 | 2,580,889.22 | -27,329.18 | 0.28 |
| | | Base | | 53.338890 | 2,608,218.40 | 52.780000 | 2,580,889.22 | -27,329.18 | 0.28 |
| 44930G107 | ICU MEDICAL INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 14,325.000 | 106.440807 | 1,524,764.56 | 165.330000 | 2,368,352.25 | 843,587.69 | 0.26 |
| | | Base | | 106.440807 | 1,524,764.56 | 165.330000 | 2,368,352.25 | 843,587.69 | 0.26 |
| 45332Y109 | INARI MEDICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,215.000 | 47.454178 | 1,718,553.04 | 43.230000 | 1,565,574.45 | -152,978.59 | 0.17 |
| | | Base | | 47.454178 | 1,718,553.04 | 43.230000 | 1,565,574.45 | -152,978.59 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 453836108 | INDEPENDENT BANK CORP/MA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,722.000 | 62.667546 | 1,862,604.80 | 63.310000 | 1,881,699.82 | 19,095.02 | 0.20 |
| | | Base | | 62.667546 | 1,862,604.80 | 63.310000 | 1,881,699.82 | 19,095.02 | 0.20 |
| 45384B106 | INDEPENDENT BANK GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,196.000 | 48.223871 | 1,215,048.65 | 58.220000 | 1,466,911.12 | 251,862.47 | 0.16 |
| | | Base | | 48.223871 | 1,215,048.65 | 58.220000 | 1,466,911.12 | 251,862.47 | 0.16 |
| 45688C107 | INGEVITY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,647.000 | 51.603171 | 1,220,260.18 | 39.530000 | 934,765.91 | -285,494.27 | 0.10 |
| | | Base | | 51.603171 | 1,220,260.18 | 39.530000 | 934,765.91 | -285,494.27 | 0.10 |
| 45765U103 | INSIGHT ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,368.000 | 47.170901 | 913,606.02 | 217.070000 | 4,204,211.76 | 3,290,605.74 | 0.46 |
| | | Base | | 47.170901 | 913,606.02 | 217.070000 | 4,204,211.76 | 3,290,605.74 | 0.46 |
| 45768S105 | INNOSPEC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,451.000 | 66.254438 | 1,156,206.19 | 115.260000 | 2,011,402.26 | 855,196.07 | 0.22 |
| | | Base | | 66.254438 | 1,156,206.19 | 115.260000 | 2,011,402.26 | 855,196.07 | 0.22 |
| 45774W108 | INSTEEL INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 13,631.000 | 34.552469 | 470,984.71 | 34.400000 | 468,906.40 | -2,078.31 | 0.05 |
| | | Base | | 34.552469 | 470,984.71 | 34.400000 | 468,906.40 | -2,078.31 | 0.05 |
| 45780R101 | INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,430.000 | 61.587595 | 1,011,884.18 | 222.310000 | 3,652,553.30 | 2,640,669.12 | 0.40 |
| | | Base | | 61.587595 | 1,011,884.18 | 222.310000 | 3,652,553.30 | 2,640,669.12 | 0.40 |
| 45781M101 | INNOVIVA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,461.000 | 12.280477 | 472,319.44 | 19.380000 | 745,374.18 | 273,054.74 | 0.08 |
| | | Base | | 12.280477 | 472,319.44 | 19.380000 | 745,374.18 | 273,054.74 | 0.08 |
| 45781V101 | INNOVATIVE INDUSTRIAL PROPER REIT USD.001 | | | | | | | | |
| | | Local | 19,827.000 | 111.647827 | 2,213,641.46 | 124.280000 | 2,464,099.56 | 250,458.10 | 0.27 |
| | | Base | | 111.647827 | 2,213,641.46 | 124.280000 | 2,464,099.56 | 250,458.10 | 0.27 |
| 457985208 | INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,982.000 | 28.476401 | 1,366,354.65 | 20.340000 | 975,953.88 | -390,400.77 | 0.11 |
| | | Base | | 28.476401 | 1,366,354.65 | 20.340000 | 975,953.88 | -390,400.77 | 0.11 |



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|---|---|---|---|---|---|---|---|---|
| 45826H109 | INTEGER HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | |
| | 23,449.000 | Local | 52.634949 | 1,234,236.92 | 130.070000 | 3,050,011.43 | 1,815,774.51 | 0.33 |
| | | Base | 52.634949 | 1,234,236.92 | 130.070000 | 3,050,011.43 | 1,815,774.51 | 0.33 |
| 458334109 | INTER PARFUMS INC COMMON STOCK USD.001 | | | | | | | |
| | 12,552.000 | Local | 46.000210 | 577,394.64 | 128.840000 | 1,617,199.68 | 1,039,805.04 | 0.18 |
| | | Base | 46.000210 | 577,394.64 | 128.840000 | 1,617,199.68 | 1,039,805.04 | 0.18 |
| 458665304 | INTERFACE INC COMMON STOCK USD.1 | | | | | | | |
| | 40,764.000 | Local | 14.735570 | 600,680.79 | 18.880000 | 769,624.32 | 168,943.53 | 0.08 |
| | | Base | 14.735570 | 600,680.79 | 18.880000 | 769,624.32 | 168,943.53 | 0.08 |
| 45867G101 | INTERDIGITAL INC COMMON STOCK USD.01 | | | | | | | |
| | 17,662.000 | Local | 74.920129 | 1,323,239.32 | 138.560000 | 2,447,246.72 | 1,124,007.40 | 0.27 |
| | | Base | 74.920129 | 1,323,239.32 | 138.560000 | 2,447,246.72 | 1,124,007.40 | 0.27 |
| 46333X108 | IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | 97,904.000 | Local | 11.278293 | 1,104,189.95 | 5.060000 | 495,394.24 | -608,795.71 | 0.05 |
| | | Base | 11.278293 | 1,104,189.95 | 5.060000 | 495,394.24 | -608,795.71 | 0.05 |
| 465741106 | ITRON INC COMMON STOCK | | | | | | | |
| | 32,104.000 | Local | 49.404839 | 1,586,092.96 | 102.220000 | 3,281,670.88 | 1,695,577.92 | 0.36 |
| | | Base | 49.404839 | 1,586,092.96 | 102.220000 | 3,281,670.88 | 1,695,577.92 | 0.36 |
| 46590V100 | JBG SMITH PROPERTIES REIT USD.01 | | | | | | | |
| | 58,534.000 | Local | 13.941185 | 816,033.30 | 17.400000 | 1,018,491.60 | 202,458.30 | 0.11 |
| | | Base | 13.941185 | 816,033.30 | 17.400000 | 1,018,491.60 | 202,458.30 | 0.11 |
| 466032109 | J + J SNACK FOODS CORP COMMON STOCK | | | | | | | |
| | 10,855.000 | Local | 98.573054 | 1,070,010.50 | 170.190000 | 1,847,412.45 | 777,401.95 | 0.20 |
| | | Base | 98.573054 | 1,070,010.50 | 170.190000 | 1,847,412.45 | 777,401.95 | 0.20 |
| 466367109 | JACK IN THE BOX INC COMMON STOCK USD.01 | | | | | | | |
| | 13,571.000 | Local | 86.361816 | 1,172,016.21 | 49.360000 | 669,864.56 | -502,151.65 | 0.07 |
| | | Base | 86.361816 | 1,172,016.21 | 49.360000 | 669,864.56 | -502,151.65 | 0.07 |
| 46817M107 | JACKSON FINANCIAL INC A COMMON STOCK USD.01 | | | | | | | |
| | 47,506.000 | Local | 39.872298 | 1,894,173.39 | 89.970000 | 4,274,114.82 | 2,379,941.43 | 0.46 |
| | | Base | 39.872298 | 1,894,173.39 | 89.970000 | 4,274,114.82 | 2,379,941.43 | 0.46 |



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|---|---|---|---|---|---|---|---|---|
| 477143101 | JETBLUE AIRWAYS CORP COMMON STOCK USD.01 | | | | | | | |
| | 238,061.000 | Local | 4.609237 | 1,097,279.65 | 5.080000 | 1,209,349.88 | 112,070.23 | 0.13 |
| | | Base | 4.609237 | 1,097,279.65 | 5.080000 | 1,209,349.88 | 112,070.23 | 0.13 |
| 477839104 | JOHN BEAN TECHNOLOGIES CORP COMMON STOCK USD.01 | | | | | | | |
| | 22,279.000 | Local | 60.992419 | 1,358,850.10 | 89.840000 | 2,001,545.36 | 642,695.26 | 0.22 |
| | | Base | 60.992419 | 1,358,850.10 | 89.840000 | 2,001,545.36 | 642,695.26 | 0.22 |
| 48238T109 | OPENLANE INC COMMON STOCK USD.01 | | | | | | | |
| | 75,801.000 | Local | 15.595612 | 1,182,162.96 | 17.330000 | 1,313,631.33 | 131,468.37 | 0.14 |
| | | Base | 15.595612 | 1,182,162.96 | 17.330000 | 1,313,631.33 | 131,468.37 | 0.14 |
| 48251K100 | KKR REAL ESTATE FINANCE TRUS REIT USD.01 | | | | | | | |
| | 40,751.000 | Local | 18.818722 | 766,881.72 | 11.930000 | 486,159.43 | -280,722.29 | 0.05 |
| | | Base | 18.818722 | 766,881.72 | 11.930000 | 486,159.43 | -280,722.29 | 0.05 |
| 483007704 | KAISER ALUMINUM CORP COMMON STOCK USD.01 | | | | | | | |
| | 11,143.000 | Local | 71.149047 | 792,813.83 | 74.550000 | 830,710.65 | 37,896.82 | 0.09 |
| | | Base | 71.149047 | 792,813.83 | 74.550000 | 830,710.65 | 37,896.82 | 0.09 |
| 488152208 | KELLY SERVICES INC A COMMON STOCK USD1.0 | | | | | | | |
| | 22,537.000 | Local | 17.561197 | 395,776.69 | 21.110000 | 475,756.07 | 79,979.38 | 0.05 |
| | | Base | 17.561197 | 395,776.69 | 21.110000 | 475,756.07 | 79,979.38 | 0.05 |
| 489170100 | KENNAMETAL INC COMMON STOCK USD1.25 | | | | | | | |
| | 55,058.000 | Local | 25.856416 | 1,423,602.57 | 25.870000 | 1,424,350.46 | 747.89 | 0.15 |
| | | Base | 25.856416 | 1,423,602.57 | 25.870000 | 1,424,350.46 | 747.89 | 0.15 |
| 489398107 | KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | |
| | 81,818.000 | Local | 15.768061 | 1,290,111.23 | 11.120000 | 909,816.16 | -380,295.07 | 0.10 |
| | | Base | 15.768061 | 1,290,111.23 | 11.120000 | 909,816.16 | -380,295.07 | 0.10 |
| 49926D109 | KNOWLES CORP COMMON STOCK USD.01 | | | | | | | |
| | 62,812.000 | Local | 15.227924 | 956,496.35 | 18.450000 | 1,158,881.40 | 202,385.05 | 0.13 |
| | | Base | 15.227924 | 956,496.35 | 18.450000 | 1,158,881.40 | 202,385.05 | 0.13 |
| 500255104 | KOHLS CORP COMMON STOCK USD.01 | | | | | | | |
| | 77,624.000 | Local | 20.409321 | 1,584,253.14 | 19.390000 | 1,505,129.36 | -79,123.78 | 0.16 |
| | | Base | 20.409321 | 1,584,253.14 | 19.390000 | 1,505,129.36 | -79,123.78 | 0.16 |



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|---|---|---|---|---|---|---|---|---|
| 50050N103 | KONTOOR BRANDS INC COMMON STOCK | | | | | | | |
| | 34,777.000 | Local | 37.922768 | 1,318,840.11 | 74.850000 | 2,603,058.45 | 1,284,218.34 | 0.28 |
| | | Base | 37.922768 | 1,318,840.11 | 74.850000 | 2,603,058.45 | 1,284,218.34 | 0.28 |
| 50060P106 | KOPPERS HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 14,838.000 | Local | 30.929891 | 458,937.72 | 39.580000 | 587,288.04 | 128,350.32 | 0.06 |
| | | Base | 30.929891 | 458,937.72 | 39.580000 | 587,288.04 | 128,350.32 | 0.06 |
| 500643200 | KORN FERRY COMMON STOCK USD.01 | | | | | | | |
| | 36,521.000 | Local | 34.253896 | 1,250,986.52 | 73.050000 | 2,667,859.05 | 1,416,872.53 | 0.29 |
| | | Base | 34.253896 | 1,250,986.52 | 73.050000 | 2,667,859.05 | 1,416,872.53 | 0.29 |
| 501147102 | KRYSTAL BIOTECH INC COMMON STOCK USD.00001 | | | | | | | |
| | 17,389.000 | Local | 181.663081 | 3,158,939.32 | 195.120000 | 3,392,941.68 | 234,002.36 | 0.37 |
| | | Base | 181.663081 | 3,158,939.32 | 195.120000 | 3,392,941.68 | 234,002.36 | 0.37 |
| 501242101 | KULICKE + SOFFA INDUSTRIES COMMON STOCK | | | | | | | |
| | 38,819.000 | Local | 22.920725 | 889,759.61 | 43.810000 | 1,700,660.39 | 810,900.78 | 0.18 |
| | | Base | 22.920725 | 889,759.61 | 43.810000 | 1,700,660.39 | 810,900.78 | 0.18 |
| 50187T106 | LGI HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | 14,350.000 | Local | 60.965964 | 874,861.58 | 107.880000 | 1,548,078.00 | 673,216.42 | 0.17 |
| | | Base | 60.965964 | 874,861.58 | 107.880000 | 1,548,078.00 | 673,216.42 | 0.17 |
| 50189K103 | LCI INDUSTRIES COMMON STOCK USD.01 | | | | | | | |
| | 17,812.000 | Local | 65.149458 | 1,160,442.15 | 117.840000 | 2,098,966.08 | 938,523.93 | 0.23 |
| | | Base | 65.149458 | 1,160,442.15 | 117.840000 | 2,098,966.08 | 938,523.93 | 0.23 |
| 502175102 | LTC PROPERTIES INC REIT USD.01 | | | | | | | |
| | 30,428.000 | Local | 35.821688 | 1,089,982.32 | 36.730000 | 1,117,620.44 | 27,638.12 | 0.12 |
| | | Base | 35.821688 | 1,089,982.32 | 36.730000 | 1,117,620.44 | 27,638.12 | 0.12 |
| 505336107 | LA Z BOY INC COMMON STOCK USD1.0 | | | | | | | |
| | 29,844.000 | Local | 19.505071 | 582,109.33 | 40.570000 | 1,210,771.08 | 628,661.75 | 0.13 |
| | | Base | 19.505071 | 582,109.33 | 40.570000 | 1,210,771.08 | 628,661.75 | 0.13 |
| 511656100 | LAKELAND FINANCIAL CORP COMMON STOCK | | | | | | | |
| | 17,850.000 | Local | 70.562987 | 1,259,549.32 | 68.150000 | 1,216,477.50 | -43,071.82 | 0.13 |
| | | Base | 70.562987 | 1,259,549.32 | 68.150000 | 1,216,477.50 | -43,071.82 | 0.13 |



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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 |
|---|---|---|---|---|---|---|---|---|
| 516806205 | VITAL ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 17,861.000 | Local | 62.468333 | 1,115,746.89 | 35.890000 | 641,031.29 | -474,715.60 | 0.07 |
| | | Base | 62.468333 | 1,115,746.89 | 35.890000 | 641,031.29 | -474,715.60 | 0.07 |
| 524660107 | LEGGETT + PLATT INC COMMON STOCK USD.01 | | | | | | | |
| | 93,812.000 | Local | 10.881684 | 1,020,832.56 | 12.640000 | 1,185,783.68 | 164,951.12 | 0.13 |
| | | Base | 10.881684 | 1,020,832.56 | 12.640000 | 1,185,783.68 | 164,951.12 | 0.13 |
| 525558201 | LEMAITRE VASCULAR INC COMMON STOCK USD.01 | | | | | | | |
| | 13,982.000 | Local | 37.519727 | 524,600.82 | 90.290000 | 1,262,434.78 | 737,833.96 | 0.14 |
| | | Base | 37.519727 | 524,600.82 | 90.290000 | 1,262,434.78 | 737,833.96 | 0.14 |
| 527064109 | LESLIE S INC COMMON STOCK USD.001 | | | | | | | |
| | 129,302.000 | Local | 11.577293 | 1,496,967.12 | 3.020000 | 390,492.04 | -1,106,475.08 | 0.04 |
| | | Base | 11.577293 | 1,496,967.12 | 3.020000 | 390,492.04 | -1,106,475.08 | 0.04 |
| 529043101 | LXP INDUSTRIAL TRUST REIT USD.0001 | | | | | | | |
| | 205,991.000 | Local | 10.466623 | 2,156,030.08 | 10.360000 | 2,134,066.76 | -21,963.32 | 0.23 |
| | | Base | 10.466623 | 2,156,030.08 | 10.360000 | 2,134,066.76 | -21,963.32 | 0.23 |
| 53115L104 | LIBERTY ENERGY INC COMMON STOCK | | | | | | | |
| | 106,142.000 | Local | 17.919165 | 1,901,976.04 | 20.590000 | 2,185,463.78 | 283,487.74 | 0.24 |
| | | Base | 17.919165 | 1,901,976.04 | 20.590000 | 2,185,463.78 | 283,487.74 | 0.24 |
| 53220K504 | LIGAND PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | |
| | 11,819.000 | Local | 102.866232 | 1,215,776.00 | 105.800000 | 1,250,450.20 | 34,674.20 | 0.14 |
| | | Base | 102.866232 | 1,215,776.00 | 105.800000 | 1,250,450.20 | 34,674.20 | 0.14 |
| 534187109 | LINCOLN NATIONAL CORP COMMON STOCK | | | | | | | |
| | 119,002.000 | Local | 25.314161 | 3,012,435.78 | 32.100000 | 3,819,964.20 | 807,528.42 | 0.41 |
| | | Base | 25.314161 | 3,012,435.78 | 32.100000 | 3,819,964.20 | 807,528.42 | 0.41 |
| 535555106 | LINDSAY CORP COMMON STOCK USD1.0 | | | | | | | |
| | 7,726.000 | Local | 89.997127 | 695,317.80 | 124.050000 | 958,410.30 | 263,092.50 | 0.10 |
| | | Base | 89.997127 | 695,317.80 | 124.050000 | 958,410.30 | 263,092.50 | 0.10 |
| 53635B107 | LIQUIDITY SERVICES INC COMMON STOCK USD.001 | | | | | | | |
| | 15,574.000 | Local | 18.380284 | 286,254.54 | 21.770000 | 339,045.98 | 52,791.44 | 0.04 |
| | | Base | 18.380284 | 286,254.54 | 21.770000 | 339,045.98 | 52,791.44 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 53815P108 | LIVERAMP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 46,322.000 | 27.656309 | 1,281,095.56 | 25.920000 | 1,200,666.24 | -80,429.32 | 0.13 |
| | | Base | | 27.656309 | 1,281,095.56 | 25.920000 | 1,200,666.24 | -80,429.32 | 0.13 |
| 550241103 | LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 710,424.000 | 3.102347 | 2,203,981.66 | 5.250000 | 3,729,726.00 | 1,525,744.34 | 0.40 |
| | | Base | | 3.102347 | 2,203,981.66 | 5.250000 | 3,729,726.00 | 1,525,744.34 | 0.40 |
| 55277P104 | MGE ENERGY INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 25,320.000 | 79.366573 | 2,009,561.64 | 86.705000 | 2,195,370.60 | 185,808.96 | 0.24 |
| | | Base | | 79.366573 | 2,009,561.64 | 86.705000 | 2,195,370.60 | 185,808.96 | 0.24 |
| 55303J106 | MGP INGREDIENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 10,940.000 | 82.409612 | 901,561.16 | 89.590000 | 980,114.60 | 78,553.44 | 0.11 |
| | | Base | | 82.409612 | 901,561.16 | 89.590000 | 980,114.60 | 78,553.44 | 0.11 |
| 55305B101 | M/I HOMES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,424.000 | 31.012808 | 602,392.79 | 159.370000 | 3,095,602.88 | 2,493,210.09 | 0.34 |
| | | Base | | 31.012808 | 602,392.79 | 159.370000 | 3,095,602.88 | 2,493,210.09 | 0.34 |
| 55405W104 | MYR GROUP INC/DELAWARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,734.000 | 48.373267 | 567,611.91 | 100.800000 | 1,182,787.20 | 615,175.29 | 0.13 |
| | | Base | | 48.373267 | 567,611.91 | 100.800000 | 1,182,787.20 | 615,175.29 | 0.13 |
| 554382101 | MACERICH CO/THE REIT USD.01 | | | | | | | | |
| | | Local | 151,004.000 | 11.270998 | 1,701,965.85 | 15.970000 | 2,411,533.88 | 709,568.03 | 0.26 |
| | | Base | | 11.270998 | 1,701,965.85 | 15.970000 | 2,411,533.88 | 709,568.03 | 0.26 |
| 554489104 | VERIS RESIDENTIAL INC REIT USD.01 | | | | | | | | |
| | | Local | 56,343.000 | 13.289639 | 748,778.11 | 17.540000 | 988,256.22 | 239,478.11 | 0.11 |
| | | Base | | 13.289639 | 748,778.11 | 17.540000 | 988,256.22 | 239,478.11 | 0.11 |
| 556269108 | STEVEN MADDEN LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 48,276.000 | 24.890806 | 1,201,628.53 | 45.100000 | 2,177,247.60 | 975,619.07 | 0.24 |
| | | Base | | 24.890806 | 1,201,628.53 | 45.100000 | 2,177,247.60 | 975,619.07 | 0.24 |
| 55825T103 | MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,687.000 | 210.835714 | 2,464,036.99 | 209.050000 | 2,443,167.35 | -20,869.64 | 0.27 |
| | | Base | | 210.835714 | 2,464,036.99 | 209.050000 | 2,443,167.35 | -20,869.64 | 0.27 |



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|---|---|---|---|---|---|---|---|---|---|
| 559663109 | MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 126,634.000 | 26.166280 | 3,313,540.70 | 25.610000 | 3,243,096.74 | -70,443.96 | 0.35 |
| | | Base | | 26.166280 | 3,313,540.70 | 25.610000 | 3,243,096.74 | -70,443.96 | 0.35 |
| 565788106 | MARATHON DIGITAL HOLDINGS IN COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 191,042.000 | 17.344576 | 3,313,542.42 | 16.700000 | 3,190,401.40 | -123,141.02 | 0.35 |
| | | Base | | 17.344576 | 3,313,542.42 | 16.700000 | 3,190,401.40 | -123,141.02 | 0.35 |
| 566324109 | MARCUS + MILLICHAP INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 16,777.000 | 36.378987 | 610,330.27 | 39.670000 | 665,543.59 | 55,213.32 | 0.07 |
| | | Base | | 36.378987 | 610,330.27 | 39.670000 | 665,543.59 | 55,213.32 | 0.07 |
| 567908108 | MARINEMAX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,204.000 | 18.719289 | 265,888.78 | 31.720000 | 450,550.88 | 184,662.10 | 0.05 |
| | | Base | | 18.719289 | 265,888.78 | 31.720000 | 450,550.88 | 184,662.10 | 0.05 |
| 573075108 | MARTEN TRANSPORT LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,432.000 | 11.806878 | 477,375.68 | 17.450000 | 705,538.40 | 228,162.72 | 0.08 |
| | | Base | | 11.806878 | 477,375.68 | 17.450000 | 705,538.40 | 228,162.72 | 0.08 |
| 57638P104 | MASTERBRAND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 88,889.000 | 8.014132 | 712,368.17 | 16.040000 | 1,425,779.56 | 713,411.39 | 0.15 |
| | | Base | | 8.014132 | 712,368.17 | 16.040000 | 1,425,779.56 | 713,411.39 | 0.15 |
| 576690101 | MATERION CORP COMMON STOCK | | | | | | | | |
| | | Local | 14,510.000 | 49.248934 | 714,602.03 | 116.040000 | 1,683,740.40 | 969,138.37 | 0.18 |
| | | Base | | 49.248934 | 714,602.03 | 116.040000 | 1,683,740.40 | 969,138.37 | 0.18 |
| 57686G105 | MATSON INC COMMON STOCK | | | | | | | | |
| | | Local | 23,914.000 | 45.027580 | 1,076,789.55 | 138.300000 | 3,307,306.20 | 2,230,516.65 | 0.36 |
| | | Base | | 45.027580 | 1,076,789.55 | 138.300000 | 3,307,306.20 | 2,230,516.65 | 0.36 |
| 577128101 | MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,494.000 | 36.984762 | 794,950.48 | 25.330000 | 544,443.02 | -250,507.46 | 0.06 |
| | | Base | | 36.984762 | 794,950.48 | 25.330000 | 544,443.02 | -250,507.46 | 0.06 |
| 57776J100 | MAXLINEAR INC COMMON STOCK | | | | | | | | |
| | | Local | 52,900.000 | 31.362986 | 1,659,101.97 | 15.180000 | 803,022.00 | -856,079.97 | 0.09 |
| | | Base | | 31.362986 | 1,659,101.97 | 15.180000 | 803,022.00 | -856,079.97 | 0.09 |



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|---|---|---|---|---|---|---|---|---|
| 58463J304 | MEDICAL PROPERTIES TRUST INC REIT USD.001 | | | | | | | |
| | 420,153.000 | Local | 4.414209 | 1,854,643.22 | 4.500000 | 1,890,688.50 | 36,045.28 | 0.21 |
| | | Base | 4.414209 | 1,854,643.22 | 4.500000 | 1,890,688.50 | 36,045.28 | 0.21 |
| 58502B106 | PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 57,945.000 | Local | 23.030410 | 1,334,497.12 | 10.860000 | 629,282.70 | -705,214.42 | 0.07 |
| | | Base | 23.030410 | 1,334,497.12 | 10.860000 | 629,282.70 | -705,214.42 | 0.07 |
| 588056101 | MERCER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | 30,855.000 | Local | 12.667390 | 390,852.31 | 6.000000 | 185,130.00 | -205,722.31 | 0.02 |
| | | Base | 12.667390 | 390,852.31 | 6.000000 | 185,130.00 | -205,722.31 | 0.02 |
| 589378108 | MERCURY SYSTEMS INC COMMON STOCK USD.01 | | | | | | | |
| | 36,552.000 | Local | 37.249764 | 1,361,553.38 | 37.900000 | 1,385,320.80 | 23,767.42 | 0.15 |
| | | Base | 37.249764 | 1,361,553.38 | 37.900000 | 1,385,320.80 | 23,767.42 | 0.15 |
| 589400100 | MERCURY GENERAL CORP COMMON STOCK | | | | | | | |
| | 18,602.000 | Local | 31.699571 | 589,675.42 | 66.230000 | 1,232,010.46 | 642,335.04 | 0.13 |
| | | Base | 31.699571 | 589,675.42 | 66.230000 | 1,232,010.46 | 642,335.04 | 0.13 |
| 589889104 | MERIT MEDICAL SYSTEMS INC COMMON STOCK | | | | | | | |
| | 40,668.000 | Local | 37.211826 | 1,513,330.55 | 96.680000 | 3,931,782.24 | 2,418,451.69 | 0.43 |
| | | Base | 37.211826 | 1,513,330.55 | 96.680000 | 3,931,782.24 | 2,418,451.69 | 0.43 |
| 59001A102 | MERITAGE HOMES CORP COMMON STOCK USD.01 | | | | | | | |
| | 25,420.000 | Local | 55.272781 | 1,405,034.10 | 198.070000 | 5,034,939.40 | 3,629,905.30 | 0.55 |
| | | Base | 55.272781 | 1,405,034.10 | 198.070000 | 5,034,939.40 | 3,629,905.30 | 0.55 |
| 59064R109 | MESA LABORATORIES INC COMMON STOCK | | | | | | | |
| | 3,587.000 | Local | 233.490555 | 837,530.62 | 133.690000 | 479,546.03 | -357,984.59 | 0.05 |
| | | Base | 233.490555 | 837,530.62 | 133.690000 | 479,546.03 | -357,984.59 | 0.05 |
| 59100U108 | PATHWARD FINANCIAL INC COMMON STOCK USD.01 | | | | | | | |
| | 17,687.000 | Local | 30.935939 | 547,163.96 | 68.820000 | 1,217,219.34 | 670,055.38 | 0.13 |
| | | Base | 30.935939 | 547,163.96 | 68.820000 | 1,217,219.34 | 670,055.38 | 0.13 |
| 596680108 | MIDDLESEX WATER CO COMMON STOCK | | | | | | | |
| | 12,479.000 | Local | 99.560111 | 1,242,410.62 | 63.010000 | 786,301.79 | -456,108.83 | 0.09 |
| | | Base | 99.560111 | 1,242,410.62 | 63.010000 | 786,301.79 | -456,108.83 | 0.09 |



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|---|---|---|---|---|---|---|---|---|
| 600544100 | MILLERKNOLL INC COMMON STOCK USD.2 | | | | | | | |
| | 50,140.000 | Local | 20.700940 | 1,037,945.15 | 29.450000 | 1,476,623.00 | 438,677.85 | 0.16 |
| | | Base | 20.700940 | 1,037,945.15 | 29.450000 | 1,476,623.00 | 438,677.85 | 0.16 |
| 603158106 | MINERALS TECHNOLOGIES INC COMMON STOCK USD.1 | | | | | | | |
| | 22,570.000 | Local | 52.944962 | 1,194,967.80 | 77.100000 | 1,740,147.00 | 545,179.20 | 0.19 |
| | | Base | 52.944962 | 1,194,967.80 | 77.100000 | 1,740,147.00 | 545,179.20 | 0.19 |
| 60646V105 | MISTER CAR WASH INC COMMON STOCK USD.01 | | | | | | | |
| | 64,851.000 | Local | 8.005083 | 519,137.64 | 6.510000 | 422,180.01 | -96,957.63 | 0.05 |
| | | Base | 8.005083 | 519,137.64 | 6.510000 | 422,180.01 | -96,957.63 | 0.05 |
| 60786M105 | MOELIS + CO CLASS A COMMON STOCK USD.01 | | | | | | | |
| | 49,242.000 | Local | 45.162182 | 2,223,876.16 | 66.790000 | 3,288,873.18 | 1,064,997.02 | 0.36 |
| | | Base | 45.162182 | 2,223,876.16 | 66.790000 | 3,288,873.18 | 1,064,997.02 | 0.36 |
| 609027107 | MONARCH CASINO + RESORT INC COMMON STOCK USD.01 | | | | | | | |
| | 9,179.000 | Local | 32.800417 | 301,075.03 | 75.920000 | 696,869.68 | 395,794.65 | 0.08 |
| | | Base | 32.800417 | 301,075.03 | 75.920000 | 696,869.68 | 395,794.65 | 0.08 |
| 610236101 | MONRO INC COMMON STOCK USD.01 | | | | | | | |
| | 20,928.000 | Local | 45.289357 | 947,815.66 | 27.090000 | 566,939.52 | -380,876.14 | 0.06 |
| | | Base | 45.289357 | 947,815.66 | 27.090000 | 566,939.52 | -380,876.14 | 0.06 |
| 615394202 | MOOG INC CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | 20,128.000 | Local | 61.912991 | 1,246,184.69 | 197.400000 | 3,973,267.20 | 2,727,082.51 | 0.43 |
| | | Base | 61.912991 | 1,246,184.69 | 197.400000 | 3,973,267.20 | 2,727,082.51 | 0.43 |
| 624580106 | MOVADO GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 10,949.000 | Local | 22.869100 | 250,393.78 | 23.860000 | 261,243.14 | 10,849.36 | 0.03 |
| | | Base | 22.869100 | 250,393.78 | 23.860000 | 261,243.14 | 10,849.36 | 0.03 |
| 624756102 | MUELLER INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 79,507.000 | Local | 17.532282 | 1,393,939.16 | 72.710000 | 5,780,953.97 | 4,387,014.81 | 0.63 |
| | | Base | 17.532282 | 1,393,939.16 | 72.710000 | 5,780,953.97 | 4,387,014.81 | 0.63 |
| 62482R107 | MR COOPER GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 45,298.000 | Local | 32.009917 | 1,449,985.23 | 93.810000 | 4,249,405.38 | 2,799,420.15 | 0.46 |
| | | Base | 32.009917 | 1,449,985.23 | 93.810000 | 4,249,405.38 | 2,799,420.15 | 0.46 |



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|---|---|---|---|---|---|---|---|---|---|
| 628464109 | MYERS INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 26,024.000 | 15.542852 | 404,487.19 | 15.290000 | 397,906.96 | -6,580.23 | 0.04 |
| | | Base | | 15.542852 | 404,487.19 | 15.290000 | 397,906.96 | -6,580.23 | 0.04 |
| 62855J104 | MYRIAD GENETICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 63,347.000 | 21.218369 | 1,344,120.05 | 28.330000 | 1,794,620.51 | 450,500.46 | 0.19 |
| | | Base | | 21.218369 | 1,344,120.05 | 28.330000 | 1,794,620.51 | 450,500.46 | 0.19 |
| 628778102 | N B T BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,000.000 | 29.181060 | 962,974.97 | 48.960000 | 1,615,680.00 | 652,705.03 | 0.18 |
| | | Base | | 29.181060 | 962,974.97 | 48.960000 | 1,615,680.00 | 652,705.03 | 0.18 |
| 62878D100 | N ABLE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 49,140.000 | 13.149129 | 646,148.22 | 12.860000 | 631,940.40 | -14,207.82 | 0.07 |
| | | Base | | 13.149129 | 646,148.22 | 12.860000 | 631,940.40 | -14,207.82 | 0.07 |
| 62886E108 | NCR VOYIX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,421.000 | 16.501441 | 1,591,085.43 | 13.490000 | 1,300,719.29 | -290,366.14 | 0.14 |
| | | Base | | 16.501441 | 1,591,085.43 | 13.490000 | 1,300,719.29 | -290,366.14 | 0.14 |
| 629209305 | NMI HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,185.000 | 17.919954 | 1,006,832.64 | 41.070000 | 2,307,517.95 | 1,300,685.31 | 0.25 |
| | | Base | | 17.919954 | 1,006,832.64 | 41.070000 | 2,307,517.95 | 1,300,685.31 | 0.25 |
| 62945V109 | NV5 GLOBAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,040.000 | 121.287638 | 1,096,440.25 | 96.130000 | 869,015.20 | -227,425.05 | 0.09 |
| | | Base | | 121.287638 | 1,096,440.25 | 96.130000 | 869,015.20 | -227,425.05 | 0.09 |
| 63001N106 | NCR ATLEOS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 47,950.000 | 23.939686 | 1,147,907.95 | 28.610000 | 1,371,849.50 | 223,941.55 | 0.15 |
| | | Base | | 23.939686 | 1,147,907.95 | 28.610000 | 1,371,849.50 | 223,941.55 | 0.15 |
| 633707104 | NATIONAL BANK HOLD CL A COMMON STOCK | | | | | | | | |
| | | Local | 26,474.000 | 34.723259 | 919,263.57 | 43.810000 | 1,159,825.94 | 240,562.37 | 0.13 |
| | | Base | | 34.723259 | 919,263.57 | 43.810000 | 1,159,825.94 | 240,562.37 | 0.13 |
| 635017106 | NATIONAL BEVERAGE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,367.000 | 27.533145 | 450,634.98 | 45.160000 | 739,133.72 | 288,498.74 | 0.08 |
| | | Base | | 27.533145 | 450,634.98 | 45.160000 | 739,133.72 | 288,498.74 | 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 |
|---|---|---|---|---|---|---|---|---|
| 635906100 | NATIONAL HEALTHCARE CORP COMMON STOCK USD.01 | | | | | | | |
| | 9,485.000 | Local | 95.797828 | 908,642.40 | 137.130000 | 1,300,678.05 | 392,035.65 | 0.14 |
| | | Base | 95.797828 | 908,642.40 | 137.130000 | 1,300,678.05 | 392,035.65 | 0.14 |
| 637215104 | NATIONAL PRESTO INDS INC COMMON STOCK USD1.0 | | | | | | | |
| | 3,676.000 | Local | 86.771409 | 318,971.70 | 78.290000 | 287,794.04 | -31,177.66 | 0.03 |
| | | Base | 86.771409 | 318,971.70 | 78.290000 | 287,794.04 | -31,177.66 | 0.03 |
| 63845R107 | NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 54,985.000 | Local | 26.433818 | 1,453,463.48 | 10.560000 | 580,641.60 | -872,821.88 | 0.06 |
| | | Base | 26.433818 | 1,453,463.48 | 10.560000 | 580,641.60 | -872,821.88 | 0.06 |
| 63938C108 | NAVIENT CORP COMMON STOCK USD.01 | | | | | | | |
| | 56,352.000 | Local | 18.140432 | 1,022,249.61 | 16.930000 | 954,039.36 | -68,210.25 | 0.10 |
| | | Base | 18.140432 | 1,022,249.61 | 16.930000 | 954,039.36 | -68,210.25 | 0.10 |
| 64049M209 | NEOGENOMICS INC COMMON STOCK USD.001 | | | | | | | |
| | 89,386.000 | Local | 19.276305 | 1,723,031.81 | 16.520000 | 1,476,656.72 | -246,375.09 | 0.16 |
| | | Base | 19.276305 | 1,723,031.81 | 16.520000 | 1,476,656.72 | -246,375.09 | 0.16 |
| 64115T104 | NETSCOUT SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | 49,984.000 | Local | 30.030063 | 1,501,022.66 | 21.480000 | 1,073,656.32 | -427,366.34 | 0.12 |
| | | Base | 30.030063 | 1,501,022.66 | 21.480000 | 1,073,656.32 | -427,366.34 | 0.12 |
| 649604840 | NEW YORK MORTGAGE TRUST INC REIT USD.02 | | | | | | | |
| | 63,851.000 | Local | 18.938632 | 1,209,250.61 | 6.670000 | 425,886.17 | -783,364.44 | 0.05 |
| | | Base | 18.938632 | 1,209,250.61 | 6.670000 | 425,886.17 | -783,364.44 | 0.05 |
| 651229106 | NEWELL BRANDS INC COMMON STOCK USD1.0 | | | | | | | |
| | 267,351.000 | Local | 8.997320 | 2,405,442.49 | 7.090000 | 1,895,518.59 | -509,923.90 | 0.21 |
| | | Base | 8.997320 | 2,405,442.49 | 7.090000 | 1,895,518.59 | -509,923.90 | 0.21 |
| 65341D102 | NEXPOINT RESIDENTIAL REIT USD.01 | | | | | | | |
| | 18,088.000 | Local | 48.148334 | 870,907.07 | 47.300000 | 855,562.40 | -15,344.67 | 0.09 |
| | | Base | 48.148334 | 870,907.07 | 47.300000 | 855,562.40 | -15,344.67 | 0.09 |
| 665531307 | NORTHERN OIL AND GAS INC COMMON STOCK USD.001 | | | | | | | |
| | 64,057.000 | Local | 32.661910 | 2,092,223.99 | 39.780000 | 2,548,187.46 | 455,963.47 | 0.28 |
| | | Base | 32.661910 | 2,092,223.99 | 39.780000 | 2,548,187.46 | 455,963.47 | 0.28 |



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|---|---|---|---|---|---|---|---|---|---|
| 667340103 | NORTHWEST BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 89,072.000 | 12.277093 | 1,093,545.26 | 13.850000 | 1,233,647.20 | 140,101.94 | 0.13 |
| | | Base | | 12.277093 | 1,093,545.26 | 13.850000 | 1,233,647.20 | 140,101.94 | 0.13 |
| 66765N105 | NORTHWEST NATURAL HOLDING CO COMMON STOCK | | | | | | | | |
| | | Local | 26,616.000 | 50.710031 | 1,349,698.18 | 40.220000 | 1,070,495.52 | -279,202.66 | 0.12 |
| | | Base | | 50.710031 | 1,349,698.18 | 40.220000 | 1,070,495.52 | -279,202.66 | 0.12 |
| 67011P100 | DNOW INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 74,751.000 | 9.215450 | 688,864.09 | 13.020000 | 973,258.02 | 284,393.93 | 0.11 |
| | | Base | | 9.215450 | 688,864.09 | 13.020000 | 973,258.02 | 284,393.93 | 0.11 |
| 67018T105 | NU SKIN ENTERPRISES INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 34,762.000 | 39.485970 | 1,372,611.30 | 8.930000 | 310,424.66 | -1,062,186.64 | 0.03 |
| | | Base | | 39.485970 | 1,372,611.30 | 8.930000 | 310,424.66 | -1,062,186.64 | 0.03 |
| 67098H104 | O I GLASS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 108,990.000 | 15.695741 | 1,710,678.78 | 12.690000 | 1,383,083.10 | -327,595.68 | 0.15 |
| | | Base | | 15.695741 | 1,710,678.78 | 12.690000 | 1,383,083.10 | -327,595.68 | 0.15 |
| 67103X102 | OFG BANCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 32,897.000 | 18.819451 | 619,103.48 | 45.990000 | 1,512,933.03 | 893,829.55 | 0.16 |
| | | Base | | 18.819451 | 619,103.48 | 45.990000 | 1,512,933.03 | 893,829.55 | 0.16 |
| 671044105 | OSI SYSTEMS INC COMMON STOCK | | | | | | | | |
| | | Local | 10,978.000 | 66.699711 | 732,229.43 | 149.870000 | 1,645,272.86 | 913,043.43 | 0.18 |
| | | Base | | 66.699711 | 732,229.43 | 149.870000 | 1,645,272.86 | 913,043.43 | 0.18 |
| 675232102 | OCEANEERING INTL INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 70,962.000 | 13.408745 | 951,511.36 | 26.990000 | 1,915,264.38 | 963,753.02 | 0.21 |
| | | Base | | 13.408745 | 951,511.36 | 26.990000 | 1,915,264.38 | 963,753.02 | 0.21 |
| 68162K106 | OLYMPIC STEEL INC COMMON STOCK | | | | | | | | |
| | | Local | 6,857.000 | 23.699309 | 162,506.16 | 40.100000 | 274,965.70 | 112,459.54 | 0.03 |
| | | Base | | 23.699309 | 162,506.16 | 40.100000 | 274,965.70 | 112,459.54 | 0.03 |
| 68213N109 | OMNICELL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,142.000 | 50.078926 | 1,609,636.83 | 44.480000 | 1,429,676.16 | -179,960.67 | 0.16 |
| | | Base | | 50.078926 | 1,609,636.83 | 44.480000 | 1,429,676.16 | -179,960.67 | 0.16 |



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|---|---|---|---|---|---|---|---|---|---|
| 68218J103 | OMNIAB INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 62,740.000 | 8.780774 | 550,905.73 | 4.190000 | 262,880.60 | -288,025.13 | 0.03 |
| | | Base | | 8.780774 | 550,905.73 | 4.190000 | 262,880.60 | -288,025.13 | 0.03 |
| 68218J202 | OMNIAB INC 12.5 EARNOUT COMMON STOCK | | | | | | | | |
| | | Local | 4,855.000 | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| | | Base | | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| 68218J301 | OMNIAB INC 15.00 EARNOUT COMMON STOCK | | | | | | | | |
| | | Local | 4,855.000 | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| | | Base | | 0.000000 | 0.00 | 0.000000 | 0.00 | 0.00 | 0.00 |
| 68622V106 | ORGANON + CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 179,994.000 | 15.787427 | 2,841,642.22 | 22.350000 | 4,022,865.90 | 1,181,223.68 | 0.44 |
| | | Base | | 15.787427 | 2,841,642.22 | 22.350000 | 4,022,865.90 | 1,181,223.68 | 0.44 |
| 689648103 | OTTER TAIL CORP COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 29,266.000 | 71.443843 | 2,090,875.50 | 84.550000 | 2,474,440.30 | 383,564.80 | 0.27 |
| | | Base | | 71.443843 | 2,090,875.50 | 84.550000 | 2,474,440.30 | 383,564.80 | 0.27 |
| 69007J106 | OUTFRONT MEDIA INC REIT USD.01 | | | | | | | | |
| | | Local | 102,171.000 | 15.454799 | 1,579,032.27 | 17.050000 | 1,742,015.55 | 162,983.28 | 0.19 |
| | | Base | | 15.454799 | 1,579,032.27 | 17.050000 | 1,742,015.55 | 162,983.28 | 0.19 |
| 690732102 | OWENS + MINOR INC COMMON STOCK USD2.0 | | | | | | | | |
| | | Local | 51,301.000 | 19.440050 | 997,294.02 | 15.540000 | 797,217.54 | -200,076.48 | 0.09 |
| | | Base | | 19.440050 | 997,294.02 | 15.540000 | 797,217.54 | -200,076.48 | 0.09 |
| 691497309 | OXFORD INDUSTRIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 10,290.000 | 57.918001 | 595,976.23 | 86.980000 | 895,024.20 | 299,047.97 | 0.10 |
| | | Base | | 57.918001 | 595,976.23 | 86.980000 | 895,024.20 | 299,047.97 | 0.10 |
| 69318J100 | PC CONNECTION INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,934.000 | 50.021979 | 396,874.38 | 73.080000 | 579,816.72 | 182,942.34 | 0.06 |
| | | Base | | 50.021979 | 396,874.38 | 73.080000 | 579,816.72 | 182,942.34 | 0.06 |
| 693282105 | PDF SOLUTIONS INC COMMON STOCK USD.00015 | | | | | | | | |
| | | Local | 21,503.000 | 19.464641 | 418,548.17 | 31.550000 | 678,419.65 | 259,871.48 | 0.07 |
| | | Base | | 19.464641 | 418,548.17 | 31.550000 | 678,419.65 | 259,871.48 | 0.07 |



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|---|---|---|---|---|---|---|---|---|---|
| 69343T107 | PJT PARTNERS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,444.000 | 99.183377 | 1,531,788.08 | 123.500000 | 1,907,334.00 | 375,545.92 | 0.21 |
| | | Base | | 99.183377 | 1,531,788.08 | 123.500000 | 1,907,334.00 | 375,545.92 | 0.21 |
| 69354N106 | PRA GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,542.000 | 32.182949 | 886,382.79 | 23.320000 | 642,279.44 | -244,103.35 | 0.07 |
| | | Base | | 32.182949 | 886,382.79 | 23.320000 | 642,279.44 | -244,103.35 | 0.07 |
| 69478X105 | PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 67,493.000 | 31.490323 | 2,125,376.39 | 25.700000 | 1,734,570.10 | -390,806.29 | 0.19 |
| | | Base | | 31.490323 | 2,125,376.39 | 25.700000 | 1,734,570.10 | -390,806.29 | 0.19 |
| 695127100 | PACIRA BIOSCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 32,578.000 | 41.426047 | 1,349,577.77 | 15.560000 | 506,913.68 | -842,664.09 | 0.05 |
| | | Base | | 41.426047 | 1,349,577.77 | 15.560000 | 506,913.68 | -842,664.09 | 0.05 |
| 69753M105 | PALOMAR HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,444.000 | 82.185613 | 1,433,645.83 | 99.220000 | 1,730,793.68 | 297,147.85 | 0.19 |
| | | Base | | 82.185613 | 1,433,645.83 | 99.220000 | 1,730,793.68 | 297,147.85 | 0.19 |
| 698813102 | PAPA JOHN S INTL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,077.000 | 71.524474 | 1,650,570.28 | 47.370000 | 1,093,157.49 | -557,412.79 | 0.12 |
| | | Base | | 71.524474 | 1,650,570.28 | 47.370000 | 1,093,157.49 | -557,412.79 | 0.12 |
| 69888T207 | PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,307.000 | 17.852632 | 666,028.15 | 22.440000 | 837,169.08 | 171,140.93 | 0.09 |
| | | Base | | 17.852632 | 666,028.15 | 22.440000 | 837,169.08 | 171,140.93 | 0.09 |
| 700658107 | PARK NATIONAL CORP COMMON STOCK | | | | | | | | |
| | | Local | 10,060.000 | 96.996273 | 975,782.51 | 175.790000 | 1,768,447.40 | 792,664.89 | 0.19 |
| | | Base | | 96.996273 | 975,782.51 | 175.790000 | 1,768,447.40 | 792,664.89 | 0.19 |
| 703343103 | PATRICK INDUSTRIES INC COMMON STOCK | | | | | | | | |
| | | Local | 14,738.000 | 49.972149 | 736,489.53 | 129.220000 | 1,904,444.36 | 1,167,954.83 | 0.21 |
| | | Base | | 49.972149 | 736,489.53 | 129.220000 | 1,904,444.36 | 1,167,954.83 | 0.21 |
| 703395103 | PATTERSON COS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 55,808.000 | 27.524136 | 1,536,066.96 | 22.490000 | 1,255,121.92 | -280,945.04 | 0.14 |
| | | Base | | 27.524136 | 1,536,066.96 | 22.490000 | 1,255,121.92 | -280,945.04 | 0.14 |



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| 703481101 | PATTERSON UTI ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 216,486.000 | Local | 8.163554 | 1,767,295.07 | 9.210000 | 1,993,836.06 | 226,540.99 | 0.22 |
| | | Base | 8.163554 | 1,767,295.07 | 9.210000 | 1,993,836.06 | 226,540.99 | 0.22 |
| 70451X104 | PAYONEER GLOBAL INC COMMON STOCK USD.01 | | | | | | | |
| | 177,298.000 | Local | 7.051870 | 1,250,282.42 | 7.430000 | 1,317,324.14 | 67,041.72 | 0.14 |
| | | Base | 7.051870 | 1,250,282.42 | 7.430000 | 1,317,324.14 | 67,041.72 | 0.14 |
| 704551100 | PEABODY ENERGY CORP COMMON STOCK | | | | | | | |
| | 73,960.000 | Local | 24.886417 | 1,840,599.41 | 23.410000 | 1,731,403.60 | -109,195.81 | 0.19 |
| | | Base | 24.886417 | 1,840,599.41 | 23.410000 | 1,731,403.60 | -109,195.81 | 0.19 |
| 70509V100 | PEBBLEBROOK HOTEL TRUST REIT USD.01 | | | | | | | |
| | 84,341.000 | Local | 14.235312 | 1,200,620.47 | 13.300000 | 1,121,735.30 | -78,885.17 | 0.12 |
| | | Base | 14.235312 | 1,200,620.47 | 13.300000 | 1,121,735.30 | -78,885.17 | 0.12 |
| 707569109 | PENN ENTERTAINMENT INC COMMON STOCK USD.01 | | | | | | | |
| | 104,594.000 | Local | 18.455304 | 1,930,314.08 | 18.620000 | 1,947,540.28 | 17,226.20 | 0.21 |
| | | Base | 18.455304 | 1,930,314.08 | 18.620000 | 1,947,540.28 | 17,226.20 | 0.21 |
| 70931T103 | PENNYMAC MORTGAGE INVESTMENT REIT USD.01 | | | | | | | |
| | 60,783.000 | Local | 17.061183 | 1,037,029.88 | 14.210000 | 863,726.43 | -173,303.45 | 0.09 |
| | | Base | 17.061183 | 1,037,029.88 | 14.210000 | 863,726.43 | -173,303.45 | 0.09 |
| 71363P106 | PERDOCEO EDUCATION CORP COMMON STOCK USD.01 | | | | | | | |
| | 45,916.000 | Local | 9.312872 | 427,609.82 | 22.440000 | 1,030,355.04 | 602,745.22 | 0.11 |
| | | Base | 9.312872 | 427,609.82 | 22.440000 | 1,030,355.04 | 602,745.22 | 0.11 |
| 71375U101 | PERFICIENT INC COMMON STOCK USD.001 | | | | | | | |
| | 24,609.000 | Local | 38.996189 | 959,657.22 | 75.170000 | 1,849,858.53 | 890,201.31 | 0.20 |
| | | Base | 38.996189 | 959,657.22 | 75.170000 | 1,849,858.53 | 890,201.31 | 0.20 |
| 71742Q106 | PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001 | | | | | | | |
| | 14,235.000 | Local | 26.836446 | 382,016.81 | 21.000000 | 298,935.00 | -83,081.81 | 0.03 |
| | | Base | 26.836446 | 382,016.81 | 21.000000 | 298,935.00 | -83,081.81 | 0.03 |
| 71844V201 | PHILLIPS EDISON + COMPANY IN REIT USD.01 | | | | | | | |
| | 85,668.000 | Local | 33.812988 | 2,896,691.09 | 36.960000 | 3,166,289.28 | 269,598.19 | 0.34 |
| | | Base | 33.812988 | 2,896,691.09 | 36.960000 | 3,166,289.28 | 269,598.19 | 0.34 |



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| 71880K101 | PHINIA INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,974.000 | 33.943528 | 1,085,310.37 | 47.960000 | 1,533,473.04 | 448,162.67 | 0.17 |
| | | Base | | 33.943528 | 1,085,310.37 | 47.960000 | 1,533,473.04 | 448,162.67 | 0.17 |
| 719405102 | PHOTRONICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,342.000 | 12.090936 | 536,136.30 | 25.860000 | 1,146,684.12 | 610,547.82 | 0.12 |
| | | Base | | 12.090936 | 536,136.30 | 25.860000 | 1,146,684.12 | 610,547.82 | 0.12 |
| 724078100 | PIPER SANDLER COS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,887.000 | 78.192574 | 851,282.55 | 272.700000 | 2,968,884.90 | 2,117,602.35 | 0.32 |
| | | Base | | 78.192574 | 851,282.55 | 272.700000 | 2,968,884.90 | 2,117,602.35 | 0.32 |
| 724479100 | PITNEY BOWES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 108,919.000 | 5.660988 | 616,589.17 | 7.070000 | 770,057.33 | 153,468.16 | 0.08 |
| | | Base | | 5.660988 | 616,589.17 | 7.070000 | 770,057.33 | 153,468.16 | 0.08 |
| 729132100 | PLEXUS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,169.000 | 51.654971 | 990,174.14 | 128.110000 | 2,455,740.59 | 1,465,566.45 | 0.27 |
| | | Base | | 51.654971 | 990,174.14 | 128.110000 | 2,455,740.59 | 1,465,566.45 | 0.27 |
| 739128106 | POWELL INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,461.000 | 42.689351 | 275,815.90 | 167.440000 | 1,081,829.84 | 806,013.94 | 0.12 |
| | | Base | | 42.689351 | 275,815.90 | 167.440000 | 1,081,829.84 | 806,013.94 | 0.12 |
| 740367404 | PREFERRED BANK/LOS ANGELES COMMON STOCK | | | | | | | | |
| | | Local | 8,624.000 | 63.343074 | 546,270.67 | 82.850000 | 714,498.40 | 168,227.73 | 0.08 |
| | | Base | | 63.343074 | 546,270.67 | 82.850000 | 714,498.40 | 168,227.73 | 0.08 |
| 74051N102 | PREMIER INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 73,364.000 | 21.614102 | 1,585,696.96 | 20.370000 | 1,494,424.68 | -91,272.28 | 0.16 |
| | | Base | | 21.614102 | 1,585,696.96 | 20.370000 | 1,494,424.68 | -91,272.28 | 0.16 |
| 74112D101 | PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 34,936.000 | 53.726221 | 1,876,979.27 | 74.640000 | 2,607,623.04 | 730,643.77 | 0.28 |
| | | Base | | 53.726221 | 1,876,979.27 | 74.640000 | 2,607,623.04 | 730,643.77 | 0.28 |
| 741511109 | PRICESMART INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,609.000 | 69.489546 | 1,223,641.42 | 89.580000 | 1,577,414.22 | 353,772.80 | 0.17 |
| | | Base | | 69.489546 | 1,223,641.42 | 89.580000 | 1,577,414.22 | 353,772.80 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 74267C106 | PROASSURANCE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 35,703.000 | 31.995689 | 1,142,342.07 | 13.400000 | 478,420.20 | -663,921.87 | 0.05 |
| | | Base | | 31.995689 | 1,142,342.07 | 13.400000 | 478,420.20 | -663,921.87 | 0.05 |
| 74276R102 | PRIVIA HEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 72,654.000 | 26.799878 | 1,947,118.33 | 20.140000 | 1,463,251.56 | -483,866.77 | 0.16 |
| | | Base | | 26.799878 | 1,947,118.33 | 20.140000 | 1,463,251.56 | -483,866.77 | 0.16 |
| 74319R101 | PROG HOLDINGS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 2,698.000 | 29.975938 | 80,875.08 | 46.760000 | 126,158.48 | 45,283.40 | 0.01 |
| | | Base | | 29.975938 | 80,875.08 | 46.760000 | 126,158.48 | 45,283.40 | 0.01 |
| 743312100 | PROGRESS SOFTWARE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,248.000 | 32.484756 | 982,598.90 | 58.150000 | 1,758,921.20 | 776,322.30 | 0.19 |
| | | Base | | 32.484756 | 982,598.90 | 58.150000 | 1,758,921.20 | 776,322.30 | 0.19 |
| 74347M108 | PROPETRO HOLDING CORP COMMON STOCK | | | | | | | | |
| | | Local | 57,686.000 | 12.877903 | 742,874.69 | 7.940000 | 458,026.84 | -284,847.85 | 0.05 |
| | | Base | | 12.877903 | 742,874.69 | 7.940000 | 458,026.84 | -284,847.85 | 0.05 |
| 74366E102 | PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 41,051.000 | 33.823661 | 1,388,495.11 | 42.890000 | 1,760,677.39 | 372,182.28 | 0.19 |
| | | Base | | 33.823661 | 1,388,495.11 | 42.890000 | 1,760,677.39 | 372,182.28 | 0.19 |
| 743713109 | PROTO LABS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,719.000 | 72.268634 | 1,280,527.93 | 30.580000 | 541,847.02 | -738,680.91 | 0.06 |
| | | Base | | 72.268634 | 1,280,527.93 | 30.580000 | 541,847.02 | -738,680.91 | 0.06 |
| 74386T105 | PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 91,348.000 | 16.640340 | 1,520,061.75 | 19.070000 | 1,742,006.36 | 221,944.61 | 0.19 |
| | | Base | | 16.640340 | 1,520,061.75 | 19.070000 | 1,742,006.36 | 221,944.61 | 0.19 |
| 747316107 | QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,695.000 | 104.660392 | 1,014,682.50 | 169.270000 | 1,641,072.65 | 626,390.15 | 0.18 |
| | | Base | | 104.660392 | 1,014,682.50 | 169.270000 | 1,641,072.65 | 626,390.15 | 0.18 |
| 747619104 | QUANEX BUILDING PRODUCTS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,047.000 | 20.184213 | 626,659.26 | 27.630000 | 857,828.61 | 231,169.35 | 0.09 |
| | | Base | | 20.184213 | 626,659.26 | 27.630000 | 857,828.61 | 231,169.35 | 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 |
|---|---|---|---|---|---|---|---|---|
| 74874Q100 | QUINSTREET INC COMMON STOCK USD.001 | | | | | | | |
| | 36,754.000 | Local | 10.722268 | 394,086.25 | 19.110000 | 702,368.94 | 308,282.69 | 0.08 |
| | | Base | 10.722268 | 394,086.25 | 19.110000 | 702,368.94 | 308,282.69 | 0.08 |
| 749660106 | RPC INC COMMON STOCK USD.1 | | | | | | | |
| | 59,120.000 | Local | 5.629379 | 332,808.87 | 6.420000 | 379,550.40 | 46,741.53 | 0.04 |
| | | Base | 5.629379 | 332,808.87 | 6.420000 | 379,550.40 | 46,741.53 | 0.04 |
| 74982T103 | RXO INC COMMON STOCK USD.01 | | | | | | | |
| | 82,272.000 | Local | 17.819162 | 1,466,018.13 | 28.460000 | 2,341,461.12 | 875,442.99 | 0.25 |
| | | Base | 17.819162 | 1,466,018.13 | 28.460000 | 2,341,461.12 | 875,442.99 | 0.25 |
| 750236101 | RADIAN GROUP INC COMMON STOCK USD.001 | | | | | | | |
| | 105,390.000 | Local | 24.602323 | 2,592,838.87 | 36.150000 | 3,809,848.50 | 1,217,009.63 | 0.41 |
| | | Base | 24.602323 | 2,592,838.87 | 36.150000 | 3,809,848.50 | 1,217,009.63 | 0.41 |
| 750491102 | RADNET INC COMMON STOCK USD.0001 | | | | | | | |
| | 46,538.000 | Local | 23.848830 | 1,109,876.83 | 66.290000 | 3,085,004.02 | 1,975,127.19 | 0.33 |
| | | Base | 23.848830 | 1,109,876.83 | 66.290000 | 3,085,004.02 | 1,975,127.19 | 0.33 |
| 75574U101 | READY CAPITAL CORP REIT USD.0001 | | | | | | | |
| | 110,785.000 | Local | 12.048183 | 1,334,757.96 | 8.290000 | 918,407.65 | -416,350.31 | 0.10 |
| | | Base | 12.048183 | 1,334,757.96 | 8.290000 | 918,407.65 | -416,350.31 | 0.10 |
| 758075402 | REDWOOD TRUST INC REIT USD.01 | | | | | | | |
| | 92,494.000 | Local | 10.482920 | 969,607.20 | 7.570000 | 700,179.58 | -269,427.62 | 0.08 |
| | | Base | 10.482920 | 969,607.20 | 7.570000 | 700,179.58 | -269,427.62 | 0.08 |
| 75901B107 | REGENXBIO INC COMMON STOCK USD.0001 | | | | | | | |
| | 31,716.000 | Local | 46.803553 | 1,484,421.48 | 12.220000 | 387,569.52 | -1,096,851.96 | 0.04 |
| | | Base | 46.803553 | 1,484,421.48 | 12.220000 | 387,569.52 | -1,096,851.96 | 0.04 |
| 75970E107 | RENASANT CORP COMMON STOCK USD5.0 | | | | | | | |
| | 43,805.000 | Local | 32.054870 | 1,404,163.58 | 35.000000 | 1,533,175.00 | 129,011.42 | 0.17 |
| | | Base | 32.054870 | 1,404,163.58 | 35.000000 | 1,533,175.00 | 129,011.42 | 0.17 |
| 76009N100 | UPBOUND GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 31,353.000 | Local | 23.742801 | 744,408.05 | 33.300000 | 1,044,054.90 | 299,646.85 | 0.11 |
| | | Base | 23.742801 | 744,408.05 | 33.300000 | 1,044,054.90 | 299,646.85 | 0.11 |



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|---|---|---|---|---|---|---|---|---|
| 76118Y104 | RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001 | | | | | | | |
| | 102,197.000 | Local | 15.413338 | 1,575,196.89 | 20.160000 | 2,060,291.52 | 485,094.63 | 0.22 |
| | | Base | 15.413338 | 1,575,196.89 | 20.160000 | 2,060,291.52 | 485,094.63 | 0.22 |
| 76131N101 | RETAIL OPPORTUNITY INVESTMEN REIT USD.0001 | | | | | | | |
| | 89,205.000 | Local | 15.715137 | 1,401,868.81 | 15.290000 | 1,363,944.45 | -37,924.36 | 0.15 |
| | | Base | 15.715137 | 1,401,868.81 | 15.290000 | 1,363,944.45 | -37,924.36 | 0.15 |
| 761624105 | REX AMERICAN RESOURCES CORP COMMON STOCK USD.01 | | | | | | | |
| | 10,658.000 | Local | 23.285581 | 248,177.72 | 45.350000 | 483,340.30 | 235,162.58 | 0.05 |
| | | Base | 23.285581 | 248,177.72 | 45.350000 | 483,340.30 | 235,162.58 | 0.05 |
| 770323103 | ROBERT HALF INC COMMON STOCK USD.001 | | | | | | | |
| | 72,352.000 | Local | 63.496399 | 4,594,091.45 | 62.670000 | 4,534,299.84 | -59,791.61 | 0.49 |
| | | Base | 63.496399 | 4,594,091.45 | 62.670000 | 4,534,299.84 | -59,791.61 | 0.49 |
| 775133101 | ROGERS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 11,752.000 | Local | 107.052963 | 1,258,086.42 | 107.260000 | 1,260,519.52 | 2,433.10 | 0.14 |
| | | Base | 107.052963 | 1,258,086.42 | 107.260000 | 1,260,519.52 | 2,433.10 | 0.14 |
| 781846209 | RUSH ENTERPRISES INC CL A COMMON STOCK USD.01 | | | | | | | |
| | 43,325.000 | Local | 46.786915 | 2,027,043.11 | 52.700000 | 2,283,227.50 | 256,184.39 | 0.25 |
| | | Base | 46.786915 | 2,027,043.11 | 52.700000 | 2,283,227.50 | 256,184.39 | 0.25 |
| 783859101 | S + T BANCORP INC COMMON STOCK USD2.5 | | | | | | | |
| | 26,761.000 | Local | 27.072395 | 724,484.37 | 42.970000 | 1,149,920.17 | 425,435.80 | 0.12 |
| | | Base | 27.072395 | 724,484.37 | 42.970000 | 1,149,920.17 | 425,435.80 | 0.12 |
| 784305104 | SJW GROUP COMMON STOCK USD.001 | | | | | | | |
| | 20,530.000 | Local | 78.498517 | 1,611,574.56 | 58.990000 | 1,211,064.70 | -400,509.86 | 0.13 |
| | | Base | 78.498517 | 1,611,574.56 | 58.990000 | 1,211,064.70 | -400,509.86 | 0.13 |
| 78440X887 | SL GREEN REALTY CORP REIT USD.01 | | | | | | | |
| | 45,358.000 | Local | 24.628888 | 1,117,117.09 | 66.640000 | 3,022,657.12 | 1,905,540.03 | 0.33 |
| | | Base | 24.628888 | 1,117,117.09 | 66.640000 | 3,022,657.12 | 1,905,540.03 | 0.33 |
| 78454L100 | SM ENERGY CO COMMON STOCK USD.01 | | | | | | | |
| | 80,514.000 | Local | 18.453136 | 1,485,735.78 | 45.630000 | 3,673,853.82 | 2,188,118.04 | 0.40 |
| | | Base | 18.453136 | 1,485,735.78 | 45.630000 | 3,673,853.82 | 2,188,118.04 | 0.40 |

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|---|---|---|---|---|---|---|---|---|
| 78463M107 | SPS COMMERCE INC COMMON STOCK USD.001 | | | | | | | |
| | 25,919.000 | Local | 62.021042 | 1,607,523.39 | 199.740000 | 5,177,061.06 | 3,569,537.67 | 0.56 |
| | | Base | 62.021042 | 1,607,523.39 | 199.740000 | 5,177,061.06 | 3,569,537.67 | 0.56 |
| 78473E103 | SPX TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | |
| | 32,357.000 | Local | 31.912585 | 1,032,595.50 | 163.140000 | 5,278,720.98 | 4,246,125.48 | 0.57 |
| | | Base | 31.912585 | 1,032,595.50 | 163.140000 | 5,278,720.98 | 4,246,125.48 | 0.57 |
| 78573M104 | SABRE CORP COMMON STOCK USD.01 | | | | | | | |
| | 267,314.000 | Local | 5.725548 | 1,530,519.09 | 3.050000 | 815,307.70 | -715,211.39 | 0.09 |
| | | Base | 5.725548 | 1,530,519.09 | 3.050000 | 815,307.70 | -715,211.39 | 0.09 |
| 78646V107 | SAFEHOLD INC REIT USD.001 | | | | | | | |
| | 31,498.000 | Local | 49.981692 | 1,574,323.35 | 25.060000 | 789,339.88 | -784,983.47 | 0.09 |
| | | Base | 49.981692 | 1,574,323.35 | 25.060000 | 789,339.88 | -784,983.47 | 0.09 |
| 78648T100 | SAFETY INSURANCE GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 10,384.000 | Local | 65.716424 | 682,399.35 | 88.550000 | 919,503.20 | 237,103.85 | 0.10 |
| | | Base | 65.716424 | 682,399.35 | 88.550000 | 919,503.20 | 237,103.85 | 0.10 |
| 790148100 | ST JOE CO/THE COMMON STOCK | | | | | | | |
| | 24,932.000 | Local | 28.021118 | 698,622.51 | 59.370000 | 1,480,212.84 | 781,590.33 | 0.16 |
| | | Base | 28.021118 | 698,622.51 | 59.370000 | 1,480,212.84 | 781,590.33 | 0.16 |
| 79546E104 | SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 72,450.000 | Local | 9.871999 | 715,226.30 | 13.050000 | 945,472.50 | 230,246.20 | 0.10 |
| | | Base | 9.871999 | 715,226.30 | 13.050000 | 945,472.50 | 230,246.20 | 0.10 |
| 800422107 | JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01 | | | | | | | |
| | 6,303.000 | Local | 77.193835 | 486,552.74 | 94.870000 | 597,965.61 | 111,412.87 | 0.06 |
| | | Base | 77.193835 | 486,552.74 | 94.870000 | 597,965.61 | 111,412.87 | 0.06 |
| 801056102 | SANMINA CORP COMMON STOCK USD.01 | | | | | | | |
| | 38,812.000 | Local | 25.732556 | 998,731.98 | 69.380000 | 2,692,776.56 | 1,694,044.58 | 0.29 |
| | | Base | 25.732556 | 998,731.98 | 69.380000 | 2,692,776.56 | 1,694,044.58 | 0.29 |
| 804395101 | SAUL CENTERS INC REIT USD.01 | | | | | | | |
| | 9,064.000 | Local | 42.207080 | 382,564.97 | 40.820000 | 369,992.48 | -12,572.49 | 0.04 |
| | | Base | 42.207080 | 382,564.97 | 40.820000 | 369,992.48 | -12,572.49 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 806037107 | SCANSOURCE INC COMMON STOCK | | | | | | | | |
| | | Local | 17,294.000 | 33.463944 | 578,725.45 | 50.940000 | 880,956.36 | 302,230.91 | 0.10 |
| | | Base | | 33.463944 | 578,725.45 | 50.940000 | 880,956.36 | 302,230.91 | 0.10 |
| 80689H102 | SCHNEIDER NATIONAL INC CL B COMMON STOCK | | | | | | | | |
| | | Local | 25,909.000 | 26.929807 | 697,724.37 | 27.110000 | 702,392.99 | 4,668.62 | 0.08 |
| | | Base | | 26.929807 | 697,724.37 | 27.110000 | 702,392.99 | 4,668.62 | 0.08 |
| 807066105 | SCHOLASTIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,821.000 | 32.957409 | 587,333.99 | 31.880000 | 568,133.48 | -19,200.51 | 0.06 |
| | | Base | | 32.957409 | 587,333.99 | 31.880000 | 568,133.48 | -19,200.51 | 0.06 |
| 80810D103 | SCHRODINGER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,675.000 | 45.518550 | 1,760,429.94 | 21.030000 | 813,335.25 | -947,094.69 | 0.09 |
| | | Base | | 45.518550 | 1,760,429.94 | 21.030000 | 813,335.25 | -947,094.69 | 0.09 |
| 808541106 | MATIV HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 38,021.000 | 28.696596 | 1,091,073.28 | 18.960000 | 720,878.16 | -370,195.12 | 0.08 |
| | | Base | | 28.696596 | 1,091,073.28 | 18.960000 | 720,878.16 | -370,195.12 | 0.08 |
| 811707801 | SEACOAST BANKING CORP/FL COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 58,912.000 | 28.691245 | 1,690,258.64 | 27.360000 | 1,611,832.32 | -78,426.32 | 0.17 |
| | | Base | | 28.691245 | 1,690,258.64 | 27.360000 | 1,611,832.32 | -78,426.32 | 0.17 |
| 81211K100 | SEALED AIR CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 101,916.000 | 35.501262 | 3,618,146.58 | 34.950000 | 3,561,964.20 | -56,182.38 | 0.39 |
| | | Base | | 35.501262 | 3,618,146.58 | 34.950000 | 3,561,964.20 | -56,182.38 | 0.39 |
| 81619Q105 | SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 74,628.000 | 17.390811 | 1,297,841.42 | 36.070000 | 2,691,831.96 | 1,393,990.54 | 0.29 |
| | | Base | | 17.390811 | 1,297,841.42 | 36.070000 | 2,691,831.96 | 1,393,990.54 | 0.29 |
| 816850101 | SEMTECH CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,188.000 | 27.851571 | 1,258,556.80 | 43.820000 | 1,980,138.16 | 721,581.36 | 0.21 |
| | | Base | | 27.851571 | 1,258,556.80 | 43.820000 | 1,980,138.16 | 721,581.36 | 0.21 |
| 81725T100 | SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 29,651.000 | 61.467949 | 1,822,586.15 | 77.840000 | 2,308,033.84 | 485,447.69 | 0.25 |
| | | Base | | 61.467949 | 1,822,586.15 | 77.840000 | 2,308,033.84 | 485,447.69 | 0.25 |



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|---|---|---|---|---|---|---|---|---|---|
| 81761L102 | SERVICE PROPERTIES TRUST REIT USD.01 | | | | | | | | |
| | | Local | 116,016.000 | 11.294306 | 1,310,320.22 | 4.690000 | 544,115.04 | -766,205.18 | 0.06 |
| | | Base | | 11.294306 | 1,310,320.22 | 4.690000 | 544,115.04 | -766,205.18 | 0.06 |
| 81768T108 | SERVISFIRST BANCSHARES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 34,336.000 | 39.643532 | 1,361,200.33 | 81.060000 | 2,783,276.16 | 1,422,075.83 | 0.30 |
| | | Base | | 39.643532 | 1,361,200.33 | 81.060000 | 2,783,276.16 | 1,422,075.83 | 0.30 |
| 819047101 | SHAKE SHACK INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 26,354.000 | 56.563942 | 1,490,686.12 | 99.410000 | 2,619,851.14 | 1,129,165.02 | 0.28 |
| | | Base | | 56.563942 | 1,490,686.12 | 99.410000 | 2,619,851.14 | 1,129,165.02 | 0.28 |
| 82312B106 | SHENANDOAH TELECOMMUNICATION COMMON STOCK | | | | | | | | |
| | | Local | 35,123.000 | 33.932376 | 1,191,806.84 | 15.120000 | 531,059.76 | -660,747.08 | 0.06 |
| | | Base | | 33.932376 | 1,191,806.84 | 15.120000 | 531,059.76 | -660,747.08 | 0.06 |
| 824889109 | SHOE CARNIVAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,533.000 | 18.907894 | 236,972.64 | 40.440000 | 506,834.52 | 269,861.88 | 0.05 |
| | | Base | | 18.907894 | 236,972.64 | 40.440000 | 506,834.52 | 269,861.88 | 0.05 |
| 825690100 | SHUTTERSTOCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,808.000 | 52.857085 | 888,421.88 | 35.880000 | 603,071.04 | -285,350.84 | 0.07 |
| | | Base | | 52.857085 | 888,421.88 | 35.880000 | 603,071.04 | -285,350.84 | 0.07 |
| 828730200 | SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 87,826.000 | 23.113412 | 2,029,958.51 | 21.420000 | 1,881,232.92 | -148,725.59 | 0.20 |
| | | Base | | 23.113412 | 2,029,958.51 | 21.420000 | 1,881,232.92 | -148,725.59 | 0.20 |
| 82900L102 | SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 63,684.000 | 32.575106 | 2,074,513.08 | 31.590000 | 2,011,777.56 | -62,735.52 | 0.22 |
| | | Base | | 32.575106 | 2,074,513.08 | 31.590000 | 2,011,777.56 | -62,735.52 | 0.22 |
| 829214105 | SIMULATIONS PLUS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 11,190.000 | 56.977743 | 637,580.94 | 36.250000 | 405,637.50 | -231,943.44 | 0.04 |
| | | Base | | 56.977743 | 637,580.94 | 36.250000 | 405,637.50 | -231,943.44 | 0.04 |
| 82981J851 | SITE CENTERS CORP REIT USD.1 | | | | | | | | |
| | | Local | 31,531.000 | 39.656506 | 1,250,409.30 | 60.350000 | 1,902,895.85 | 652,486.55 | 0.21 |
| | | Base | | 39.656506 | 1,250,409.30 | 60.350000 | 1,902,895.85 | 652,486.55 | 0.21 |

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|---|---|---|---|---|---|---|---|---|---|
| 82982T106 | SITIME CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 12,326.000 | 116.300991 | 1,433,526.02 | 144.660000 | 1,783,079.16 | 349,553.14 | 0.19 |
| | | Base | | 116.300991 | 1,433,526.02 | 144.660000 | 1,783,079.16 | 349,553.14 | 0.19 |
| 83001C108 | SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025 | | | | | | | | |
| | | Local | 65,174.000 | 47.250924 | 3,079,531.71 | 43.780000 | 2,853,317.72 | -226,213.99 | 0.31 |
| | | Base | | 47.250924 | 3,079,531.71 | 43.780000 | 2,853,317.72 | -226,213.99 | 0.31 |
| 830879102 | SKYWEST INC COMMON STOCK | | | | | | | | |
| | | Local | 28,177.000 | 24.938985 | 702,705.78 | 77.540000 | 2,184,844.58 | 1,482,138.80 | 0.24 |
| | | Base | | 24.938985 | 702,705.78 | 77.540000 | 2,184,844.58 | 1,482,138.80 | 0.24 |
| 83417M104 | SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 40,104.000 | 93.216181 | 3,738,341.72 | 24.330000 | 975,730.32 | -2,762,611.40 | 0.11 |
| | | Base | | 93.216181 | 3,738,341.72 | 24.330000 | 975,730.32 | -2,762,611.40 | 0.11 |
| 83417Q204 | SOLARWINDS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,492.000 | 12.822076 | 467,903.19 | 12.790000 | 466,732.68 | -1,170.51 | 0.05 |
| | | Base | | 12.822076 | 467,903.19 | 12.790000 | 466,732.68 | -1,170.51 | 0.05 |
| 83545G102 | SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,405.000 | 23.904778 | 248,729.21 | 62.340000 | 648,647.70 | 399,918.49 | 0.07 |
| | | Base | | 23.904778 | 248,729.21 | 62.340000 | 648,647.70 | 399,918.49 | 0.07 |
| 83570H108 | SONOS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 86,018.000 | 26.768085 | 2,302,537.16 | 12.230000 | 1,052,000.14 | -1,250,537.02 | 0.11 |
| | | Base | | 26.768085 | 2,302,537.16 | 12.230000 | 1,052,000.14 | -1,250,537.02 | 0.11 |
| 84470P109 | SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 20,137.000 | 30.758263 | 619,379.15 | 34.230000 | 689,289.51 | 69,910.36 | 0.07 |
| | | Base | | 30.758263 | 619,379.15 | 34.230000 | 689,289.51 | 69,910.36 | 0.07 |
| 847215100 | SPARTANNASH CO COMMON STOCK | | | | | | | | |
| | | Local | 24,122.000 | 21.820722 | 526,359.46 | 22.090000 | 532,854.98 | 6,495.52 | 0.06 |
| | | Base | | 21.820722 | 526,359.46 | 22.090000 | 532,854.98 | 6,495.52 | 0.06 |
| 85208T107 | SPRINKLR INC A COMMON STOCK USD.00003 | | | | | | | | |
| | | Local | 83,858.000 | 12.147648 | 1,018,677.44 | 8.970000 | 752,206.26 | -266,471.18 | 0.08 |
| | | Base | | 12.147648 | 1,018,677.44 | 8.970000 | 752,206.26 | -266,471.18 | 0.08 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 852312305 | STAAR SURGICAL CO COMMON STOCK USD.01 | | | | | | | |
| | 34,380.000 | Local | 41.620805 | 1,430,923.28 | 33.090000 | 1,137,634.20 | -293,289.08 | 0.12 |
| | | Base | 41.620805 | 1,430,923.28 | 33.090000 | 1,137,634.20 | -293,289.08 | 0.12 |
| 853666105 | STANDARD MOTOR PRODS COMMON STOCK USD2.0 | | | | | | | |
| | 13,131.000 | Local | 29.905489 | 392,688.97 | 32.310000 | 424,262.61 | 31,573.64 | 0.05 |
| | | Base | 29.905489 | 392,688.97 | 32.310000 | 424,262.61 | 31,573.64 | 0.05 |
| 854231107 | STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5 | | | | | | | |
| | 8,296.000 | Local | 63.752061 | 528,887.10 | 178.650000 | 1,482,080.40 | 953,193.30 | 0.16 |
| | | Base | 63.752061 | 528,887.10 | 178.650000 | 1,482,080.40 | 953,193.30 | 0.16 |
| 858586100 | STEPAN CO COMMON STOCK USD1.0 | | | | | | | |
| | 14,944.000 | Local | 69.718470 | 1,041,872.82 | 77.630000 | 1,160,102.72 | 118,229.90 | 0.13 |
| | | Base | 69.718470 | 1,041,872.82 | 77.630000 | 1,160,102.72 | 118,229.90 | 0.13 |
| 858927106 | STELLAR BANCORP INC COMMON STOCK USD.01 | | | | | | | |
| | 32,997.000 | Local | 25.959029 | 856,570.07 | 27.270000 | 899,828.19 | 43,258.12 | 0.10 |
| | | Base | 25.959029 | 856,570.07 | 27.270000 | 899,828.19 | 43,258.12 | 0.10 |
| 85914M107 | STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001 | | | | | | | |
| | 36,408.000 | Local | 45.371775 | 1,651,895.57 | 54.700000 | 1,991,517.60 | 339,622.03 | 0.22 |
| | | Base | 45.371775 | 1,651,895.57 | 54.700000 | 1,991,517.60 | 339,622.03 | 0.22 |
| 860372101 | STEWART INFORMATION SERVICES COMMON STOCK USD1.0 | | | | | | | |
| | 19,304.000 | Local | 34.610881 | 668,128.45 | 73.910000 | 1,426,758.64 | 758,630.19 | 0.15 |
| | | Base | 34.610881 | 668,128.45 | 73.910000 | 1,426,758.64 | 758,630.19 | 0.15 |
| 861896108 | STONEX GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 19,090.000 | Local | 29.891766 | 570,633.82 | 82.860000 | 1,581,797.40 | 1,011,163.58 | 0.17 |
| | | Base | 29.891766 | 570,633.82 | 82.860000 | 1,581,797.40 | 1,011,163.58 | 0.17 |
| 86272C103 | STRATEGIC EDUCATION INC COMMON STOCK USD.01 | | | | | | | |
| | 15,347.000 | Local | 76.193111 | 1,169,335.67 | 96.500000 | 1,480,985.50 | 311,649.83 | 0.16 |
| | | Base | 76.193111 | 1,169,335.67 | 96.500000 | 1,480,985.50 | 311,649.83 | 0.16 |
| 86333M108 | STRIDE INC COMMON STOCK USD.0001 | | | | | | | |
| | 27,958.000 | Local | 42.327654 | 1,183,396.55 | 82.340000 | 2,302,061.72 | 1,118,665.17 | 0.25 |
| | | Base | 42.327654 | 1,183,396.55 | 82.340000 | 2,302,061.72 | 1,118,665.17 | 0.25 |



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|---|---|---|---|---|---|---|---|---|
| 864159108 | STURM RUGER + CO INC COMMON STOCK USD1.0 | | | | | | | |
| | 12,179.000 | Local | 45.405624 | 552,995.10 | 42.120000 | 512,979.48 | -40,015.62 | 0.06 |
| | | Base | 45.405624 | 552,995.10 | 42.120000 | 512,979.48 | -40,015.62 | 0.06 |
| 866082100 | SUMMIT HOTEL PROPERTIES INC REIT | | | | | | | |
| | 75,724.000 | Local | 11.174043 | 846,143.22 | 6.790000 | 514,165.96 | -331,977.26 | 0.06 |
| | | Base | 11.174043 | 846,143.22 | 6.790000 | 514,165.96 | -331,977.26 | 0.06 |
| 866683105 | SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01 | | | | | | | |
| | 26,536.000 | Local | 17.906868 | 475,176.66 | 10.980000 | 291,365.28 | -183,811.38 | 0.03 |
| | | Base | 17.906868 | 475,176.66 | 10.980000 | 291,365.28 | -183,811.38 | 0.03 |
| 86722A103 | SUNCOKE ENERGY INC COMMON STOCK USD.01 | | | | | | | |
| | 58,844.000 | Local | 9.550579 | 561,994.30 | 8.960000 | 527,242.24 | -34,752.06 | 0.06 |
| | | Base | 9.550579 | 561,994.30 | 8.960000 | 527,242.24 | -34,752.06 | 0.06 |
| 86771W105 | SUNRUN INC COMMON STOCK USD.0001 | | | | | | | |
| | 155,142.000 | Local | 13.324294 | 2,067,157.59 | 20.520000 | 3,183,513.84 | 1,116,356.25 | 0.35 |
| | | Base | 13.324294 | 2,067,157.59 | 20.520000 | 3,183,513.84 | 1,116,356.25 | 0.35 |
| 867892101 | SUNSTONE HOTEL INVESTORS INC REIT USD.01 | | | | | | | |
| | 142,552.000 | Local | 10.845204 | 1,546,005.52 | 10.430000 | 1,486,817.36 | -59,188.16 | 0.16 |
| | | Base | 10.845204 | 1,546,005.52 | 10.430000 | 1,486,817.36 | -59,188.16 | 0.16 |
| 868459108 | SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001 | | | | | | | |
| | 38,476.000 | Local | 22.327257 | 859,063.53 | 35.160000 | 1,352,816.16 | 493,752.63 | 0.15 |
| | | Base | 22.327257 | 859,063.53 | 35.160000 | 1,352,816.16 | 493,752.63 | 0.15 |
| 871332102 | SYLVAMO CORP COMMON STOCK USD1.0 | | | | | | | |
| | 24,468.000 | Local | 35.939388 | 879,364.95 | 79.090000 | 1,935,174.12 | 1,055,809.17 | 0.21 |
| | | Base | 35.939388 | 879,364.95 | 79.090000 | 1,935,174.12 | 1,055,809.17 | 0.21 |
| 87265H109 | TRI POINTE HOMES INC COMMON STOCK USD.01 | | | | | | | |
| | 66,404.000 | Local | 33.446558 | 2,220,985.26 | 44.440000 | 2,950,993.76 | 730,008.50 | 0.32 |
| | | Base | 33.446558 | 2,220,985.26 | 44.440000 | 2,950,993.76 | 730,008.50 | 0.32 |
| 87305R109 | TTM TECHNOLOGIES COMMON STOCK USD.001 | | | | | | | |
| | 71,233.000 | Local | 12.675727 | 902,930.05 | 19.450000 | 1,385,481.85 | 482,551.80 | 0.15 |
| | | Base | 12.675727 | 902,930.05 | 19.450000 | 1,385,481.85 | 482,551.80 | 0.15 |



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|---|---|---|---|---|---|---|---|---|
| 87484T108 | TALOS ENERGY INC COMMON STOCK | | | | | | | |
| | 109,416.000 | Local | 14.237590 | 1,557,820.14 | 11.470000 | 1,255,001.52 | -302,818.62 | 0.14 |
| | | Base | 14.237590 | 1,557,820.14 | 11.470000 | 1,255,001.52 | -302,818.62 | 0.14 |
| 875372203 | TANDEM DIABETES CARE INC COMMON STOCK | | | | | | | |
| | 45,207.000 | Local | 40.185006 | 1,816,643.55 | 43.500000 | 1,966,504.50 | 149,860.95 | 0.21 |
| | | Base | 40.185006 | 1,816,643.55 | 43.500000 | 1,966,504.50 | 149,860.95 | 0.21 |
| 875465106 | TANGER INC REIT USD.01 | | | | | | | |
| | 76,536.000 | Local | 15.659216 | 1,198,493.74 | 30.440000 | 2,329,755.84 | 1,131,262.10 | 0.25 |
| | | Base | 15.659216 | 1,198,493.74 | 30.440000 | 2,329,755.84 | 1,131,262.10 | 0.25 |
| 87874R100 | TECHTARGET COMMON STOCK USD.001 | | | | | | | |
| | 18,183.000 | Local | 38.492866 | 699,915.79 | 26.650000 | 484,576.95 | -215,338.84 | 0.05 |
| | | Base | 38.492866 | 699,915.79 | 26.650000 | 484,576.95 | -215,338.84 | 0.05 |
| 879433829 | TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01 | | | | | | | |
| | 68,996.000 | Local | 19.724693 | 1,360,924.94 | 23.620000 | 1,629,685.52 | 268,760.58 | 0.18 |
| | | Base | 19.724693 | 1,360,924.94 | 23.620000 | 1,629,685.52 | 268,760.58 | 0.18 |
| 880345103 | TENNANT CO COMMON STOCK USD.375 | | | | | | | |
| | 13,303.000 | Local | 56.316369 | 749,176.66 | 97.670000 | 1,299,304.01 | 550,127.35 | 0.14 |
| | | Base | 56.316369 | 749,176.66 | 97.670000 | 1,299,304.01 | 550,127.35 | 0.14 |
| 88337F105 | ODP CORP/THE COMMON STOCK USD.01 | | | | | | | |
| | 67,861.000 | Local | 25.898045 | 1,757,467.23 | 30.850000 | 2,093,511.85 | 336,044.62 | 0.23 |
| | | Base | 25.898045 | 1,757,467.23 | 30.850000 | 2,093,511.85 | 336,044.62 | 0.23 |
| 88554D205 | 3D SYSTEMS CORP COMMON STOCK USD.001 | | | | | | | |
| | 93,391.000 | Local | 11.028700 | 1,029,981.34 | 2.140000 | 199,856.74 | -830,124.60 | 0.02 |
| | | Base | 11.028700 | 1,029,981.34 | 2.140000 | 199,856.74 | -830,124.60 | 0.02 |
| 886029206 | THRYV HOLDINGS INC COMMON STOCK | | | | | | | |
| | 22,069.000 | Local | 29.505046 | 651,146.85 | 18.220000 | 402,097.18 | -249,049.67 | 0.04 |
| | | Base | 29.505046 | 651,146.85 | 18.220000 | 402,097.18 | -249,049.67 | 0.04 |
| 88642R109 | TIDEWATER INC COMMON STOCK | | | | | | | |
| | 33,974.000 | Local | 92.404893 | 3,139,363.84 | 88.700000 | 3,013,493.80 | -125,870.04 | 0.33 |
| | | Base | 92.404893 | 3,139,363.84 | 88.700000 | 3,013,493.80 | -125,870.04 | 0.33 |



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|---|---|---|---|---|---|---|---|---|---|
| 887399103 | METALLUS INC COMMON STOCK | | | | | | | | |
| | | Local | 27,322.000 | 15.476538 | 422,849.96 | 16.260000 | 444,255.72 | 21,405.76 | 0.05 |
| | | Base | | 15.476538 | 422,849.96 | 16.260000 | 444,255.72 | 21,405.76 | 0.05 |
| 88830M102 | TITAN INTERNATIONAL INC COMMON STOCK | | | | | | | | |
| | | Local | 35,702.000 | 15.384278 | 549,249.48 | 8.330000 | 297,397.66 | -251,851.82 | 0.03 |
| | | Base | | 15.384278 | 549,249.48 | 8.330000 | 297,397.66 | -251,851.82 | 0.03 |
| 890110109 | TOMPKINS FINANCIAL CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 8,771.000 | 58.167950 | 510,191.09 | 61.340000 | 538,013.14 | 27,822.05 | 0.06 |
| | | Base | | 58.167950 | 510,191.09 | 61.340000 | 538,013.14 | 27,822.05 | 0.06 |
| 890516107 | TOOTSIE ROLL INDS COMMON STOCK USD.694 | | | | | | | | |
| | | Local | 12,403.000 | 32.831933 | 407,214.47 | 29.720000 | 368,617.16 | -38,597.31 | 0.04 |
| | | Base | | 32.831933 | 407,214.47 | 29.720000 | 368,617.16 | -38,597.31 | 0.04 |
| 89469A104 | TREEHOUSE FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 33,501.000 | 38.398402 | 1,286,384.87 | 41.090000 | 1,376,556.09 | 90,171.22 | 0.15 |
| | | Base | | 38.398402 | 1,286,384.87 | 41.090000 | 1,376,556.09 | 90,171.22 | 0.15 |
| 896522109 | TRINITY INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 57,277.000 | 24.202118 | 1,386,224.69 | 33.010000 | 1,890,713.77 | 504,489.08 | 0.21 |
| | | Base | | 24.202118 | 1,386,224.69 | 33.010000 | 1,890,713.77 | 504,489.08 | 0.21 |
| 89679E300 | TRIUMPH FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,109.000 | 51.871917 | 783,732.79 | 83.980000 | 1,268,853.82 | 485,121.03 | 0.14 |
| | | Base | | 51.871917 | 783,732.79 | 83.980000 | 1,268,853.82 | 485,121.03 | 0.14 |
| 896818101 | TRIUMPH GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 53,799.000 | 12.853264 | 691,492.74 | 13.930000 | 749,420.07 | 57,927.33 | 0.08 |
| | | Base | | 12.853264 | 691,492.74 | 13.930000 | 749,420.07 | 57,927.33 | 0.08 |
| 896945201 | TRIPADVISOR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 76,130.000 | 16.181100 | 1,231,867.18 | 14.510000 | 1,104,646.30 | -127,220.88 | 0.12 |
| | | Base | | 16.181100 | 1,231,867.18 | 14.510000 | 1,104,646.30 | -127,220.88 | 0.12 |
| 898202106 | TRUPANION INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 25,292.000 | 76.584972 | 1,936,987.12 | 45.730000 | 1,156,603.16 | -780,383.96 | 0.13 |
| | | Base | | 76.584972 | 1,936,987.12 | 45.730000 | 1,156,603.16 | -780,383.96 | 0.13 |



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|---|---|---|---|---|---|---|---|---|---|
| 898349204 | TRUSTCO BANK CORP NY COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 13,315.000 | 29.561210 | 393,607.51 | 34.840000 | 463,894.60 | 70,287.09 | 0.05 |
| | | Base | | 29.561210 | 393,607.51 | 34.840000 | 463,894.60 | 70,287.09 | 0.05 |
| 898402102 | TRUSTMARK CORP COMMON STOCK | | | | | | | | |
| | | Local | 42,835.000 | 30.932352 | 1,324,987.31 | 33.310000 | 1,426,833.85 | 101,846.54 | 0.15 |
| | | Base | | 30.932352 | 1,324,987.31 | 33.310000 | 1,426,833.85 | 101,846.54 | 0.15 |
| 90187B804 | TWO HARBORS INVESTMENT CORP REIT CNY1.0 | | | | | | | | |
| | | Local | 72,436.000 | 25.135834 | 1,820,739.26 | 14.160000 | 1,025,693.76 | -795,045.50 | 0.11 |
| | | Base | | 25.135834 | 1,820,739.26 | 14.160000 | 1,025,693.76 | -795,045.50 | 0.11 |
| 902673102 | UFP TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,939.000 | 200.146582 | 988,523.97 | 341.230000 | 1,685,334.97 | 696,811.00 | 0.18 |
| | | Base | | 200.146582 | 988,523.97 | 341.230000 | 1,685,334.97 | 696,811.00 | 0.18 |
| 90328M107 | USANA HEALTH SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,734.000 | 66.639417 | 515,389.25 | 40.820000 | 315,701.88 | -199,687.37 | 0.03 |
| | | Base | | 66.639417 | 515,389.25 | 40.820000 | 315,701.88 | -199,687.37 | 0.03 |
| 90337L108 | U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,546.000 | 72.558779 | 765,204.88 | 85.600000 | 902,737.60 | 137,532.72 | 0.10 |
| | | Base | | 72.558779 | 765,204.88 | 85.600000 | 902,737.60 | 137,532.72 | 0.10 |
| 90385V107 | ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 31,430.000 | 27.447254 | 862,667.19 | 37.700000 | 1,184,911.00 | 322,243.81 | 0.13 |
| | | Base | | 27.447254 | 862,667.19 | 37.700000 | 1,184,911.00 | 322,243.81 | 0.13 |
| 904708104 | UNIFIRST CORP/MA COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 10,546.000 | 114.735187 | 1,209,997.28 | 189.690000 | 2,000,470.74 | 790,473.46 | 0.22 |
| | | Base | | 114.735187 | 1,209,997.28 | 189.690000 | 2,000,470.74 | 790,473.46 | 0.22 |
| 90984P303 | UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 83,387.000 | 23.591150 | 1,967,195.23 | 30.470000 | 2,540,801.89 | 573,606.66 | 0.28 |
| | | Base | | 23.591150 | 1,967,195.23 | 30.470000 | 2,540,801.89 | 573,606.66 | 0.28 |
| 910340108 | UNITED FIRE GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,872.000 | 26.468604 | 393,641.08 | 20.470000 | 304,429.84 | -89,211.24 | 0.03 |
| | | Base | | 26.468604 | 393,641.08 | 20.470000 | 304,429.84 | -89,211.24 | 0.03 |



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|---|---|---|---|---|---|---|---|---|---|
| 911163103 | UNITED NATURAL FOODS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,600.000 | 23.414631 | 974,048.64 | 15.130000 | 629,408.00 | -344,640.64 | 0.07 |
| | | Base | | 23.414631 | 974,048.64 | 15.130000 | 629,408.00 | -344,640.64 | 0.07 |
| 913259107 | UNITIL CORP COMMON STOCK | | | | | | | | |
| | | Local | 11,316.000 | 52.943846 | 599,112.56 | 60.300000 | 682,354.80 | 83,242.24 | 0.07 |
| | | Base | | 52.943846 | 599,112.56 | 60.300000 | 682,354.80 | 83,242.24 | 0.07 |
| 91325V108 | UNITI GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 168,156.000 | 8.841299 | 1,486,717.46 | 4.360000 | 733,160.16 | -753,557.30 | 0.08 |
| | | Base | | 8.841299 | 1,486,717.46 | 4.360000 | 733,160.16 | -753,557.30 | 0.08 |
| 913456109 | UNIVERSAL CORP/VA COMMON STOCK | | | | | | | | |
| | | Local | 17,199.000 | 49.269751 | 847,390.45 | 54.300000 | 933,905.70 | 86,515.25 | 0.10 |
| | | Base | | 49.269751 | 847,390.45 | 54.300000 | 933,905.70 | 86,515.25 | 0.10 |
| 91359E105 | UNIVERSAL HEALTH RLTY INCOME REIT USD.01 | | | | | | | | |
| | | Local | 8,902.000 | 55.527830 | 494,308.74 | 44.900000 | 399,699.80 | -94,608.94 | 0.04 |
| | | Base | | 55.527830 | 494,308.74 | 44.900000 | 399,699.80 | -94,608.94 | 0.04 |
| 917047102 | URBAN OUTFITTERS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 39,692.000 | 21.256369 | 843,707.80 | 36.320000 | 1,441,613.44 | 597,905.64 | 0.16 |
| | | Base | | 21.256369 | 843,707.80 | 36.320000 | 1,441,613.44 | 597,905.64 | 0.16 |
| 91704F104 | URBAN EDGE PROPERTIES REIT USD.01 | | | | | | | | |
| | | Local | 83,159.000 | 18.260534 | 1,518,527.73 | 21.150000 | 1,758,812.85 | 240,285.12 | 0.19 |
| | | Base | | 18.260534 | 1,518,527.73 | 21.150000 | 1,758,812.85 | 240,285.12 | 0.19 |
| 918204108 | VF CORP COMMON STOCK | | | | | | | | |
| | | Local | 231,313.000 | 13.831745 | 3,199,462.39 | 18.210000 | 4,212,209.73 | 1,012,747.34 | 0.46 |
| | | Base | | 13.831745 | 3,199,462.39 | 18.210000 | 4,212,209.73 | 1,012,747.34 | 0.46 |
| 921932828 | VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E | | | | | | | | |
| | | Local | 126,317.000 | 94.823803 | 11,977,858.34 | 107.400000 | 13,566,445.80 | 1,588,587.46 | 1.47 |
| | | Base | | 94.823803 | 11,977,858.34 | 107.400000 | 13,566,445.80 | 1,588,587.46 | 1.47 |
| 92214X106 | VAREX IMAGING CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 28,626.000 | 25.515761 | 730,414.18 | 12.480000 | 357,252.48 | -373,161.70 | 0.04 |
| | | Base | | 25.515761 | 730,414.18 | 12.480000 | 357,252.48 | -373,161.70 | 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 |
|---|---|---|---|---|---|---|---|---|
| 92240M108 | VECTOR GROUP LTD COMMON STOCK USD.1 | | | | | | | |
| | 93,651.000 | Local | 8.818956 | 825,904.06 | 14.980000 | 1,402,891.98 | 576,987.92 | 0.15 |
| | | Base | 8.818956 | 825,904.06 | 14.980000 | 1,402,891.98 | 576,987.92 | 0.15 |
| 922417100 | VEECO INSTRUMENTS INC COMMON STOCK USD.01 | | | | | | | |
| | 39,641.000 | Local | 28.197900 | 1,117,792.94 | 35.490000 | 1,406,859.09 | 289,066.15 | 0.15 |
| | | Base | 28.197900 | 1,117,792.94 | 35.490000 | 1,406,859.09 | 289,066.15 | 0.15 |
| 923451108 | VERITEX HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 38,131.000 | Local | 25.640187 | 977,685.97 | 25.190000 | 960,519.89 | -17,166.08 | 0.10 |
| | | Base | 25.640187 | 977,685.97 | 25.190000 | 960,519.89 | -17,166.08 | 0.10 |
| 92346J108 | VERICEL CORP COMMON STOCK | | | | | | | |
| | 34,017.000 | Local | 48.575743 | 1,652,401.05 | 51.650000 | 1,756,978.05 | 104,577.00 | 0.19 |
| | | Base | 48.575743 | 1,652,401.05 | 51.650000 | 1,756,978.05 | 104,577.00 | 0.19 |
| 92511U102 | VERRA MOBILITY CORP COMMON STOCK USD.0001 | | | | | | | |
| | 116,551.000 | Local | 17.319510 | 2,018,606.23 | 27.610000 | 3,217,973.11 | 1,199,366.88 | 0.35 |
| | | Base | 17.319510 | 2,018,606.23 | 27.610000 | 3,217,973.11 | 1,199,366.88 | 0.35 |
| 92552R406 | VIAD CORP COMMON STOCK USD1.5 | | | | | | | |
| | 14,788.000 | Local | 28.878737 | 427,058.76 | 34.410000 | 508,855.08 | 81,796.32 | 0.06 |
| | | Base | 28.878737 | 427,058.76 | 34.410000 | 508,855.08 | 81,796.32 | 0.06 |
| 92552V100 | VIASAT INC COMMON STOCK USD.0001 | | | | | | | |
| | 52,627.000 | Local | 28.882723 | 1,520,011.07 | 15.700000 | 826,243.90 | -693,767.17 | 0.09 |
| | | Base | 28.882723 | 1,520,011.07 | 15.700000 | 826,243.90 | -693,767.17 | 0.09 |
| 925550105 | VIAVI SOLUTIONS INC COMMON STOCK USD.001 | | | | | | | |
| | 156,244.000 | Local | 9.494768 | 1,483,500.59 | 8.610000 | 1,345,260.84 | -138,239.75 | 0.15 |
| | | Base | 9.494768 | 1,483,500.59 | 8.610000 | 1,345,260.84 | -138,239.75 | 0.15 |
| 925815102 | VICOR CORP COMMON STOCK USD.01 | | | | | | | |
| | 15,844.000 | Local | 35.996993 | 570,336.35 | 38.500000 | 609,994.00 | 39,657.65 | 0.07 |
| | | Base | 35.996993 | 570,336.35 | 38.500000 | 609,994.00 | 39,657.65 | 0.07 |
| 926400102 | VICTORIA S SECRET + CO COMMON STOCK USD.01 | | | | | | | |
| | 54,794.000 | Local | 19.010169 | 1,041,643.21 | 23.460000 | 1,285,467.24 | 243,824.03 | 0.14 |
| | | Base | 19.010169 | 1,041,643.21 | 23.460000 | 1,285,467.24 | 243,824.03 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 92764N102 | VIR BIOTECHNOLOGY INC COMMON STOCK | | | | | | | | |
| | | Local | 60,946.000 | 21.241852 | 1,294,605.92 | 8.260000 | 503,413.96 | -791,191.96 | 0.05 |
| | | Base | | 21.241852 | 1,294,605.92 | 8.260000 | 503,413.96 | -791,191.96 | 0.05 |
| 928254101 | VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 61,937.000 | 23.197333 | 1,436,773.24 | 30.710000 | 1,902,085.27 | 465,312.03 | 0.21 |
| | | Base | | 23.197333 | 1,436,773.24 | 30.710000 | 1,902,085.27 | 465,312.03 | 0.21 |
| 92828Q109 | VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,690.000 | 133.294220 | 625,149.89 | 211.660000 | 992,685.40 | 367,535.51 | 0.11 |
| | | Base | | 133.294220 | 625,149.89 | 211.660000 | 992,685.40 | 367,535.51 | 0.11 |
| 928377100 | VISTA OUTDOOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,736.000 | 21.699706 | 883,959.24 | 40.040000 | 1,631,069.44 | 747,110.20 | 0.18 |
| | | Base | | 21.699706 | 883,959.24 | 40.040000 | 1,631,069.44 | 747,110.20 | 0.18 |
| 929236107 | WD 40 CO COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,486.000 | 119.836349 | 1,136,767.61 | 262.840000 | 2,493,300.24 | 1,356,532.63 | 0.27 |
| | | Base | | 119.836349 | 1,136,767.61 | 262.840000 | 2,493,300.24 | 1,356,532.63 | 0.27 |
| 929328102 | WSFS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 42,060.000 | 47.591516 | 2,001,699.16 | 54.740000 | 2,302,364.40 | 300,665.24 | 0.25 |
| | | Base | | 47.591516 | 2,001,699.16 | 54.740000 | 2,302,364.40 | 300,665.24 | 0.25 |
| 92942W107 | WK KELLOGG CO COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 46,282.000 | 11.089751 | 513,255.85 | 17.170000 | 794,661.94 | 281,406.09 | 0.09 |
| | | Base | | 11.089751 | 513,255.85 | 17.170000 | 794,661.94 | 281,406.09 | 0.09 |
| 929566107 | WABASH NATIONAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 31,512.000 | 13.990082 | 440,855.47 | 19.460000 | 613,223.52 | 172,368.05 | 0.07 |
| | | Base | | 13.990082 | 440,855.47 | 19.460000 | 613,223.52 | 172,368.05 | 0.07 |
| 93148P102 | WALKER + DUNLOP INC COMMON STOCK | | | | | | | | |
| | | Local | 23,599.000 | 50.351874 | 1,188,253.88 | 107.060000 | 2,526,508.94 | 1,338,255.06 | 0.27 |
| | | Base | | 50.351874 | 1,188,253.88 | 107.060000 | 2,526,508.94 | 1,338,255.06 | 0.27 |
| 93627C101 | WARRIOR MET COAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,606.000 | 22.746938 | 832,674.43 | 61.310000 | 2,244,313.86 | 1,411,639.43 | 0.24 |
| | | Base | | 22.746938 | 832,674.43 | 61.310000 | 2,244,313.86 | 1,411,639.43 | 0.24 |



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|---|---|---|---|---|---|---|---|---|
| 938824109 | WAFD INC COMMON STOCK USD1.0 | | | | | | | |
| | 47,295.000 | Local | 29.375921 | 1,389,334.20 | 36.670000 | 1,734,307.65 | 344,973.45 | 0.19 |
| | | Base | 29.375921 | 1,389,334.20 | 36.670000 | 1,734,307.65 | 344,973.45 | 0.19 |
| 939653101 | ELME COMMUNITIES REIT USD.01 | | | | | | | |
| | 61,594.000 | Local | 25.263134 | 1,556,057.48 | 17.660000 | 1,087,750.04 | -468,307.44 | 0.12 |
| | | Base | 25.263134 | 1,556,057.48 | 17.660000 | 1,087,750.04 | -468,307.44 | 0.12 |
| 950755108 | WERNER ENTERPRISES INC COMMON STOCK USD.01 | | | | | | | |
| | 44,383.000 | Local | 35.383706 | 1,570,435.04 | 36.960000 | 1,640,395.68 | 69,960.64 | 0.18 |
| | | Base | 35.383706 | 1,570,435.04 | 36.960000 | 1,640,395.68 | 69,960.64 | 0.18 |
| 957090103 | WESTAMERICA BANCORPORATION COMMON STOCK | | | | | | | |
| | 18,672.000 | Local | 51.665874 | 964,705.19 | 51.790000 | 967,022.88 | 2,317.69 | 0.10 |
| | | Base | 51.665874 | 964,705.19 | 51.790000 | 967,022.88 | 2,317.69 | 0.10 |
| 966084204 | WHITESTONE REIT REIT USD.001 | | | | | | | |
| | 33,219.000 | Local | 11.524629 | 382,836.64 | 13.420000 | 445,798.98 | 62,962.34 | 0.05 |
| | | Base | 11.524629 | 382,836.64 | 13.420000 | 445,798.98 | 62,962.34 | 0.05 |
| 968223206 | WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0 | | | | | | | |
| | 29,438.000 | Local | 33.177883 | 976,690.51 | 48.310000 | 1,422,149.78 | 445,459.27 | 0.15 |
| | | Base | 33.177883 | 976,690.51 | 48.310000 | 1,422,149.78 | 445,459.27 | 0.15 |
| 974637100 | WINNEBAGO INDUSTRIES COMMON STOCK USD.5 | | | | | | | |
| | 20,485.000 | Local | 32.021504 | 655,960.50 | 59.660000 | 1,222,135.10 | 566,174.60 | 0.13 |
| | | Base | 32.021504 | 655,960.50 | 59.660000 | 1,222,135.10 | 566,174.60 | 0.13 |
| 97717P104 | WISDOMTREE INC COMMON STOCK USD.01 | | | | | | | |
| | 78,135.000 | Local | 7.112033 | 555,698.70 | 10.140000 | 792,288.90 | 236,590.20 | 0.09 |
| | | Base | 7.112033 | 555,698.70 | 10.140000 | 792,288.90 | 236,590.20 | 0.09 |
| 978097103 | WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0 | | | | | | | |
| | 55,942.000 | Local | 21.036184 | 1,176,806.21 | 13.710000 | 766,964.82 | -409,841.39 | 0.08 |
| | | Base | 21.036184 | 1,176,806.21 | 13.710000 | 766,964.82 | -409,841.39 | 0.08 |
| 981419104 | WORLD ACCEPTANCE CORP COMMON STOCK | | | | | | | |
| | 2,350.000 | Local | 97.649877 | 229,477.21 | 117.850000 | 276,947.50 | 47,470.29 | 0.03 |
| | | Base | 97.649877 | 229,477.21 | 117.850000 | 276,947.50 | 47,470.29 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 981475106 | WORLD KINECT CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 41,951.000 | 30.516601 | 1,280,201.92 | 28.790000 | 1,207,769.29 | -72,432.63 | 0.13 |
| | | Base | | 30.516601 | 1,280,201.92 | 28.790000 | 1,207,769.29 | -72,432.63 | 0.13 |
| 981811102 | WORTHINGTON ENTERPRISES INC COMMON STOCK | | | | | | | | |
| | | Local | 21,409.000 | 61.699328 | 1,320,920.91 | 45.800000 | 980,532.20 | -340,388.71 | 0.11 |
| | | Base | | 61.699328 | 1,320,920.91 | 45.800000 | 980,532.20 | -340,388.71 | 0.11 |
| 982104101 | WORTHINGTON STEEL INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 21,510.000 | 31.862940 | 685,371.84 | 35.400000 | 761,454.00 | 76,082.16 | 0.08 |
| | | Base | | 31.862940 | 685,371.84 | 35.400000 | 761,454.00 | 76,082.16 | 0.08 |
| 98379L100 | XPEL INC COMMON STOCK | | | | | | | | |
| | | Local | 14,893.000 | 60.521242 | 901,342.85 | 43.290000 | 644,717.97 | -256,624.88 | 0.07 |
| | | Base | | 60.521242 | 901,342.85 | 43.290000 | 644,717.97 | -256,624.88 | 0.07 |
| 984017103 | XENIA HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 71,365.000 | 18.726207 | 1,336,395.76 | 14.240000 | 1,016,237.60 | -320,158.16 | 0.11 |
| | | Base | | 18.726207 | 1,336,395.76 | 14.240000 | 1,016,237.60 | -320,158.16 | 0.11 |
| 98401F105 | XENCOR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,158.000 | 37.079472 | 1,600,275.86 | 17.490000 | 754,833.42 | -845,442.44 | 0.08 |
| | | Base | | 37.079472 | 1,600,275.86 | 17.490000 | 754,833.42 | -845,442.44 | 0.08 |
| 98421M106 | XEROX HOLDINGS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 79,972.000 | 16.147871 | 1,291,377.55 | 11.330000 | 906,082.76 | -385,294.79 | 0.10 |
| | | Base | | 16.147871 | 1,291,377.55 | 11.330000 | 906,082.76 | -385,294.79 | 0.10 |
| 985817105 | YELP INC COMMON STOCK USD.000001 | | | | | | | | |
| | | Local | 47,214.000 | 29.608151 | 1,397,919.23 | 34.930000 | 1,649,185.02 | 251,265.79 | 0.18 |
| | | Base | | 29.608151 | 1,397,919.23 | 34.930000 | 1,649,185.02 | 251,265.79 | 0.18 |
| G01767105 | ALKERMES PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 118,438.000 | 27.158338 | 3,216,579.23 | 28.450000 | 3,369,561.10 | 152,981.87 | 0.37 |
| | | Base | | 27.158338 | 3,216,579.23 | 28.450000 | 3,369,561.10 | 152,981.87 | 0.37 |
| G0585R106 | ASSURED GUARANTY LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,185.000 | 33.551103 | 1,214,046.67 | 80.080000 | 2,897,694.80 | 1,683,648.13 | 0.31 |
| | | Base | | 33.551103 | 1,214,046.67 | 80.080000 | 2,897,694.80 | 1,683,648.13 | 0.31 |



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|---|---|---|---|---|---|---|---|---|---|
| G2717B108 | CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 137,867.000 | 11.481853 | 1,582,968.69 | 13.000000 | 1,792,271.00 | 209,302.31 | 0.19 |
| | | Base | | 11.481853 | 1,582,968.69 | 13.000000 | 1,792,271.00 | 209,302.31 | 0.19 |
| G3323L100 | FABRINET COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,298.000 | 56.000660 | 1,416,704.70 | 243.650000 | 6,163,857.70 | 4,747,153.00 | 0.67 |
| | | Base | | 56.000660 | 1,416,704.70 | 243.650000 | 6,163,857.70 | 4,747,153.00 | 0.67 |
| G36738105 | FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,467.000 | 30.959262 | 726,521.00 | 29.240000 | 686,175.08 | -40,345.92 | 0.07 |
| | | Base | | 30.959262 | 726,521.00 | 29.240000 | 686,175.08 | -40,345.92 | 0.07 |
| G39108108 | GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 129,887.000 | 16.469392 | 2,139,159.86 | 18.160000 | 2,358,747.92 | 219,588.06 | 0.26 |
| | | Base | | 16.469392 | 2,139,159.86 | 18.160000 | 2,358,747.92 | 219,588.06 | 0.26 |
| G4740B105 | ICHOR HOLDINGS LTD COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 23,429.000 | 28.741531 | 673,385.34 | 31.000000 | 726,299.00 | 52,913.66 | 0.08 |
| | | Base | | 28.741531 | 673,385.34 | 31.000000 | 726,299.00 | 52,913.66 | 0.08 |
| G6331P104 | ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK | | | | | | | | |
| | | Local | 16,272.000 | 37.760014 | 614,430.94 | 41.810000 | 680,332.32 | 65,901.38 | 0.07 |
| | | Base | | 37.760014 | 614,430.94 | 41.810000 | 680,332.32 | 65,901.38 | 0.07 |
| G6359F137 | NABORS INDUSTRIES LTD COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 6,276.000 | 110.462717 | 693,264.01 | 75.370000 | 473,022.12 | -220,241.89 | 0.05 |
| | | Base | | 110.462717 | 693,264.01 | 75.370000 | 473,022.12 | -220,241.89 | 0.05 |
| G81276100 | SIGNET JEWELERS LTD COMMON STOCK USD.18 | | | | | | | | |
| | | Local | 31,255.000 | 30.740001 | 960,778.73 | 84.100000 | 2,628,545.50 | 1,667,766.77 | 0.29 |
| | | Base | | 30.740001 | 960,778.73 | 84.100000 | 2,628,545.50 | 1,667,766.77 | 0.29 |
| G8192H106 | SIRIUSPOINT LTD COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 64,433.000 | 12.098288 | 779,528.98 | 14.990000 | 965,850.67 | 186,321.69 | 0.10 |
| | | Base | | 12.098288 | 779,528.98 | 14.990000 | 965,850.67 | 186,321.69 | 0.10 |
| G8232Y101 | SMART GLOBAL HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 36,603.000 | 22.262548 | 814,876.05 | 20.720000 | 758,414.16 | -56,461.89 | 0.08 |
| | | Base | | 22.262548 | 814,876.05 | 20.720000 | 758,414.16 | -56,461.89 | 0.08 |



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|---|---|---|---|---|---|---|---|---|---|
| Y2106R110 | DORIAN LPG LTD COMMON STOCK USD.01 | | | | | | | | |
| | | | 23,865.000 | 14.756452 | 352,162.73 | 38.990000 | 930,496.35 | 578,333.62 | 0.10 |
| | | Base | | 14.756452 | 352,162.73 | 38.990000 | 930,496.35 | 578,333.62 | 0.10 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 29,270,499.000 | Local | 707,051,726.17 | | 921,363,030.16 | 214,311,303.99 | 99.95 |
| | | | | Base | 707,051,726.17 | | 921,363,030.16 | 214,311,303.99 | 99.95 |
| **EQUITY Total** | | | | | | | | | |
| | | | 29,270,499.000 | Base | 707,051,726.17 | | 921,363,030.16 | 214,311,303.99 | 99.95 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 29,707,681.350 | Base | | 707,488,908.52 | | 921,800,212.51 | 214,311,303.99 | 100.00 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 02665JJ68 | AMERICAN HONDA FINAN | | | | | 5.560000 | 06 Sep 2024 | | |
| | | Local | 10,000,000.000 | 99.922778 | 9,992,277.78 | 99.922778 | 9,992,277.80 | 0.02 | 0.33 |
| | | Base | | 99.922778 | 9,992,277.78 | 99.922778 | 9,992,277.80 | 0.02 | 0.33 |
| 26244HK28 | DUKE ENERGY CORP | | | | | 5.340000 | 02 Oct 2024 | | |
| | | Local | 10,000,000.000 | 99.540167 | 9,954,016.66 | 99.540167 | 9,954,016.70 | 0.04 | 0.33 |
| | | Base | | 99.540167 | 9,954,016.66 | 99.540167 | 9,954,016.70 | 0.04 | 0.33 |
| 38346LLC8 | GOTHAM FDG CORP | | | | | 5.360000 | 12 Nov 2024 | | |
| | | Local | 15,000,000.000 | 98.928000 | 14,839,200.00 | 98.938785 | 14,840,817.75 | 1,617.75 | 0.50 |
| | | Base | | 98.928000 | 14,839,200.00 | 98.938785 | 14,840,817.75 | 1,617.75 | 0.50 |
| 40060WJJ2 | GTA FDG LLC DISC | | | | | 5.370000 | 18 Sep 2024 | | |
| | | Local | 10,000,000.000 | 99.746417 | 9,974,641.67 | 99.746417 | 9,974,641.70 | 0.03 | 0.33 |
| | | Base | | 99.746417 | 9,974,641.67 | 99.746417 | 9,974,641.70 | 0.03 | 0.33 |
| 40060WLK6 | GTA FDG LLC DISC | | | | | 5.350000 | 19 Nov 2024 | | |
| | | Local | 10,000,000.000 | 98.825972 | 9,882,597.22 | 98.841025 | 9,884,102.50 | 1,505.28 | 0.33 |
| | | Base | | 98.825972 | 9,882,597.22 | 98.841025 | 9,884,102.50 | 1,505.28 | 0.33 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 5.178401 | 31 Dec 2030 | | |
| | | Local | 17,502,975.300 | 100.000000 | 17,502,975.30 | 100.000000 | 17,502,975.30 | 0.00 | 0.58 |
| | | Base | | 100.000000 | 17,502,975.30 | 100.000000 | 17,502,975.30 | 0.00 | 0.58 |
| 4820P2JT3 | JUPITER SECT CO LLC | | | | | 5.360000 | 27 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.612889 | 4,980,644.44 | 99.612889 | 4,980,644.44 | 0.00 | 0.17 |
| | | Base | | 99.612889 | 4,980,644.44 | 99.612889 | 4,980,644.44 | 0.00 | 0.17 |
| 56274LKB9 | MANHATTAN ASSET FDG. | | | | | 5.250000 | 11 Oct 2024 | | |
| | | Local | 15,000,000.000 | 99.416667 | 14,912,500.00 | 99.416667 | 14,912,500.05 | 0.05 | 0.50 |
| | | Base | | 99.416667 | 14,912,500.00 | 99.416667 | 14,912,500.05 | 0.05 | 0.50 |
| 56274LLF9 | MANHATTAN ASSET FDG. | | | | | 5.160000 | 15 Nov 2024 | | |
| | | Local | 10,000,000.000 | 98.925000 | 9,892,500.00 | 98.892269 | 9,889,226.90 | -3,273.10 | 0.33 |
| | | Base | | 98.925000 | 9,892,500.00 | 98.892269 | 9,889,226.90 | -3,273.10 | 0.33 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 57978CJS1 | MCCORMICK + COMPANY | | | | 5.410000 | 26 Sep 2024 | | |
| | 15,000,000.000 | Local | 99.624306 | 14,943,645.83 | 99.624306 | 14,943,645.90 | 0.07 | 0.50 |
| | | Base | 99.624306 | 14,943,645.83 | 99.624306 | 14,943,645.90 | 0.07 | 0.50 |
| 65478JJD7 | NISOURCE INC | | | | 5.440000 | 13 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.818667 | 4,990,933.33 | 99.818667 | 4,990,933.35 | 0.02 | 0.17 |
| | | Base | 99.818667 | 4,990,933.33 | 99.818667 | 4,990,933.35 | 0.02 | 0.17 |
| 70109LJ56 | PARKER HANNIFIN CORP | | | | 5.410000 | 05 Sep 2024 | | |
| | 13,100,000.000 | Local | 99.939889 | 13,092,125.44 | 99.939889 | 13,092,125.46 | 0.02 | 0.44 |
| | | Base | 99.939889 | 13,092,125.44 | 99.939889 | 13,092,125.46 | 0.02 | 0.44 |
| 70109LKN5 | PARKER HANNIFIN CORP | | | | 5.290000 | 22 Oct 2024 | | |
| | 15,000,000.000 | Local | 99.250583 | 14,887,587.50 | 99.250583 | 14,887,587.45 | -0.05 | 0.50 |
| | | Base | 99.250583 | 14,887,587.50 | 99.250583 | 14,887,587.45 | -0.05 | 0.50 |
| 912797LK1 | TREASURY BILL 10/24 0.00000 | | | | 5.207500 | 01 Oct 2024 | | |
| | 10,000,000.000 | Local | 99.566042 | 9,956,604.17 | 99.566042 | 9,956,604.20 | 0.03 | 0.33 |
| | | Base | 99.566042 | 9,956,604.17 | 99.566042 | 9,956,604.20 | 0.03 | 0.33 |
| 92646KKW1 | VICTORY RECEIVABLES | | | | 5.370000 | 30 Oct 2024 | | |
| | 15,000,000.000 | Local | 99.119917 | 14,867,987.50 | 99.119341 | 14,867,901.15 | -86.35 | 0.50 |
| | | Base | 99.119917 | 14,867,987.50 | 99.119341 | 14,867,901.15 | -86.35 | 0.50 |
| **US DOLLAR Total** | | | | | | | | |
| | 175,602,975.300 | Local | | 174,670,236.84 | | 174,670,000.65 | -236.19 | 5.84 |
| | | Base | | 174,670,236.84 | | 174,670,000.65 | -236.19 | 5.84 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 175,602,975.300 | Base | | 174,670,236.84 | | 174,670,000.65 | -236.19 | 5.84 |
| **EQUITY** | | | | | | | | |
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| 464287176 | ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF | | | | | | | |
| | 283,222.000 | Local | 128.150355 | 36,294,999.97 | 108.870000 | 30,834,379.14 | -5,460,620.83 | 1.03 |
| | | Base | 128.150355 | 36,294,999.97 | 108.870000 | 30,834,379.14 | -5,460,620.83 | 1.03 |



& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 78464A649 | SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE | | | | | | | | |
| | | Local | 177,300.000 | 26.344842 | 4,670,940.41 | 25.880000 | 4,588,524.00 | -82,416.41 | 0.15 |
| | | Base | | 26.344842 | 4,670,940.41 | 25.880000 | 4,588,524.00 | -82,416.41 | 0.15 |
| 78464A664 | SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY | | | | | | | | |
| | | Local | 622,165.000 | 29.576310 | 18,401,344.62 | 28.580000 | 17,781,475.70 | -619,868.92 | 0.59 |
| | | Base | | 29.576310 | 18,401,344.62 | 28.580000 | 17,781,475.70 | -619,868.92 | 0.59 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,082,687.000 | | 59,367,285.00 | | 53,204,378.84 | -6,162,906.16 | 1.78 |
| | | Base | | | 59,367,285.00 | | 53,204,378.84 | -6,162,906.16 | 1.78 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 1,082,687.000 | | 59,367,285.00 | | 53,204,378.84 | -6,162,906.16 | 1.78 |

## FIXED INCOME

**US DOLLAR** — Exchange Rate: 1.000000

| | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| 001055BK7 | AFLAC INC SR UNSECURED 03/26 1.125 | | | | | 1.125000 | 15 Mar 2026 | | |
| | | Local | 7,500,000.000 | 99.970365 | 7,497,777.41 | 94.991281 | 7,124,346.08 | -373,431.33 | 0.24 |
| | | Base | | 99.970365 | 7,497,777.41 | 94.991281 | 7,124,346.08 | -373,431.33 | 0.24 |
| 00108WAR1 | AEP TEXAS INC SR UNSECURED 06/33 5.4 | | | | | 5.400000 | 01 Jun 2033 | | |
| | | Local | 7,000,000.000 | 99.854124 | 6,989,788.68 | 100.995764 | 7,069,703.48 | 79,914.80 | 0.24 |
| | | Base | | 99.854124 | 6,989,788.68 | 100.995764 | 7,069,703.48 | 79,914.80 | 0.24 |
| 00206RGL0 | AT+T INC SR UNSECURED 02/28 4.1 | | | | | 4.100000 | 15 Feb 2028 | | |
| | | Local | 10,205,000.000 | 100.099753 | 10,215,179.84 | 98.808334 | 10,083,390.48 | -131,789.36 | 0.34 |
| | | Base | | 100.099753 | 10,215,179.84 | 98.808334 | 10,083,390.48 | -131,789.36 | 0.34 |
| 00206RHA3 | AT+T INC SR UNSECURED 11/46 5.15 | | | | | 5.150000 | 15 Nov 2046 | | |
| | | Local | 10,062,000.000 | 99.867640 | 10,048,681.94 | 96.027788 | 9,662,316.03 | -386,365.91 | 0.32 |
| | | Base | | 99.867640 | 10,048,681.94 | 96.027788 | 9,662,316.03 | -386,365.91 | 0.32 |
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | | 1.450000 | 15 Sep 2030 | | |
| | | Local | 10,000,000.000 | 99.726102 | 9,972,610.18 | 84.463812 | 8,446,381.20 | -1,526,228.98 | 0.28 |
| | | Base | | 99.726102 | 9,972,610.18 | 84.463812 | 8,446,381.20 | -1,526,228.98 | 0.28 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 01882YAF3 | ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4 | | | | 5.400000 | 06 Jun 2027 | | |
| | 7,000,000.000 | Local | 99.947220 | 6,996,305.40 | 102.103540 | 7,147,247.80 | 150,942.40 | 0.24 |
| | | Base | 99.947220 | 6,996,305.40 | 102.103540 | 7,147,247.80 | 150,942.40 | 0.24 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | 0.750000 | 15 Dec 2025 | | |
| | 10,000,000.000 | Local | 99.996183 | 9,999,618.29 | 95.177311 | 9,517,731.10 | -481,887.19 | 0.32 |
| | | Base | 99.996183 | 9,999,618.29 | 95.177311 | 9,517,731.10 | -481,887.19 | 0.32 |
| 02079KAH0 | ALPHABET INC SR UNSECURED 08/25 0.45 | | | | 0.450000 | 15 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.981235 | 9,998,123.52 | 96.363438 | 9,636,343.80 | -361,779.72 | 0.32 |
| | | Base | 99.981235 | 9,998,123.52 | 96.363438 | 9,636,343.80 | -361,779.72 | 0.32 |
| 025537AX9 | AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625 | | | | 5.625000 | 01 Mar 2033 | | |
| | 10,000,000.000 | Local | 99.673201 | 9,967,320.13 | 104.602958 | 10,460,295.80 | 492,975.67 | 0.35 |
| | | Base | 99.673201 | 9,967,320.13 | 104.602958 | 10,460,295.80 | 492,975.67 | 0.35 |
| 025816AZ2 | AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15 | | | | 8.150000 | 19 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.834275 | 4,991,713.77 | 128.567677 | 6,428,383.85 | 1,436,670.08 | 0.21 |
| | | Base | 99.834275 | 4,991,713.77 | 128.567677 | 6,428,383.85 | 1,436,670.08 | 0.21 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | 5.993258 | 04 Nov 2026 | | |
| | 14,000,000.000 | Local | 100.000000 | 14,000,000.00 | 100.047599 | 14,006,663.86 | 6,663.86 | 0.47 |
| | | Base | 100.000000 | 14,000,000.00 | 100.047599 | 14,006,663.86 | 6,663.86 | 0.47 |
| 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 | 109.840579 | 5,492,028.95 | 492,028.95 | 0.18 |
| | | Base | 100.000000 | 5,000,000.00 | 109.840579 | 5,492,028.95 | 492,028.95 | 0.18 |
| 02582JJV3 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A | | | | 3.750000 | 15 Aug 2027 | | |
| | 10,000,000.000 | Local | 98.682355 | 9,868,235.50 | 99.073550 | 9,907,355.00 | 39,119.50 | 0.33 |
| Original Face: | 10,000,000.000 | Base | 98.682355 | 9,868,235.50 | 99.073550 | 9,907,355.00 | 39,119.50 | 0.33 |
| 026351AZ9 | COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625 | | | | 6.625000 | 15 Feb 2029 | | |
| | 3,000,000.000 | Local | 99.972943 | 2,999,188.29 | 105.900768 | 3,177,023.04 | 177,834.75 | 0.11 |
| | | Base | 99.972943 | 2,999,188.29 | 105.900768 | 3,177,023.04 | 177,834.75 | 0.11 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 7,546,000.000 | Local | 99.001484 | 7,470,651.99 | 91.500873 | 6,904,655.88 | -565,996.11 | 0.23 |
| | | Base | 99.001484 | 7,470,651.99 | 91.500873 | 6,904,655.88 | -565,996.11 | 0.23 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 035240AT7 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5 | | | | | 4.500000 | 01 Jun 2050 | | |
| | | Local | 5,000,000.000 | 99.935121 | 4,996,756.06 | 93.501336 | 4,675,066.80 | -321,689.26 | 0.16 |
| | | Base | | 99.935121 | 4,996,756.06 | 93.501336 | 4,675,066.80 | -321,689.26 | 0.16 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | | 3.500000 | 01 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.881221 | 4,994,061.03 | 96.060788 | 4,803,039.40 | -191,021.63 | 0.16 |
| | | Base | | 99.881221 | 4,994,061.03 | 96.060788 | 4,803,039.40 | -191,021.63 | 0.16 |
| 039482AE4 | ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5 | | | | | 4.500000 | 15 Aug 2033 | | |
| | | Local | 10,000,000.000 | 99.176281 | 9,917,628.12 | 98.741157 | 9,874,115.70 | -43,512.42 | 0.33 |
| | | Base | | 99.176281 | 9,917,628.12 | 98.741157 | 9,874,115.70 | -43,512.42 | 0.33 |
| 053332AV4 | AUTOZONE INC SR UNSECURED 06/27 3.75 | | | | | 3.750000 | 01 Jun 2027 | | |
| | | Local | 10,000,000.000 | 99.998643 | 9,999,864.31 | 98.152658 | 9,815,265.80 | -184,598.51 | 0.33 |
| | | Base | | 99.998643 | 9,999,864.31 | 98.152658 | 9,815,265.80 | -184,598.51 | 0.33 |
| 053332BB7 | AUTOZONE INC SR UNSECURED 08/32 4.75 | | | | | 4.750000 | 01 Aug 2032 | | |
| | | Local | 5,000,000.000 | 99.921297 | 4,996,064.86 | 99.559477 | 4,977,973.85 | -18,091.01 | 0.17 |
| | | Base | | 99.921297 | 4,996,064.86 | 99.559477 | 4,977,973.85 | -18,091.01 | 0.17 |
| 053332BK7 | AUTOZONE INC SR UNSECURED 07/34 5.4 | | | | | 5.400000 | 15 Jul 2034 | | |
| | | Local | 10,000,000.000 | 99.822433 | 9,982,243.33 | 102.504133 | 10,250,413.30 | 268,169.97 | 0.34 |
| | | Base | | 99.822433 | 9,982,243.33 | 102.504133 | 10,250,413.30 | 268,169.97 | 0.34 |
| 06048WL99 | BANK OF AMERICA CORP SR UNSECURED 05/26 1.4 | | | | | 1.400000 | 14 May 2026 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 94.512674 | 14,176,901.10 | -823,098.90 | 0.47 |
| | | Base | | 100.000000 | 15,000,000.00 | 94.512674 | 14,176,901.10 | -823,098.90 | 0.47 |
| 06051GFM6 | BANK OF AMERICA CORP SUBORDINATED 01/25 4 | | | | | 4.000000 | 22 Jan 2025 | | |
| | | Local | 10,000,000.000 | 99.690781 | 9,969,078.05 | 99.448131 | 9,944,813.10 | -24,264.95 | 0.33 |
| | | Base | | 99.690781 | 9,969,078.05 | 99.448131 | 9,944,813.10 | -24,264.95 | 0.33 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | | 3.500000 | 19 Apr 2026 | | |
| | | Local | 10,500,000.000 | 103.603471 | 10,878,364.43 | 98.435685 | 10,335,746.93 | -542,617.50 | 0.35 |
| | | Base | | 103.603471 | 10,878,364.43 | 98.435685 | 10,335,746.93 | -542,617.50 | 0.35 |
| 06051GHT9 | BANK OF AMERICA CORP SR UNSECURED 04/27 VAR | | | | | 3.559000 | 23 Apr 2027 | | |
| | | Local | 5,000,000.000 | 100.590883 | 5,029,544.16 | 98.204037 | 4,910,201.85 | -119,342.31 | 0.16 |
| | | Base | | 100.590883 | 5,029,544.16 | 98.204037 | 4,910,201.85 | -119,342.31 | 0.16 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 06055JBB4 | BANK OF AMERICA CORP SR UNSECURED 05/26 5.5 | | | | 5.500000 | 19 May 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.030175 | 10,003,017.50 | 3,017.50 | 0.33 |
| | | Base | 100.000000 | 10,000,000.00 | 100.030175 | 10,003,017.50 | 3,017.50 | 0.33 |
| 06368LAP1 | BANK OF MONTREAL SR UNSECURED 09/24 4.25 | | | | 4.250000 | 14 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.998855 | 24,999,713.82 | 99.959206 | 24,989,801.50 | -9,912.32 | 0.83 |
| | | Base | 99.998855 | 24,999,713.82 | 99.959206 | 24,989,801.50 | -9,912.32 | 0.83 |
| 06374VCR5 | BANK OF MONTREAL SR UNSECURED 01/28 5.4 | | | | 5.400000 | 31 Jan 2028 | | |
| | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 99.100878 | 7,432,565.85 | -67,434.15 | 0.25 |
| | | Base | 100.000000 | 7,500,000.00 | 99.100878 | 7,432,565.85 | -67,434.15 | 0.25 |
| 06418GAD9 | BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25 | | | | 5.250000 | 12 Jun 2028 | | |
| | 3,000,000.000 | Local | 99.868354 | 2,996,050.63 | 102.854881 | 3,085,646.43 | 89,595.80 | 0.10 |
| | | Base | 99.868354 | 2,996,050.63 | 102.854881 | 3,085,646.43 | 89,595.80 | 0.10 |
| 084670BS6 | BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125 | | | | 3.125000 | 15 Mar 2026 | | |
| | 3,000,000.000 | Local | 99.985585 | 2,999,567.55 | 98.572285 | 2,957,168.55 | -42,399.00 | 0.10 |
| | | Base | 99.985585 | 2,999,567.55 | 98.572285 | 2,957,168.55 | -42,399.00 | 0.10 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | 2.400000 | 30 Apr 2030 | | |
| | 10,000,000.000 | Local | 99.955857 | 9,995,585.69 | 90.506942 | 9,050,694.20 | -944,891.49 | 0.30 |
| | | Base | 99.955857 | 9,995,585.69 | 90.506942 | 9,050,694.20 | -944,891.49 | 0.30 |
| 097023CU7 | BOEING CO SR UNSECURED 05/27 5.04 | | | | 5.040000 | 01 May 2027 | | |
| | 30,000,000.000 | Local | 100.000000 | 30,000,000.00 | 100.124396 | 30,037,318.80 | 37,318.80 | 1.00 |
| | | Base | 100.000000 | 30,000,000.00 | 100.124396 | 30,037,318.80 | 37,318.80 | 1.00 |
| 097023CV5 | BOEING CO SR UNSECURED 05/40 5.705 | | | | 5.705000 | 01 May 2040 | | |
| | 5,000,000.000 | Local | 113.758005 | 5,687,900.27 | 97.164490 | 4,858,224.50 | -829,675.77 | 0.16 |
| | | Base | 113.758005 | 5,687,900.27 | 97.164490 | 4,858,224.50 | -829,675.77 | 0.16 |
| 097023CW3 | BOEING CO SR UNSECURED 05/50 5.805 | | | | 5.805000 | 01 May 2050 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 94.607097 | 4,730,354.85 | -269,645.15 | 0.16 |
| | | Base | 100.000000 | 5,000,000.00 | 94.607097 | 4,730,354.85 | -269,645.15 | 0.16 |
| 097023DH5 | BOEING CO/THE SR UNSECURED 144A 05/27 6.259 | | | | 6.259000 | 01 May 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 102.869770 | 2,057,395.40 | 57,395.40 | 0.07 |
| | | Base | 100.000000 | 2,000,000.00 | 102.869770 | 2,057,395.40 | 57,395.40 | 0.07 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 10637WAA7 | BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A | | | | | 4.500000 | 25 Sep 2062 | | |
| | | Local | 10,135,906.000 | 91.388545 | 9,263,057.01 | 95.074030 | 9,636,614.31 | 373,557.30 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 91.388545 | 9,263,057.01 | 95.074030 | 9,636,614.31 | 373,557.30 | 0.32 |
| 10638AAA4 | BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A | | | | | 6.250000 | 25 Jan 2063 | | |
| | | Local | 7,706,006.600 | 95.252713 | 7,340,180.37 | 97.686180 | 7,527,703.48 | 187,523.11 | 0.25 |
| Original Face: | | Base | 8,035,647.000 | 95.252713 | 7,340,180.37 | 97.686180 | 7,527,703.48 | 187,523.11 | 0.25 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | | 1.400000 | 25 Oct 2063 | | |
| | | Local | 13,850,343.590 | 93.990836 | 13,018,053.73 | 89.177350 | 12,351,369.38 | -666,684.35 | 0.41 |
| Original Face: | | Base | 19,500,000.000 | 93.990836 | 13,018,053.73 | 89.177350 | 12,351,369.38 | -666,684.35 | 0.41 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | | 1.750000 | 25 Oct 2061 | | |
| | | Local | 8,041,511.130 | 98.220996 | 7,898,452.33 | 91.911970 | 7,391,111.30 | -507,341.03 | 0.25 |
| Original Face: | | Base | 10,000,000.000 | 98.220996 | 7,898,452.33 | 91.911970 | 7,391,111.30 | -507,341.03 | 0.25 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | | 1.750000 | 25 Feb 2062 | | |
| | | Local | 11,520,828.210 | 90.751296 | 10,455,300.96 | 89.742250 | 10,339,050.45 | -116,250.51 | 0.35 |
| Original Face: | | Base | 14,200,000.000 | 90.751296 | 10,455,300.96 | 89.742250 | 10,339,050.45 | -116,250.51 | 0.35 |
| 12592LBJ0 | COMM MORTGAGE TRUST COMM 2014 CR20 A4 | | | | | 3.590000 | 10 Nov 2047 | | |
| | | Local | 2,842,713.830 | 101.888859 | 2,896,408.68 | 99.822320 | 2,837,662.90 | -58,745.78 | 0.09 |
| Original Face: | | Base | 3,300,000.000 | 101.888859 | 2,896,408.68 | 99.822320 | 2,837,662.90 | -58,745.78 | 0.09 |
| 12666DAC5 | CNH EQUIPMENT TRUST CNH 2023 B A3 | | | | | 5.600000 | 15 Feb 2029 | | |
| | | Local | 10,000,000.000 | 99.989925 | 9,998,992.50 | 101.979150 | 10,197,915.00 | 198,922.50 | 0.34 |
| Original Face: | | Base | 10,000,000.000 | 99.989925 | 9,998,992.50 | 101.979150 | 10,197,915.00 | 198,922.50 | 0.34 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | | 1.200000 | 23 Mar 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.33 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.33 |
| 149123CJ8 | CATERPILLAR INC SR UNSECURED 04/50 3.25 | | | | | 3.250000 | 09 Apr 2050 | | |
| | | Local | 3,000,000.000 | 99.659482 | 2,989,784.47 | 74.768916 | 2,243,067.48 | -746,716.99 | 0.07 |
| | | Base | | 99.659482 | 2,989,784.47 | 74.768916 | 2,243,067.48 | -746,716.99 | 0.07 |
| 14913UAR1 | CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4 | | | | | 4.400000 | 15 Oct 2027 | | |
| | | Local | 10,000,000.000 | 99.950651 | 9,995,065.10 | 100.583289 | 10,058,328.90 | 63,263.80 | 0.34 |
| | | Base | | 99.950651 | 9,995,065.10 | 100.583289 | 10,058,328.90 | 63,263.80 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 166764BL3 | CHEVRON CORP SR UNSECURED 05/26 2.954 | | | | | 2.954000 | 16 May 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.889209 | 9,788,920.90 | -211,079.10 | 0.33 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.889209 | 9,788,920.90 | -211,079.10 | 0.33 |
| 172967LS8 | CITIGROUP INC SR UNSECURED 10/28 VAR | | | | | 3.520000 | 27 Oct 2028 | | |
| | | Local | 10,000,000.000 | 104.066293 | 10,406,629.27 | 96.884759 | 9,688,475.90 | -718,153.37 | 0.32 |
| | | Base | | 104.066293 | 10,406,629.27 | 96.884759 | 9,688,475.90 | -718,153.37 | 0.32 |
| 17305EGE9 | CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6 | | | | | 6.222250 | 14 May 2029 | | |
| | | Local | 10,000,000.000 | 100.938645 | 10,093,864.50 | 101.102720 | 10,110,272.00 | 16,407.50 | 0.34 |
| Original Face: | | Base | 10,000,000.000 | 100.938645 | 10,093,864.50 | 101.102720 | 10,110,272.00 | 16,407.50 | 0.34 |
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | | 5.998375 | 06 Oct 2028 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 97.174938 | 14,576,240.70 | -423,759.30 | 0.49 |
| | | Base | | 100.000000 | 15,000,000.00 | 97.174938 | 14,576,240.70 | -423,759.30 | 0.49 |
| 17330RFZ3 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 09/24 VAR | | | | | 5.477000 | 23 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.988062 | 4,999,403.11 | 99.920499 | 4,996,024.95 | -3,378.16 | 0.17 |
| | | Base | | 99.988062 | 4,999,403.11 | 99.920499 | 4,996,024.95 | -3,378.16 | 0.17 |
| 17331H5T9 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15 | | | | | 5.150000 | 30 Mar 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.318931 | 4,965,946.55 | -34,053.45 | 0.17 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.318931 | 4,965,946.55 | -34,053.45 | 0.17 |
| 200474BC7 | COMM MORTGAGE TRUST COMM 2015 LC19 A4 | | | | | 3.183000 | 10 Feb 2048 | | |
| | | Local | 5,000,000.000 | 102.125806 | 5,106,290.31 | 99.173570 | 4,958,678.50 | -147,611.81 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 102.125806 | 5,106,290.31 | 99.173570 | 4,958,678.50 | -147,611.81 | 0.17 |
| 205887CJ9 | CONAGRA BRANDS INC SR UNSECURED 10/26 5.3 | | | | | 5.300000 | 01 Oct 2026 | | |
| | | Local | 10,000,000.000 | 99.902125 | 9,990,212.45 | 101.358934 | 10,135,893.40 | 145,680.95 | 0.34 |
| | | Base | | 99.902125 | 9,990,212.45 | 101.358934 | 10,135,893.40 | 145,680.95 | 0.34 |
| 20825CAP9 | CONOCOPHILLIPS COMPANY GUAR 05/38 5.9 | | | | | 5.900000 | 15 May 2038 | | |
| | | Local | 10,000,000.000 | 99.827493 | 9,982,749.32 | 108.296312 | 10,829,631.20 | 846,881.88 | 0.36 |
| | | Base | | 99.827493 | 9,982,749.32 | 108.296312 | 10,829,631.20 | 846,881.88 | 0.36 |
| 21036PBN7 | CONSTELLATION BRANDS INC SR UNSECURED 02/26 5 | | | | | 5.000000 | 02 Feb 2026 | | |
| | | Local | 6,000,000.000 | 99.915998 | 5,994,959.85 | 100.005417 | 6,000,325.02 | 5,365.17 | 0.20 |
| | | Base | | 99.915998 | 5,994,959.85 | 100.005417 | 6,000,325.02 | 5,365.17 | 0.20 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 21036PBP2 | CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9 | | | | | 4.900000 | 01 May 2033 | | |
| | | Local | 5,000,000.000 | 99.380134 | 4,969,006.69 | 99.724737 | 4,986,236.85 | 17,230.16 | 0.17 |
| | | Base | | 99.380134 | 4,969,006.69 | 99.724737 | 4,986,236.85 | 17,230.16 | 0.17 |
| 231021AW6 | CUMMINS INC SR UNSECURED 02/34 5.15 | | | | | 5.150000 | 20 Feb 2034 | | |
| | | Local | 5,000,000.000 | 99.681732 | 4,984,086.61 | 103.835328 | 5,191,766.40 | 207,679.79 | 0.17 |
| | | Base | | 99.681732 | 4,984,086.61 | 103.835328 | 5,191,766.40 | 207,679.79 | 0.17 |
| 25746UDJ5 | DOMINION ENERGY INC SR UNSECURED 04/26 1.45 | | | | | 1.450000 | 15 Apr 2026 | | |
| | | Local | 5,000,000.000 | 99.985836 | 4,999,291.82 | 94.986580 | 4,749,329.00 | -249,962.82 | 0.16 |
| | | Base | | 99.985836 | 4,999,291.82 | 94.986580 | 4,749,329.00 | -249,962.82 | 0.16 |
| 26441CBH7 | DUKE ENERGY CORP SR UNSECURED 06/30 2.45 | | | | | 2.450000 | 01 Jun 2030 | | |
| | | Local | 13,000,000.000 | 99.817503 | 12,976,275.39 | 89.388564 | 11,620,513.32 | -1,355,762.07 | 0.39 |
| | | Base | | 99.817503 | 12,976,275.39 | 89.388564 | 11,620,513.32 | -1,355,762.07 | 0.39 |
| 291011BP8 | EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875 | | | | | 0.875000 | 15 Oct 2026 | | |
| | | Local | 5,000,000.000 | 92.520002 | 4,626,000.09 | 93.240089 | 4,662,004.45 | 36,004.36 | 0.16 |
| | | Base | | 92.520002 | 4,626,000.09 | 93.240089 | 4,662,004.45 | 36,004.36 | 0.16 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | | 2.275000 | 16 Aug 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.539598 | 4,826,979.90 | -173,020.10 | 0.16 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.539598 | 4,826,979.90 | -173,020.10 | 0.16 |
| 31283H7K5 | FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2032 | | |
| | | Local | 19,051.350 | 100.093799 | 19,069.22 | 103.351749 | 19,689.90 | 620.68 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.093799 | 19,069.22 | 103.351749 | 19,689.90 | 620.68 | 0.00 |
| 31288Q3M0 | FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR | | | | | 6.050000 | 01 Jan 2054 | | |
| | | Local | 9,470,260.300 | 100.765625 | 9,542,766.97 | 101.952762 | 9,655,191.94 | 112,424.97 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 100.765625 | 9,542,766.97 | 101.952762 | 9,655,191.94 | 112,424.97 | 0.32 |
| 31288Q3N8 | FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR | | | | | 5.711000 | 01 Feb 2054 | | |
| | | Local | 9,702,269.600 | 100.964874 | 9,795,884.29 | 101.140042 | 9,812,879.55 | 16,995.26 | 0.33 |
| Original Face: | | Base | 10,000,000.000 | 100.964874 | 9,795,884.29 | 101.140042 | 9,812,879.55 | 16,995.26 | 0.33 |
| 31288Q4V9 | FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR | | | | | 5.828000 | 01 Apr 2054 | | |
| | | Local | 4,721,544.450 | 99.700119 | 4,707,385.44 | 101.324299 | 4,784,071.82 | 76,686.38 | 0.16 |
| Original Face: | | Base | 5,000,000.000 | 99.700119 | 4,707,385.44 | 101.324299 | 4,784,071.82 | 76,686.38 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.000000 | 15 Aug 2042 | | |
| | | Local | 1,032,134.900 | 91.124020 | 940,522.81 | 92.184715 | 951,470.62 | 10,947.81 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 91.124020 | 940,522.81 | 92.184715 | 951,470.62 | 10,947.81 | 0.03 |
| 3128MCXT7 | FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5 | | | | | 4.500000 | 01 Feb 2026 | | |
| | | Local | 63,731.470 | 100.514299 | 64,059.24 | 99.890159 | 63,661.47 | -397.77 | 0.00 |
| Original Face: | | Base | 5,085,000.000 | 100.514299 | 64,059.24 | 99.890159 | 63,661.47 | -397.77 | 0.00 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | | Local | 641,354.450 | 101.918939 | 653,661.65 | 99.354762 | 637,216.19 | -16,445.46 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 101.918939 | 653,661.65 | 99.354762 | 637,216.19 | -16,445.46 | 0.02 |
| 3128MJ2U3 | FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5 | | | | | 4.500000 | 01 Oct 2047 | | |
| | | Local | 659,968.450 | 105.848287 | 698,565.30 | 99.316397 | 655,456.89 | -43,108.41 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 105.848287 | 698,565.30 | 99.316397 | 655,456.89 | -43,108.41 | 0.02 |
| 3128P7ZN6 | FED HM LN PC POOL C91649 FG 04/33 FIXED 3 | | | | | 3.000000 | 01 Apr 2033 | | |
| | | Local | 1,099,305.900 | 102.036762 | 1,121,696.14 | 95.616162 | 1,051,114.11 | -70,582.03 | 0.04 |
| Original Face: | | Base | 7,000,000.000 | 102.036762 | 1,121,696.14 | 95.616162 | 1,051,114.11 | -70,582.03 | 0.04 |
| 3128P8C41 | FED HM LN PC POOL C91891 FG 09/36 FIXED 3 | | | | | 3.000000 | 01 Sep 2036 | | |
| | | Local | 802,933.640 | 100.638233 | 808,058.23 | 94.771838 | 760,954.97 | -47,103.26 | 0.03 |
| Original Face: | | Base | 3,550,000.000 | 100.638233 | 808,058.23 | 94.771838 | 760,954.97 | -47,103.26 | 0.03 |
| 3128P8D99 | FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5 | | | | | 3.500000 | 01 May 2037 | | |
| | | Local | 798,432.750 | 102.278826 | 816,627.64 | 96.864185 | 773,395.38 | -43,232.26 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 102.278826 | 816,627.64 | 96.864185 | 773,395.38 | -43,232.26 | 0.03 |
| 312935M30 | FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5 | | | | | 5.500000 | 01 Sep 2039 | | |
| | | Local | 438,847.980 | 103.363203 | 453,607.33 | 102.706753 | 450,726.51 | -2,880.82 | 0.02 |
| Original Face: | | Base | 10,300,000.000 | 103.363203 | 453,607.33 | 102.706753 | 450,726.51 | -2,880.82 | 0.02 |
| 31296M6W4 | FED HM LN PC POOL A13585 FG 09/33 FIXED 5 | | | | | 5.000000 | 01 Sep 2033 | | |
| | | Local | 220,593.250 | 99.765319 | 220,075.56 | 101.982092 | 224,965.61 | 4,890.05 | 0.01 |
| Original Face: | | Base | 14,598,876.000 | 99.765319 | 220,075.56 | 101.982092 | 224,965.61 | 4,890.05 | 0.01 |
| 31296PDL3 | FED HM LN PC POOL A14607 FG 10/33 FIXED 5 | | | | | 5.000000 | 01 Oct 2033 | | |
| | | Local | 236,080.050 | 99.758895 | 235,510.85 | 101.982800 | 240,761.05 | 5,250.20 | 0.01 |
| Original Face: | | Base | 11,774,977.000 | 99.758895 | 235,510.85 | 101.982800 | 240,761.05 | 5,250.20 | 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 |
|---|---|---|---|---|---|---|---|---|
| 31296RGX0 | FED HM LN PC POOL A16514 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | 126,437.070 | Local | 99.720857 | 126,084.13 | 101.982323 | 128,943.46 | 2,859.33 | 0.00 |
| Original Face: | 3,598,890.000 | Base | 99.720857 | 126,084.13 | 101.982323 | 128,943.46 | 2,859.33 | 0.00 |
| 31296RZG6 | FED HM LN PC POOL A17043 FG 12/33 FIXED 5 | | | | 5.000000 | 01 Dec 2033 | | |
| | 51,232.270 | Local | 99.776235 | 51,117.63 | 101.199220 | 51,846.66 | 729.03 | 0.00 |
| Original Face: | 6,241,535.000 | Base | 99.776235 | 51,117.63 | 101.199220 | 51,846.66 | 729.03 | 0.00 |
| 31297GFV8 | FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5 | | | | 5.500000 | 01 Nov 2034 | | |
| | 55,061.750 | Local | 100.145782 | 55,142.02 | 102.358748 | 56,360.52 | 1,218.50 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.145782 | 55,142.02 | 102.358748 | 56,360.52 | 1,218.50 | 0.00 |
| 31297HLU1 | FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5 | | | | 5.500000 | 01 Dec 2034 | | |
| | 118,485.650 | Local | 100.556700 | 119,145.26 | 103.208252 | 122,286.97 | 3,141.71 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.556700 | 119,145.26 | 103.208252 | 122,286.97 | 3,141.71 | 0.00 |
| 31297LAK6 | FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5 | | | | 5.500000 | 01 Jan 2035 | | |
| | 98,842.950 | Local | 100.379106 | 99,217.67 | 103.181567 | 101,987.70 | 2,770.03 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.379106 | 99,217.67 | 103.181567 | 101,987.70 | 2,770.03 | 0.00 |
| 31300LKC8 | FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR | | | | 6.782000 | 01 Jan 2037 | | |
| | 304,531.140 | Local | 102.513007 | 312,184.03 | 103.160394 | 314,155.52 | 1,971.49 | 0.01 |
| Original Face: | 6,000,000.000 | Base | 102.513007 | 312,184.03 | 103.160394 | 314,155.52 | 1,971.49 | 0.01 |
| 31300LKT1 | FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR | | | | 6.027000 | 01 Oct 2036 | | |
| | 260,079.550 | Local | 102.461424 | 266,481.21 | 103.170395 | 268,325.10 | 1,843.89 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.461424 | 266,481.21 | 103.170395 | 268,325.10 | 1,843.89 | 0.01 |
| 31307R3T0 | FED HM LN PC POOL J35310 FG 10/31 FIXED 3 | | | | 3.000000 | 01 Oct 2031 | | |
| | 748,260.630 | Local | 99.958894 | 747,953.05 | 97.148810 | 726,926.30 | -21,026.75 | 0.02 |
| Original Face: | 8,208,821.000 | Base | 99.958894 | 747,953.05 | 97.148810 | 726,926.30 | -21,026.75 | 0.02 |
| 3130AL5A8 | FEDERAL HOME LOAN BANK BONDS 02/27 0.9 | | | | 0.900000 | 26 Feb 2027 | | |
| | 13,860,000.000 | Local | 92.738097 | 12,853,500.24 | 92.648270 | 12,841,050.22 | -12,450.02 | 0.43 |
| | | Base | 92.738097 | 12,853,500.24 | 92.648270 | 12,841,050.22 | -12,450.02 | 0.43 |
| 3130ALCV4 | FEDERAL HOME LOAN BANK BONDS 02/26 0.75 | | | | 0.750000 | 24 Feb 2026 | | |
| | 10,000,000.000 | Local | 98.009223 | 9,800,922.26 | 95.053472 | 9,505,347.20 | -295,575.06 | 0.32 |
| | | Base | 98.009223 | 9,800,922.26 | 95.053472 | 9,505,347.20 | -295,575.06 | 0.32 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3130AMR53 | FEDERAL HOME LOAN BANK BONDS 12/24 0.62 | | | | | 0.620000 | 09 Dec 2024 | | |
| | | Local | 10,000,000.000 | 99.570997 | 9,957,099.73 | 98.788733 | 9,878,873.30 | -78,226.43 | 0.33 |
| | | Base | | 99.570997 | 9,957,099.73 | 98.788733 | 9,878,873.30 | -78,226.43 | 0.33 |
| 3130ARAV3 | FEDERAL HOME LOAN BANK BONDS 03/25 2.32 | | | | | 2.320000 | 28 Mar 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.616841 | 4,930,842.05 | -69,157.95 | 0.16 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.616841 | 4,930,842.05 | -69,157.95 | 0.16 |
| 3130AT3P0 | FEDERAL HOME LOAN BANK BONDS 09/27 5 | | | | | 5.000000 | 14 Sep 2027 | | |
| | | Local | 9,000,000.000 | 99.825025 | 8,984,252.24 | 99.854196 | 8,986,877.64 | 2,625.40 | 0.30 |
| | | Base | | 99.825025 | 8,984,252.24 | 99.854196 | 8,986,877.64 | 2,625.40 | 0.30 |
| 3130B07A1 | FEDERAL HOME LOAN BANK BONDS 03/29 6 | | | | | 6.000000 | 21 Mar 2029 | | |
| | | Local | 4,940,000.000 | 100.000000 | 4,940,000.00 | 99.984555 | 4,939,237.02 | -762.98 | 0.17 |
| | | Base | | 100.000000 | 4,940,000.00 | 99.984555 | 4,939,237.02 | -762.98 | 0.17 |
| 3132H1BT3 | FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2033 | | |
| | | Local | 808,830.800 | 102.493858 | 829,001.89 | 97.173732 | 785,971.07 | -43,030.82 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 102.493858 | 829,001.89 | 97.173732 | 785,971.07 | -43,030.82 | 0.03 |
| 3132H3E74 | FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2042 | | |
| | | Local | 1,037,977.270 | 108.221807 | 1,123,317.76 | 99.419723 | 1,031,954.13 | -91,363.63 | 0.03 |
| Original Face: | | Base | 7,231,153.000 | 108.221807 | 1,123,317.76 | 99.419723 | 1,031,954.13 | -91,363.63 | 0.03 |
| 3132J0AF4 | FREDDIEMAC STRIP FHS 334 300 | | | | | 3.000000 | 15 Aug 2044 | | |
| | | Local | 1,460,518.880 | 99.816107 | 1,457,833.09 | 92.193893 | 1,346,509.21 | -111,323.88 | 0.04 |
| Original Face: | | Base | 8,000,000.000 | 99.816107 | 1,457,833.09 | 92.193893 | 1,346,509.21 | -111,323.88 | 0.04 |
| 3132KGDY3 | FED HM LN PC POOL V61919 FG 01/33 FIXED 4 | | | | | 4.000000 | 01 Jan 2033 | | |
| | | Local | 655,361.160 | 102.217119 | 669,891.30 | 98.894674 | 648,117.28 | -21,774.02 | 0.02 |
| Original Face: | | Base | 6,000,000.000 | 102.217119 | 669,891.30 | 98.894674 | 648,117.28 | -21,774.02 | 0.02 |
| 3132LQD20 | FED HM LN PC POOL K93821 FG 01/37 FIXED 3 | | | | | 3.000000 | 01 Jan 2037 | | |
| | | Local | 1,210,620.600 | 100.339259 | 1,214,727.74 | 94.560222 | 1,144,765.53 | -69,962.21 | 0.04 |
| Original Face: | | Base | 5,000,000.000 | 100.339259 | 1,214,727.74 | 94.560222 | 1,144,765.53 | -69,962.21 | 0.04 |
| 31331VBN5 | FEDERAL FARM CREDIT BANK BONDS 10/25 5.03 | | | | | 5.030000 | 06 Oct 2025 | | |
| | | Local | 5,000,000.000 | 101.772170 | 5,088,608.48 | 100.769343 | 5,038,467.15 | -50,141.33 | 0.17 |
| | | Base | | 101.772170 | 5,088,608.48 | 100.769343 | 5,038,467.15 | -50,141.33 | 0.17 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3133BS3B6 | FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5 | | | | | 6.500000 | 01 Jan 2053 | | |
| | | Local | 8,914,259.520 | 103.305511 | 9,208,921.37 | 103.139118 | 9,194,088.65 | -14,832.72 | 0.31 |
| Original Face: | | Base | 10,193,893.000 | 103.305511 | 9,208,921.37 | 103.139118 | 9,194,088.65 | -14,832.72 | 0.31 |
| 3133BUNK9 | FED HM LN PC POOL QF6694 FR 01/53 FIXED 7 | | | | | 7.000000 | 01 Jan 2053 | | |
| | | Local | 14,085,088.870 | 103.876833 | 14,631,144.30 | 103.975010 | 14,644,972.56 | 13,828.26 | 0.49 |
| Original Face: | | Base | 19,717,301.000 | 103.876833 | 14,631,144.30 | 103.975010 | 14,644,972.56 | 13,828.26 | 0.49 |
| 3133BW6T5 | FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2053 | | |
| | | Local | 6,466,908.220 | 98.299264 | 6,356,923.18 | 97.687579 | 6,317,366.08 | -39,557.10 | 0.21 |
| Original Face: | | Base | 7,006,501.000 | 98.299264 | 6,356,923.18 | 97.687579 | 6,317,366.08 | -39,557.10 | 0.21 |
| 3133EKQQ2 | FEDERAL FARM CREDIT BANK BONDS 06/34 2.75 | | | | | 2.750000 | 12 Jun 2034 | | |
| | | Local | 4,240,000.000 | 111.936461 | 4,746,105.96 | 88.404404 | 3,748,346.73 | -997,759.23 | 0.13 |
| | | Base | | 111.936461 | 4,746,105.96 | 88.404404 | 3,748,346.73 | -997,759.23 | 0.13 |
| 3133ELH31 | FEDERAL FARM CREDIT BANK BONDS 06/30 1.45 | | | | | 1.450000 | 11 Jun 2030 | | |
| | | Local | 4,000,000.000 | 89.614946 | 3,584,597.83 | 86.659577 | 3,466,383.08 | -118,214.75 | 0.12 |
| | | Base | | 89.614946 | 3,584,597.83 | 86.659577 | 3,466,383.08 | -118,214.75 | 0.12 |
| 3133ELXP4 | FEDERAL FARM CREDIT BANK BONDS 04/30 1.68 | | | | | 1.680000 | 29 Apr 2030 | | |
| | | Local | 3,500,000.000 | 91.103470 | 3,188,621.44 | 88.055997 | 3,081,959.90 | -106,661.54 | 0.10 |
| | | Base | | 91.103470 | 3,188,621.44 | 88.055997 | 3,081,959.90 | -106,661.54 | 0.10 |
| 3133EM6A5 | FEDERAL FARM CREDIT BANK BONDS 09/30 1.57 | | | | | 1.570000 | 23 Sep 2030 | | |
| | | Local | 3,771,000.000 | 88.873401 | 3,351,415.94 | 86.471304 | 3,260,832.87 | -90,583.07 | 0.11 |
| | | Base | | 88.873401 | 3,351,415.94 | 86.471304 | 3,260,832.87 | -90,583.07 | 0.11 |
| 3133EMC26 | FEDERAL FARM CREDIT BANK BONDS 06/30 1.74 | | | | | 1.740000 | 03 Jun 2030 | | |
| | | Local | 3,135,000.000 | 90.353794 | 2,832,591.44 | 88.184091 | 2,764,571.25 | -68,020.19 | 0.09 |
| | | Base | | 90.353794 | 2,832,591.44 | 88.184091 | 2,764,571.25 | -68,020.19 | 0.09 |
| 3133EMN24 | FEDERAL FARM CREDIT BANK BONDS 06/31 1.94 | | | | | 1.940000 | 30 Jun 2031 | | |
| | | Local | 9,000,000.000 | 90.354767 | 8,131,929.02 | 86.670868 | 7,800,378.12 | -331,550.90 | 0.26 |
| | | Base | | 90.354767 | 8,131,929.02 | 86.670868 | 7,800,378.12 | -331,550.90 | 0.26 |
| 3133ENDJ6 | FEDERAL FARM CREDIT BANK BONDS 11/24 VAR | | | | | 5.430000 | 08 Nov 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.008920 | 10,000,892.00 | 892.00 | 0.33 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.008920 | 10,000,892.00 | 892.00 | 0.33 |



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|---|---|---|---|---|---|---|---|---|---|
| 3133ENKM1 | FEDERAL FARM CREDIT BANK BONDS 01/32 2.12 | | | | | 2.120000 | 12 Jan 2032 | | |
| | | Local | 5,729,000.000 | 90.504433 | 5,184,998.94 | 86.436508 | 4,951,947.54 | -233,051.40 | 0.17 |
| | | Base | | 90.504433 | 5,184,998.94 | 86.436508 | 4,951,947.54 | -233,051.40 | 0.17 |
| 3133ENKN9 | FEDERAL FARM CREDIT BANK BONDS 01/31 2.1 | | | | | 2.100000 | 13 Jan 2031 | | |
| | | Local | 7,100,000.000 | 92.476415 | 6,565,825.43 | 88.350596 | 6,272,892.32 | -292,933.11 | 0.21 |
| | | Base | | 92.476415 | 6,565,825.43 | 88.350596 | 6,272,892.32 | -292,933.11 | 0.21 |
| 3133EPFM2 | FEDERAL FARM CREDIT BANK BONDS 04/30 5.48 | | | | | 5.480000 | 11 Apr 2030 | | |
| | | Local | 10,000,000.000 | 99.792353 | 9,979,235.34 | 99.982873 | 9,998,287.30 | 19,051.96 | 0.33 |
| | | Base | | 99.792353 | 9,979,235.34 | 99.982873 | 9,998,287.30 | 19,051.96 | 0.33 |
| 3133EPN50 | FEDERAL FARM CREDIT BANK BONDS 12/28 4.25 | | | | | 4.250000 | 15 Dec 2028 | | |
| | | Local | 5,000,000.000 | 99.605825 | 4,980,291.23 | 101.816271 | 5,090,813.55 | 110,522.32 | 0.17 |
| | | Base | | 99.605825 | 4,980,291.23 | 101.816271 | 5,090,813.55 | 110,522.32 | 0.17 |
| 3133ERLN9 | FEDERAL FARM CREDIT BANK BONDS 01/28 5.05 | | | | | 5.050000 | 18 Jan 2028 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.190258 | 10,019,025.80 | 19,025.80 | 0.33 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.190258 | 10,019,025.80 | 19,025.80 | 0.33 |
| 3133KQSY3 | FED HM LN PC POOL RA8635 FR 03/53 FIXED 6 | | | | | 6.000000 | 01 Mar 2053 | | |
| | | Local | 11,839,638.020 | 101.982391 | 12,074,345.96 | 102.119473 | 12,090,575.95 | 16,229.99 | 0.40 |
| Original Face: | | Base | 12,845,689.000 | 101.982391 | 12,074,345.96 | 102.119473 | 12,090,575.95 | 16,229.99 | 0.40 |
| 31359MGK3 | FANNIE MAE NOTES 11/30 6.625 | | | | | 6.625000 | 15 Nov 2030 | | |
| | | Local | 5,000,000.000 | 123.201763 | 6,160,088.13 | 114.655787 | 5,732,789.35 | -427,298.78 | 0.19 |
| | | Base | | 123.201763 | 6,160,088.13 | 114.655787 | 5,732,789.35 | -427,298.78 | 0.19 |
| 3135G06G3 | FANNIE MAE UNSECURED 11/25 0.5 | | | | | 0.500000 | 07 Nov 2025 | | |
| | | Local | 5,000,000.000 | 99.915071 | 4,995,753.54 | 95.695763 | 4,784,788.15 | -210,965.39 | 0.16 |
| | | Base | | 99.915071 | 4,995,753.54 | 95.695763 | 4,784,788.15 | -210,965.39 | 0.16 |
| 3136A35N7 | FANNIE MAE FNR 2012 21 WA | | | | | 5.640905 | 25 Mar 2052 | | |
| | | Local | 193,598.390 | 107.640069 | 208,389.44 | 104.883030 | 203,051.86 | -5,337.58 | 0.01 |
| Original Face: | | Base | 4,261,779.000 | 107.640069 | 208,389.44 | 104.883030 | 203,051.86 | -5,337.58 | 0.01 |
| 3136A5E85 | FANNIE MAE FNR 2012 44 KL | | | | | 3.500000 | 25 Dec 2031 | | |
| | | Local | 317,148.300 | 102.402267 | 324,767.05 | 98.393950 | 312,054.74 | -12,712.31 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 102.402267 | 324,767.05 | 98.393950 | 312,054.74 | -12,712.31 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136A9ZF8 | FANNIE MAE FNR 2012 126 TA | | | | | 3.000000 | 25 Oct 2042 | | |
| | | Local | 2,876,983.200 | 98.638570 | 2,837,815.09 | 91.477110 | 2,631,781.09 | -206,034.00 | 0.09 |
| Original Face: | | Base | 30,000,000.000 | 98.638570 | 2,837,815.09 | 91.477110 | 2,631,781.09 | -206,034.00 | 0.09 |
| 3136AA6K6 | FANNIE MAE FNR 2012 151 YA | | | | | 2.000000 | 25 Jan 2028 | | |
| | | Local | 291,067.750 | 100.704217 | 293,117.50 | 96.644520 | 281,301.03 | -11,816.47 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.704217 | 293,117.50 | 96.644520 | 281,301.03 | -11,816.47 | 0.01 |
| 3136AAF42 | FANNIE MAE FNR 2012 133 JP | | | | | 2.500000 | 25 Jul 2042 | | |
| | | Local | 769,614.480 | 99.940186 | 769,154.14 | 94.023680 | 723,619.86 | -45,534.28 | 0.02 |
| Original Face: | | Base | 6,000,000.000 | 99.940186 | 769,154.14 | 94.023680 | 723,619.86 | -45,534.28 | 0.02 |
| 3136ACH53 | FANNIE MAE FNR 2013 13 PH | | | | | 2.500000 | 25 Apr 2042 | | |
| | | Local | 630,875.400 | 99.448682 | 627,397.27 | 95.403320 | 601,876.08 | -25,521.19 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 99.448682 | 627,397.27 | 95.403320 | 601,876.08 | -25,521.19 | 0.02 |
| 3136AFYS7 | FANNIE MAE FNR 2013 87 GD | | | | | 3.000000 | 25 Jun 2043 | | |
| | | Local | 452,097.840 | 100.667884 | 455,117.33 | 93.912230 | 424,575.16 | -30,542.17 | 0.01 |
| Original Face: | | Base | 6,000,000.000 | 100.667884 | 455,117.33 | 93.912230 | 424,575.16 | -30,542.17 | 0.01 |
| 3136AGDC3 | FANNIE MAE FNR 2013 97 JF | | | | | 5.813320 | 25 Apr 2038 | | |
| | | Local | 694,812.150 | 99.894402 | 694,078.44 | 98.734360 | 686,018.33 | -8,060.11 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 99.894402 | 694,078.44 | 98.734360 | 686,018.33 | -8,060.11 | 0.02 |
| 3136AGY30 | FANNIE MAE FNR 2013 117 PA | | | | | 4.000000 | 25 Feb 2043 | | |
| | | Local | 131,652.600 | 104.710207 | 137,853.71 | 98.644450 | 129,867.98 | -7,985.73 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 104.710207 | 137,853.71 | 98.644450 | 129,867.98 | -7,985.73 | 0.00 |
| 3136AHBT6 | FANNIE MAE FNR 2013 123 PN | | | | | 2.700000 | 25 Mar 2043 | | |
| | | Local | 101,284.990 | 95.371713 | 96,597.23 | 99.565430 | 100,844.84 | 4,247.61 | 0.00 |
| Original Face: | | Base | 3,651,802.000 | 95.371713 | 96,597.23 | 99.565430 | 100,844.84 | 4,247.61 | 0.00 |
| 3136AHRY8 | FANNIE MAE FNR 2013 131 KH | | | | | 3.000000 | 25 Aug 2041 | | |
| | | Local | 12,644.100 | 102.139338 | 12,914.60 | 99.413760 | 12,569.98 | -344.62 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 102.139338 | 12,914.60 | 99.413760 | 12,569.98 | -344.62 | 0.00 |
| 3136AJJ80 | FANNIE MAE FNR 2014 30 KC | | | | | 3.000000 | 25 May 2033 | | |
| | | Local | 246,169.200 | 101.530557 | 249,936.96 | 98.130680 | 241,567.51 | -8,369.45 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.530557 | 249,936.96 | 98.130680 | 241,567.51 | -8,369.45 | 0.01 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136AJSJ6 | FANNIE MAE FNR 2014 14 KD | | | | | 3.000000 | 25 Jan 2033 | | |
| | | Local | 199,968.550 | 101.222397 | 202,412.96 | 98.411400 | 196,791.85 | -5,621.11 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 101.222397 | 202,412.96 | 98.411400 | 196,791.85 | -5,621.11 | 0.01 |
| 3136AJVF0 | FANNIE MAE FNR 2014 18 TA | | | | | 3.000000 | 25 Jan 2033 | | |
| | | Local | 308,680.140 | 101.427659 | 313,087.04 | 98.178620 | 303,057.90 | -10,029.14 | 0.01 |
| Original Face: | | Base | 6,000,000.000 | 101.427659 | 313,087.04 | 98.178620 | 303,057.90 | -10,029.14 | 0.01 |
| 3136AKJV6 | FANNIE MAE FNR 2014 41 VX | | | | | 3.000000 | 25 Oct 2034 | | |
| | | Local | 1,059,410.460 | 88.515291 | 937,740.25 | 100.000000 | 1,059,410.46 | 121,670.21 | 0.04 |
| Original Face: | | Base | 6,000,000.000 | 88.515291 | 937,740.25 | 100.000000 | 1,059,410.46 | 121,670.21 | 0.04 |
| 3136AL2K6 | FANNIE MAE FNR 2014 84 VK | | | | | 3.000000 | 25 Mar 2035 | | |
| | | Local | 7,157,243.950 | 101.505624 | 7,265,005.12 | 98.152790 | 7,025,034.62 | -239,970.50 | 0.23 |
| Original Face: | | Base | 10,692,273.000 | 101.505624 | 7,265,005.12 | 98.152790 | 7,025,034.62 | -239,970.50 | 0.23 |
| 3136ARQ35 | FANNIE MAE FNR 2016 29 PA | | | | | 3.000000 | 25 Aug 2045 | | |
| | | Local | 893,487.760 | 106.219295 | 949,056.40 | 93.747120 | 837,619.04 | -111,437.36 | 0.03 |
| Original Face: | | Base | 4,600,000.000 | 106.219295 | 949,056.40 | 93.747120 | 837,619.04 | -111,437.36 | 0.03 |
| 3136ARYU6 | FANNIE MAE FNR 2016 21 VB | | | | | 3.000000 | 25 Aug 2027 | | |
| | | Local | 430,284.630 | 101.408103 | 436,343.48 | 99.536090 | 428,288.50 | -8,054.98 | 0.01 |
| Original Face: | | Base | 6,976,000.000 | 101.408103 | 436,343.48 | 99.536090 | 428,288.50 | -8,054.98 | 0.01 |
| 3136AYUG6 | FANNIE MAE FNR 2017 86 MA | | | | | 3.000000 | 25 Apr 2046 | | |
| | | Local | 951,875.880 | 100.777507 | 959,276.78 | 96.730580 | 920,755.06 | -38,521.72 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 100.777507 | 959,276.78 | 96.730580 | 920,755.06 | -38,521.72 | 0.03 |
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 1,018,707.300 | 101.104016 | 1,029,953.99 | 92.885270 | 946,229.03 | -83,724.96 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 101.104016 | 1,029,953.99 | 92.885270 | 946,229.03 | -83,724.96 | 0.03 |
| 3136B32D1 | FANNIE MAE FNR 2019 7 LA | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 1,697,845.500 | 99.212210 | 1,684,470.05 | 92.885270 | 1,577,048.38 | -107,421.67 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 99.212210 | 1,684,470.05 | 92.885270 | 1,577,048.38 | -107,421.67 | 0.05 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 848,922.750 | 99.884990 | 847,946.40 | 92.885270 | 788,524.19 | -59,422.21 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 99.884990 | 847,946.40 | 92.885270 | 788,524.19 | -59,422.21 | 0.03 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 3,423,284.550 | 103.291187 | 3,535,951.25 | 91.486070 | 3,131,828.50 | -404,122.75 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 103.291187 | 3,535,951.25 | 91.486070 | 3,131,828.50 | -404,122.75 | 0.10 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 4,791,474.030 | 103.532567 | 4,960,736.05 | 91.476370 | 4,383,066.51 | -577,669.54 | 0.15 |
| Original Face: | | Base | 7,000,000.000 | 103.532567 | 4,960,736.05 | 91.476370 | 4,383,066.51 | -577,669.54 | 0.15 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | | 1.250000 | 25 May 2051 | | |
| | | Local | 2,640,832.800 | 100.385776 | 2,651,020.50 | 73.670770 | 1,945,521.86 | -705,498.64 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 100.385776 | 2,651,020.50 | 73.670770 | 1,945,521.86 | -705,498.64 | 0.07 |
| 3136BLMG2 | FANNIE MAE FNR 2022 1 KV | | | | | 3.000000 | 25 Jun 2033 | | |
| | | Local | 4,139,614.670 | 100.557244 | 4,162,682.41 | 93.929440 | 3,888,316.88 | -274,365.53 | 0.13 |
| Original Face: | | Base | 5,173,000.000 | 100.557244 | 4,162,682.41 | 93.929440 | 3,888,316.88 | -274,365.53 | 0.13 |
| 3136BMS41 | FANNIE MAE FNR 2022 36 VA | | | | | 4.500000 | 25 Jul 2033 | | |
| | | Local | 5,066,171.770 | 102.040390 | 5,169,541.43 | 98.810270 | 5,005,898.00 | -163,643.43 | 0.17 |
| Original Face: | | Base | 6,075,000.000 | 102.040390 | 5,169,541.43 | 98.810270 | 5,005,898.00 | -163,643.43 | 0.17 |
| 3136BP6R7 | FANNIE MAE FNR 2023 25 MZ | | | | | 5.500000 | 25 Jun 2053 | | |
| | | Local | 4,638,307.740 | 99.924721 | 4,634,816.05 | 100.757000 | 4,673,419.73 | 38,603.68 | 0.16 |
| Original Face: | | Base | 4,330,819.000 | 99.924721 | 4,634,816.05 | 100.757000 | 4,673,419.73 | 38,603.68 | 0.16 |
| 3136BQAC3 | FANNIE MAE FNR 2023 32 BD | | | | | 5.500000 | 25 Jul 2042 | | |
| | | Local | 9,553,938.680 | 98.689939 | 9,428,776.22 | 101.024420 | 9,651,811.14 | 223,034.92 | 0.32 |
| Original Face: | | Base | 11,000,000.000 | 98.689939 | 9,428,776.22 | 101.024420 | 9,651,811.14 | 223,034.92 | 0.32 |
| 3136BQUH0 | FANNIE MAE FNR 2023 53 C | | | | | 6.500000 | 25 Apr 2049 | | |
| | | Local | 3,801,623.100 | 100.401146 | 3,816,873.17 | 102.686670 | 3,903,760.17 | 86,887.00 | 0.13 |
| Original Face: | | Base | 5,482,000.000 | 100.401146 | 3,816,873.17 | 102.686670 | 3,903,760.17 | 86,887.00 | 0.13 |
| 3136BR3U9 | FANNIE MAE FNR 2024 36 B | | | | | 5.500000 | 25 Jul 2051 | | |
| | | Local | 9,564,983.500 | 99.206420 | 9,489,077.73 | 101.339410 | 9,693,097.85 | 204,020.12 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 99.206420 | 9,489,077.73 | 101.339410 | 9,693,097.85 | 204,020.12 | 0.32 |
| 3136BRKK2 | FANNIE MAE FNR 2024 9 NA | | | | | 5.500000 | 25 Sep 2045 | | |
| | | Local | 9,082,741.000 | 99.166708 | 9,007,055.23 | 101.154370 | 9,187,589.44 | 180,534.21 | 0.31 |
| Original Face: | | Base | 10,000,000.000 | 99.166708 | 9,007,055.23 | 101.154370 | 9,187,589.44 | 180,534.21 | 0.31 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3136BSMH5 | FANNIE MAE FNR 2024 41 GP | | | | | 5.500000 | 25 May 2046 | | |
| | | Local | 9,886,331.100 | 99.719762 | 9,858,625.86 | 101.611180 | 10,045,617.69 | 186,991.83 | 0.34 |
| Original Face: | | Base | 10,000,000.000 | 99.719762 | 9,858,625.86 | 101.611180 | 10,045,617.69 | 186,991.83 | 0.34 |
| 31371LEW5 | FNMA POOL 254949 FN 11/33 FIXED 5 | | | | | 5.000000 | 01 Nov 2033 | | |
| | | Local | 81,062.110 | 99.913967 | 80,992.37 | 101.867225 | 82,575.72 | 1,583.35 | 0.00 |
| Original Face: | | Base | 6,625,000.000 | 99.913967 | 80,992.37 | 101.867225 | 82,575.72 | 1,583.35 | 0.00 |
| 31376KCW4 | FNMA POOL 357485 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | | Local | 90,861.060 | 99.958860 | 90,823.68 | 102.644963 | 93,264.30 | 2,440.62 | 0.00 |
| Original Face: | | Base | 6,000,000.000 | 99.958860 | 90,823.68 | 102.644963 | 93,264.30 | 2,440.62 | 0.00 |
| 3137A6EC2 | FREDDIE MAC FHR 3815 TA | | | | | 4.500000 | 15 Oct 2040 | | |
| | | Local | 144,432.240 | 103.152496 | 148,985.46 | 98.816810 | 142,723.33 | -6,262.13 | 0.00 |
| Original Face: | | Base | 7,703,000.000 | 103.152496 | 148,985.46 | 98.816810 | 142,723.33 | -6,262.13 | 0.00 |
| 3137A9QP4 | FREDDIE MAC FHR 3842 PH | | | | | 4.000000 | 15 Apr 2041 | | |
| | | Local | 368,350.900 | 102.383751 | 377,131.47 | 98.691030 | 363,529.30 | -13,602.17 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 102.383751 | 377,131.47 | 98.691030 | 363,529.30 | -13,602.17 | 0.01 |
| 3137AF2R2 | FREDDIE MAC FHR 3920 AC | | | | | 2.500000 | 15 Sep 2041 | | |
| | | Local | 614,215.030 | 101.996962 | 626,480.67 | 91.934860 | 564,677.73 | -61,802.94 | 0.02 |
| Original Face: | | Base | 13,000,000.000 | 101.996962 | 626,480.67 | 91.934860 | 564,677.73 | -61,802.94 | 0.02 |
| 3137AGR51 | FREDDIE MAC FHR 3935 GC | | | | | 2.500000 | 15 Oct 2026 | | |
| | | Local | 68,034.990 | 100.229911 | 68,191.41 | 97.883500 | 66,595.03 | -1,596.38 | 0.00 |
| Original Face: | | Base | 3,000,000.000 | 100.229911 | 68,191.41 | 97.883500 | 66,595.03 | -1,596.38 | 0.00 |
| 3137AMF85 | FREDDIE MAC FHR 4023 EA | | | | | 3.500000 | 15 Aug 2041 | | |
| | | Local | 122,737.750 | 102.402594 | 125,686.64 | 98.475970 | 120,867.19 | -4,819.45 | 0.00 |
| Original Face: | | Base | 12,500,000.000 | 102.402594 | 125,686.64 | 98.475970 | 120,867.19 | -4,819.45 | 0.00 |
| 3137ANQX6 | FREDDIE MAC FHR 4027 AB | | | | | 4.000000 | 15 Dec 2040 | | |
| | | Local | 434,917.200 | 105.112116 | 457,150.67 | 98.200500 | 427,090.86 | -30,059.81 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 105.112116 | 457,150.67 | 98.200500 | 427,090.86 | -30,059.81 | 0.01 |
| 3137AV3S4 | FREDDIE MAC FHR 4122 VM | | | | | 3.500000 | 15 Oct 2025 | | |
| | | Local | 874,711.920 | 100.653765 | 880,430.48 | 99.239180 | 868,056.94 | -12,373.54 | 0.03 |
| Original Face: | | Base | 8,000,000.000 | 100.653765 | 880,430.48 | 99.239180 | 868,056.94 | -12,373.54 | 0.03 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 3137AXSF1 | FREDDIE MAC FHR 4153 KG | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 602,126.900 | 101.746959 | 612,645.81 | 91.078260 | 548,406.70 | -64,239.11 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 101.746959 | 612,645.81 | 91.078260 | 548,406.70 | -64,239.11 | 0.02 |
| 3137AXT29 | FREDDIE MAC FHR 4153 YJ | | | | | 3.000000 | 15 Sep 2042 | | |
| | | Local | 66,065.950 | 102.989634 | 68,041.08 | 98.332110 | 64,964.04 | -3,077.04 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 102.989634 | 68,041.08 | 98.332110 | 64,964.04 | -3,077.04 | 0.00 |
| 3137AXUG6 | FREDDIE MAC FHR 4160 HP | | | | | 2.500000 | 15 Jan 2033 | | |
| | | Local | 590,435.500 | 100.498613 | 593,379.49 | 95.588190 | 564,386.61 | -28,992.88 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 100.498613 | 593,379.49 | 95.588190 | 564,386.61 | -28,992.88 | 0.02 |
| 3137AYTU5 | FREDDIE MAC FHR 4163 GP | | | | | 3.000000 | 15 Nov 2032 | | |
| | | Local | 703,733.550 | 102.295562 | 719,888.19 | 96.404070 | 678,427.78 | -41,460.41 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 102.295562 | 719,888.19 | 96.404070 | 678,427.78 | -41,460.41 | 0.02 |
| 3137B3GL6 | FREDDIE MAC FHR 4229 MA | | | | | 3.500000 | 15 May 2041 | | |
| | | Local | 551,042.200 | 103.623753 | 571,010.61 | 97.377860 | 536,593.10 | -34,417.51 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 103.623753 | 571,010.61 | 97.377860 | 536,593.10 | -34,417.51 | 0.02 |
| 3137B6G54 | FREDDIE MAC FHR 4279 PA | | | | | 3.000000 | 15 Dec 2043 | | |
| | | Local | 1,460,941.900 | 102.085461 | 1,491,409.27 | 96.622500 | 1,411,598.59 | -79,810.68 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 102.085461 | 1,491,409.27 | 96.622500 | 1,411,598.59 | -79,810.68 | 0.05 |
| 3137B73L1 | FREDDIE MAC FHR 4289 WE | | | | | 3.000000 | 15 Aug 2031 | | |
| | | Local | 123,096.650 | 101.042717 | 124,380.20 | 99.138680 | 122,036.39 | -2,343.81 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 101.042717 | 124,380.20 | 99.138680 | 122,036.39 | -2,343.81 | 0.00 |
| 3137BAVW9 | FREDDIE MAC FHR 4340 TB | | | | | 3.500000 | 15 Jul 2039 | | |
| | | Local | 1,784,977.000 | 99.147670 | 1,769,763.11 | 92.542740 | 1,651,866.62 | -117,896.49 | 0.06 |
| Original Face: | | Base | 1,784,977.000 | 99.147670 | 1,769,763.11 | 92.542740 | 1,651,866.62 | -117,896.49 | 0.06 |
| 3137BBPZ7 | FREDDIE MAC FHR 4351 EV | | | | | 3.000000 | 15 Nov 2025 | | |
| | | Local | 621,247.410 | 100.377257 | 623,591.11 | 98.469030 | 611,736.30 | -11,854.81 | 0.02 |
| Original Face: | | Base | 5,183,921.000 | 100.377257 | 623,591.11 | 98.469030 | 611,736.30 | -11,854.81 | 0.02 |
| 3137BDAM8 | FREDDIE MAC FHR 4372 TC | | | | | 2.500000 | 15 Aug 2029 | | |
| | | Local | 194,402.700 | 100.609035 | 195,586.68 | 97.806620 | 190,138.71 | -5,447.97 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.609035 | 195,586.68 | 97.806620 | 190,138.71 | -5,447.97 | 0.01 |



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|---|---|---|---|---|---|---|---|---|---|
| 3137BFYM7 | FREDDIE MAC FHR 4432 JV | | | | | 3.000000 | 15 Mar 2028 | | |
| | | | 296,971.200 | 101.548157 | 301,568.78 | 99.568170 | 295,688.79 | -5,879.99 | 0.01 |
| Original Face: | | Base | 3,000,000.000 | 101.548157 | 301,568.78 | 99.568170 | 295,688.79 | -5,879.99 | 0.01 |
| 3137BJAB9 | FREDDIE MAC FHR 4475 MV | | | | | 3.000000 | 15 Oct 2026 | | |
| | | | 544,152.740 | 101.004292 | 549,617.62 | 98.313690 | 534,976.64 | -14,640.98 | 0.02 |
| Original Face: | | Base | 2,579,263.000 | 101.004292 | 549,617.62 | 98.313690 | 534,976.64 | -14,640.98 | 0.02 |
| 3137BNRL0 | FREDDIE MAC FHR 4567 BA | | | | | 3.000000 | 15 Jun 2043 | | |
| | | | 57,042.700 | 102.337074 | 58,375.83 | 99.296240 | 56,641.26 | -1,734.57 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 102.337074 | 58,375.83 | 99.296240 | 56,641.26 | -1,734.57 | 0.00 |
| 3137BVHB5 | FREDDIE MAC FHR 4662 VZ | | | | | 3.500000 | 15 Feb 2047 | | |
| | | | 6,498,399.000 | 82.915366 | 5,388,171.34 | 91.628790 | 5,954,404.37 | 566,233.03 | 0.20 |
| Original Face: | | Base | 5,000,000.000 | 82.915366 | 5,388,171.34 | 91.628790 | 5,954,404.37 | 566,233.03 | 0.20 |
| 3137EAEX3 | FREDDIE MAC UNSECURED 09/25 0.375 | | | | | 0.375000 | 23 Sep 2025 | | |
| | | | 10,000,000.000 | 99.936137 | 9,993,613.65 | 95.958295 | 9,595,829.50 | -397,784.15 | 0.32 |
| | | Base | | 99.936137 | 9,993,613.65 | 95.958295 | 9,595,829.50 | -397,784.15 | 0.32 |
| 3137FBBW5 | FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1 | | | | | 2.952000 | 25 Feb 2027 | | |
| | | | 1,537,377.860 | 97.642892 | 1,501,140.20 | 98.029540 | 1,507,084.44 | 5,944.24 | 0.05 |
| Original Face: | | Base | 3,867,000.000 | 97.642892 | 1,501,140.20 | 98.029540 | 1,507,084.44 | 5,944.24 | 0.05 |
| 3137FCA20 | FREDDIE MAC FHR 4735 CT | | | | | 3.000000 | 15 Dec 2047 | | |
| | | | 1,698,636.550 | 100.532919 | 1,707,688.90 | 89.615070 | 1,522,234.33 | -185,454.57 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 100.532919 | 1,707,688.90 | 89.615070 | 1,522,234.33 | -185,454.57 | 0.05 |
| 3137FCV27 | FREDDIE MAC FHR 4749 PV | | | | | 3.000000 | 15 Mar 2031 | | |
| | | | 3,244,659.660 | 99.633273 | 3,232,760.63 | 97.881750 | 3,175,929.66 | -56,830.97 | 0.11 |
| Original Face: | | Base | 6,000,000.000 | 99.633273 | 3,232,760.63 | 97.881750 | 3,175,929.66 | -56,830.97 | 0.11 |
| 3137FDFE7 | FREDDIE MAC FHR 4757 PT | | | | | 6.000000 | 15 Oct 2047 | | |
| | | | 1,451,486.000 | 110.878247 | 1,609,382.23 | 103.409170 | 1,500,969.63 | -108,412.60 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 110.878247 | 1,609,382.23 | 103.409170 | 1,500,969.63 | -108,412.60 | 0.05 |
| 3137FWR85 | FREDDIE MAC FHR 5028 BD | | | | | 2.000000 | 25 Oct 2040 | | |
| | | | 1,566,773.850 | 101.928075 | 1,596,982.42 | 94.367890 | 1,478,531.42 | -118,451.00 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 101.928075 | 1,596,982.42 | 94.367890 | 1,478,531.42 | -118,451.00 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 3137H2B78 | FREDDIE MAC FHR 5139 DH | | | | | 2.000000 | 25 Feb 2051 | | |
| | | Local | 8,083,722.800 | 102.609516 | 8,294,668.87 | 85.202800 | 6,887,558.17 | -1,407,110.70 | 0.23 |
| Original Face: | | Base | 10,000,000.000 | 102.609516 | 8,294,668.87 | 85.202800 | 6,887,558.17 | -1,407,110.70 | 0.23 |
| 3137H4RC6 | FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A | | | | | 5.551160 | 25 Oct 2026 | | |
| | | Local | 3,110,650.040 | 99.737351 | 3,102,479.96 | 99.354040 | 3,090,556.49 | -11,923.47 | 0.10 |
| Original Face: | | Base | 6,000,000.000 | 99.737351 | 3,102,479.96 | 99.354040 | 3,090,556.49 | -11,923.47 | 0.10 |
| 3137H8QV6 | FREDDIE MAC FHR 5250 MA | | | | | 4.000000 | 25 May 2052 | | |
| | | Local | 8,368,042.700 | 97.456543 | 8,155,205.12 | 97.830280 | 8,186,479.60 | 31,274.48 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 97.456543 | 8,155,205.12 | 97.830280 | 8,186,479.60 | 31,274.48 | 0.27 |
| 3137H94L0 | FREDDIE MAC FHR 5268 CA | | | | | 5.000000 | 25 Mar 2039 | | |
| | | Local | 5,048,058.930 | 100.143865 | 5,055,321.30 | 98.885480 | 4,991,797.30 | -63,524.00 | 0.17 |
| Original Face: | | Base | 10,963,000.000 | 100.143865 | 5,055,321.30 | 98.885480 | 4,991,797.30 | -63,524.00 | 0.17 |
| 3137H9KJ7 | FREDDIE MAC FHR 5282 MA | | | | | 5.500000 | 25 Jun 2042 | | |
| | | Local | 8,119,613.700 | 100.140581 | 8,131,028.34 | 100.807920 | 8,185,213.68 | 54,185.34 | 0.27 |
| Original Face: | | Base | 10,000,000.000 | 100.140581 | 8,131,028.34 | 100.807920 | 8,185,213.68 | 54,185.34 | 0.27 |
| 3137HBX90 | FREDDIE MAC FHR 5388 DA | | | | | 6.000000 | 25 Jul 2048 | | |
| | | Local | 8,992,729.900 | 100.247628 | 9,014,998.45 | 101.210380 | 9,101,576.10 | 86,577.65 | 0.30 |
| Original Face: | | Base | 10,000,000.000 | 100.247628 | 9,014,998.45 | 101.210380 | 9,101,576.10 | 86,577.65 | 0.30 |
| 3137HCM41 | FREDDIE MAC FHR 5407 MA | | | | | 6.000000 | 25 May 2050 | | |
| | | Local | 2,814,579.720 | 99.844378 | 2,810,199.61 | 101.736550 | 2,863,456.30 | 53,256.69 | 0.10 |
| Original Face: | | Base | 3,000,000.000 | 99.844378 | 2,810,199.61 | 101.736550 | 2,863,456.30 | 53,256.69 | 0.10 |
| 3137HCNX6 | FREDDIE MAC FHR 5413 L | | | | | 6.000000 | 25 Sep 2050 | | |
| | | Local | 14,424,171.300 | 99.883441 | 14,407,358.65 | 101.357440 | 14,619,970.77 | 212,612.12 | 0.49 |
| Original Face: | | Base | 15,000,000.000 | 99.883441 | 14,407,358.65 | 101.357440 | 14,619,970.77 | 212,612.12 | 0.49 |
| 3137HCRL8 | FREDDIE MAC FHR 5411 BY | | | | | 6.000000 | 25 May 2054 | | |
| | | Local | 10,000,000.000 | 103.843750 | 10,384,375.00 | 102.697420 | 10,269,742.00 | -114,633.00 | 0.34 |
| Original Face: | | Base | 10,000,000.000 | 103.843750 | 10,384,375.00 | 102.697420 | 10,269,742.00 | -114,633.00 | 0.34 |
| 3137HDGM6 | FREDDIE MAC FHR 5423 BA | | | | | 6.000000 | 25 Sep 2048 | | |
| | | Local | 9,452,672.200 | 99.758917 | 9,429,883.40 | 101.410850 | 9,586,035.23 | 156,151.83 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 99.758917 | 9,429,883.40 | 101.410850 | 9,586,035.23 | 156,151.83 | 0.32 |

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|---|---|---|---|---|---|---|---|---|
| 3138A4W92 | FNMA POOL AH3371 FN 01/41 FIXED 4 | | | | 4.000000 | 01 Jan 2041 | | |
| | 906,042.400 | Local | 103.205010 | 935,081.15 | 97.745905 | 885,619.34 | -49,461.81 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 103.205010 | 935,081.15 | 97.745905 | 885,619.34 | -49,461.81 | 0.03 |
| 3138AN6N8 | FNMA POOL AI8976 FN 09/26 FIXED 3.5 | | | | 3.500000 | 01 Sep 2026 | | |
| | 186,428.340 | Local | 100.709806 | 187,751.62 | 98.117658 | 182,919.12 | -4,832.50 | 0.01 |
| Original Face: | 7,000,000.000 | Base | 100.709806 | 187,751.62 | 98.117658 | 182,919.12 | -4,832.50 | 0.01 |
| 3138EGEC4 | FNMA POOL AL0130 FN 11/35 FLOATING VAR | | | | 7.165000 | 01 Nov 2035 | | |
| | 223,823.750 | Local | 102.332657 | 229,044.79 | 101.708958 | 227,648.80 | -1,395.99 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.332657 | 229,044.79 | 101.708958 | 227,648.80 | -1,395.99 | 0.01 |
| 3138EGGZ1 | FNMA POOL AL0215 FN 04/41 FIXED VAR | | | | 4.500000 | 01 Apr 2041 | | |
| | 1,335,747.000 | Local | 104.480423 | 1,395,594.12 | 100.171017 | 1,338,031.35 | -57,562.77 | 0.04 |
| Original Face: | 20,000,000.000 | Base | 104.480423 | 1,395,594.12 | 100.171017 | 1,338,031.35 | -57,562.77 | 0.04 |
| 3138EGME1 | FNMA POOL AL0356 FN 05/36 FLOATING VAR | | | | 7.089000 | 01 May 2036 | | |
| | 260,254.600 | Local | 102.466708 | 266,674.32 | 103.219695 | 268,634.00 | 1,959.68 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 102.466708 | 266,674.32 | 103.219695 | 268,634.00 | 1,959.68 | 0.01 |
| 3138EJBQ0 | FNMA POOL AL1846 FN 10/37 FLOATING VAR | | | | 7.180000 | 01 Oct 2037 | | |
| | 101,974.240 | Local | 104.794377 | 106,863.27 | 101.502223 | 103,506.12 | -3,357.15 | 0.00 |
| Original Face: | 4,000,000.000 | Base | 104.794377 | 106,863.27 | 101.502223 | 103,506.12 | -3,357.15 | 0.00 |
| 3138EJP85 | FNMA POOL AL2246 FN 08/32 FIXED VAR | | | | 4.000000 | 01 Aug 2032 | | |
| | 547,078.640 | Local | 102.714657 | 561,929.95 | 98.502260 | 538,884.82 | -23,045.13 | 0.02 |
| Original Face: | 8,000,000.000 | Base | 102.714657 | 561,929.95 | 98.502260 | 538,884.82 | -23,045.13 | 0.02 |
| 3138EJVB1 | FNMA POOL AL2409 FN 08/37 FLOATING VAR | | | | 7.017000 | 01 Aug 2037 | | |
| | 55,350.300 | Local | 104.970614 | 58,101.55 | 100.602636 | 55,683.86 | -2,417.69 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 104.970614 | 58,101.55 | 100.602636 | 55,683.86 | -2,417.69 | 0.00 |
| 3138ELFF5 | FNMA POOL AL3765 FN 03/28 FIXED VAR | | | | 3.000000 | 01 Mar 2028 | | |
| | 278,973.060 | Local | 100.988490 | 281,730.68 | 97.659773 | 272,444.46 | -9,286.22 | 0.01 |
| Original Face: | 6,000,000.000 | Base | 100.988490 | 281,730.68 | 97.659773 | 272,444.46 | -9,286.22 | 0.01 |
| 3138ELUQ4 | FNMA POOL AL4190 FN 04/26 FIXED VAR | | | | 3.500000 | 01 Apr 2026 | | |
| | 157,049.400 | Local | 100.956221 | 158,551.14 | 98.796022 | 155,158.56 | -3,392.58 | 0.01 |
| Original Face: | 10,000,000.000 | Base | 100.956221 | 158,551.14 | 98.796022 | 155,158.56 | -3,392.58 | 0.01 |



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|---|---|---|---|---|---|---|---|---|---|
| 3138EPMU5 | FNMA POOL AL6670 FN 12/34 FIXED VAR | | | | | 3.500000 | 01 Dec 2034 | | |
| | | Local | 742,784.340 | 103.075863 | 765,631.37 | 96.743017 | 718,591.98 | -47,039.39 | 0.02 |
| Original Face: | | Base | 6,000,000.000 | 103.075863 | 765,631.37 | 96.743017 | 718,591.98 | -47,039.39 | 0.02 |
| 3138EPTD6 | FNMA POOL AL6847 FN 05/45 FIXED VAR | | | | | 3.500000 | 01 May 2045 | | |
| | | Local | 1,400,041.130 | 104.101147 | 1,457,458.87 | 93.743003 | 1,312,440.60 | -145,018.27 | 0.04 |
| Original Face: | | Base | 6,750,000.000 | 104.101147 | 1,457,458.87 | 93.743003 | 1,312,440.60 | -145,018.27 | 0.04 |
| 3138ERJ68 | FNMA POOL AL9284 FN 12/44 FIXED VAR | | | | | 4.000000 | 01 Dec 2044 | | |
| | | Local | 862,296.890 | 102.273364 | 881,900.04 | 97.094569 | 837,243.45 | -44,656.59 | 0.03 |
| Original Face: | | Base | 7,000,000.000 | 102.273364 | 881,900.04 | 97.094569 | 837,243.45 | -44,656.59 | 0.03 |
| 3138LJHZ6 | FNMA POOL AN5647 FN 11/26 FIXED 2.93 | | | | | 2.930000 | 01 Nov 2026 | | |
| | | Local | 5,617,000.000 | 99.919169 | 5,612,459.73 | 97.112983 | 5,454,836.26 | -157,623.47 | 0.18 |
| Original Face: | | Base | 5,617,000.000 | 99.919169 | 5,612,459.73 | 97.112983 | 5,454,836.26 | -157,623.47 | 0.18 |
| 3138MJVY2 | FNMA POOL AQ3330 FN 10/32 FIXED 2.5 | | | | | 2.500000 | 01 Oct 2032 | | |
| | | Local | 855,031.520 | 100.799262 | 861,865.46 | 94.660598 | 809,377.95 | -52,487.51 | 0.03 |
| Original Face: | | Base | 5,948,304.000 | 100.799262 | 861,865.46 | 94.660598 | 809,377.95 | -52,487.51 | 0.03 |
| 3138WF6D3 | FNMA POOL AS6267 FN 12/35 FIXED 3 | | | | | 3.000000 | 01 Dec 2035 | | |
| | | Local | 1,304,225.850 | 101.596754 | 1,325,051.13 | 94.754739 | 1,235,815.80 | -89,235.33 | 0.04 |
| Original Face: | | Base | 7,922,201.000 | 101.596754 | 1,325,051.13 | 94.754739 | 1,235,815.80 | -89,235.33 | 0.04 |
| 3138X5RY5 | FNMA POOL AU5902 FN 09/33 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2033 | | |
| | | Local | 794,046.900 | 101.497444 | 805,937.31 | 97.459253 | 773,872.18 | -32,065.13 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 101.497444 | 805,937.31 | 97.459253 | 773,872.18 | -32,065.13 | 0.03 |
| 3138XHYE5 | FNMA POOL AV6108 FN 01/34 FIXED 4 | | | | | 4.000000 | 01 Jan 2034 | | |
| | | Local | 1,726,301.220 | 103.028459 | 1,778,581.54 | 98.825042 | 1,706,017.91 | -72,563.63 | 0.06 |
| Original Face: | | Base | 11,523,254.000 | 103.028459 | 1,778,581.54 | 98.825042 | 1,706,017.91 | -72,563.63 | 0.06 |
| 31394XVE3 | FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2 | | | | | 7.000000 | 25 Mar 2044 | | |
| | | Local | 2,312,402.870 | 114.066318 | 2,637,672.81 | 104.541790 | 2,417,427.35 | -220,245.46 | 0.08 |
| Original Face: | | Base | 41,000,000.000 | 114.066318 | 2,637,672.81 | 104.541790 | 2,417,427.35 | -220,245.46 | 0.08 |
| 31395UEG2 | FREDDIE MAC FHR 2980 QA | | | | | 6.000000 | 15 May 2035 | | |
| | | Local | 67,452.250 | 101.045317 | 68,157.34 | 105.400180 | 71,094.79 | 2,937.45 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 101.045317 | 68,157.34 | 105.400180 | 71,094.79 | 2,937.45 | 0.00 |

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|---|---|---|---|---|---|---|---|---|---|
| 31396PGT2 | FANNIEMAE ACES FNA 2006 M2 A2A | | | | | 5.271000 | 25 Oct 2032 | | |
| | | Local | 234,864.300 | 105.704924 | 248,263.13 | 99.911900 | 234,657.38 | -13,605.75 | 0.01 |
| Original Face: | | Base | 5,855,000.000 | 105.704924 | 248,263.13 | 99.911900 | 234,657.38 | -13,605.75 | 0.01 |
| 31396Q5U9 | FANNIE MAE FNR 2009 69 WA | | | | | 5.998399 | 25 Sep 2039 | | |
| | | Local | 165,951.050 | 103.790883 | 172,242.06 | 101.660550 | 168,706.75 | -3,535.31 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 103.790883 | 172,242.06 | 101.660550 | 168,706.75 | -3,535.31 | 0.01 |
| 31396QTR0 | FANNIE MAE FNR 2009 62 WA | | | | | 5.585288 | 25 Aug 2039 | | |
| | | Local | 471,503.600 | 102.031768 | 481,083.46 | 100.620590 | 474,429.70 | -6,653.76 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 102.031768 | 481,083.46 | 100.620590 | 474,429.70 | -6,653.76 | 0.02 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | | Local | 1,427,805.560 | 101.465037 | 1,448,723.44 | 99.493350 | 1,420,571.58 | -28,151.86 | 0.05 |
| Original Face: | | Base | 8,609,641.000 | 101.465037 | 1,448,723.44 | 99.493350 | 1,420,571.58 | -28,151.86 | 0.05 |
| 31397SFE9 | FANNIE MAE FNR 2011 26 EB | | | | | 3.000000 | 25 Apr 2026 | | |
| | | Local | 327,500.400 | 99.885496 | 327,125.40 | 98.525010 | 322,669.80 | -4,455.60 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.885496 | 327,125.40 | 98.525010 | 322,669.80 | -4,455.60 | 0.01 |
| 31398NWN0 | FANNIE MAE FNR 2010 111 WA | | | | | 5.993254 | 25 Oct 2040 | | |
| | | Local | 359,393.200 | 106.397152 | 382,384.13 | 102.529050 | 368,482.43 | -13,901.70 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 106.397152 | 382,384.13 | 102.529050 | 368,482.43 | -13,901.70 | 0.01 |
| 31402CY71 | FNMA POOL 725334 FN 04/34 FIXED VAR | | | | | 5.000000 | 01 Apr 2034 | | |
| | | Local | 489,081.040 | 99.761250 | 487,913.36 | 101.906364 | 498,404.70 | 10,491.34 | 0.02 |
| Original Face: | | Base | 11,959,998.000 | 99.761250 | 487,913.36 | 101.906364 | 498,404.70 | 10,491.34 | 0.02 |
| 31403S6T8 | FNMA POOL 756982 FN 02/35 FIXED 5 | | | | | 5.000000 | 01 Feb 2035 | | |
| | | Local | 52,363.150 | 99.567215 | 52,136.53 | 101.346272 | 53,068.10 | 931.57 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 99.567215 | 52,136.53 | 101.346272 | 53,068.10 | 931.57 | 0.00 |
| 31404AG57 | FNMA POOL 762620 FN 12/33 FIXED 5.5 | | | | | 5.500000 | 01 Dec 2033 | | |
| | | Local | 79,597.250 | 100.397878 | 79,913.95 | 102.644235 | 81,701.99 | 1,788.04 | 0.00 |
| Original Face: | | Base | 6,500,000.000 | 100.397878 | 79,913.95 | 102.644235 | 81,701.99 | 1,788.04 | 0.00 |
| 31404EDM5 | FNMA POOL 766108 FN 02/34 FIXED 5.5 | | | | | 5.500000 | 01 Feb 2034 | | |
| | | Local | 148,220.320 | 100.095021 | 148,361.16 | 102.643023 | 152,137.82 | 3,776.66 | 0.01 |
| Original Face: | | Base | 8,000,000.000 | 100.095021 | 148,361.16 | 102.643023 | 152,137.82 | 3,776.66 | 0.01 |



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|---|---|---|---|---|---|---|---|---|
| 31405H5H7 | FNMA POOL 790248 FN 08/34 FIXED 5.5 | | | | 5.500000 | 01 Aug 2034 | | |
| | 11,993.180 | Local | 100.318014 | 12,031.32 | 101.160407 | 12,132.35 | 101.03 | 0.00 |
| Original Face: | 5,457,127.000 | Base | 100.318014 | 12,031.32 | 101.160407 | 12,132.35 | 101.03 | 0.00 |
| 31405WTT2 | FNMA POOL 801662 FN 11/34 FIXED 5.5 | | | | 5.500000 | 01 Nov 2034 | | |
| | 208,854.450 | Local | 100.360332 | 209,607.02 | 103.057387 | 215,239.94 | 5,632.92 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.360332 | 209,607.02 | 103.057387 | 215,239.94 | 5,632.92 | 0.01 |
| 31406CDQ8 | FNMA POOL 805711 FN 12/34 FIXED 5.5 | | | | 5.500000 | 01 Dec 2034 | | |
| | 226,803.100 | Local | 100.663373 | 228,307.65 | 102.894879 | 233,368.78 | 5,061.13 | 0.01 |
| Original Face: | 10,547,657.000 | Base | 100.663373 | 228,307.65 | 102.894879 | 233,368.78 | 5,061.13 | 0.01 |
| 31406FBL4 | FNMA POOL 808343 FN 09/34 FIXED 5.5 | | | | 5.500000 | 01 Sep 2034 | | |
| | 223,747.300 | Local | 100.368804 | 224,572.49 | 103.065043 | 230,605.25 | 6,032.76 | 0.01 |
| Original Face: | 17,500,000.000 | Base | 100.368804 | 224,572.49 | 103.065043 | 230,605.25 | 6,032.76 | 0.01 |
| 31409VZ89 | FNMA POOL 880167 FN 02/36 FIXED 5.5 | | | | 5.500000 | 01 Feb 2036 | | |
| | 37,453.880 | Local | 102.405839 | 38,354.96 | 102.255918 | 38,298.81 | -56.15 | 0.00 |
| Original Face: | 9,397,749.000 | Base | 102.405839 | 38,354.96 | 102.255918 | 38,298.81 | -56.15 | 0.00 |
| 3140A8ST0 | FNMA POOL DA7729 FN 01/54 FIXED 6 | | | | 6.000000 | 01 Jan 2054 | | |
| | 3,309,085.390 | Local | 99.902320 | 3,305,853.08 | 100.698324 | 3,332,193.53 | 26,340.45 | 0.11 |
| Original Face: | 4,303,991.000 | Base | 99.902320 | 3,305,853.08 | 100.698324 | 3,332,193.53 | 26,340.45 | 0.11 |
| 3140ECP29 | FNMA POOL BA7640 FN 01/46 FIXED 4 | | | | 4.000000 | 01 Jan 2046 | | |
| | 3,342,140.940 | Local | 104.506057 | 3,492,739.73 | 96.540477 | 3,226,518.81 | -266,220.92 | 0.11 |
| Original Face: | 15,243,777.000 | Base | 104.506057 | 3,492,739.73 | 96.540477 | 3,226,518.81 | -266,220.92 | 0.11 |
| 3140FNGS7 | FNMA POOL BE2908 FN 11/36 FIXED 3 | | | | 3.000000 | 01 Nov 2036 | | |
| | 495,347.640 | Local | 100.458904 | 497,620.81 | 94.006231 | 465,657.65 | -31,963.16 | 0.02 |
| Original Face: | 4,744,826.000 | Base | 100.458904 | 497,620.81 | 94.006231 | 465,657.65 | -31,963.16 | 0.02 |
| 3140FNGW8 | FNMA POOL BE2912 FN 12/36 FIXED 3 | | | | 3.000000 | 01 Dec 2036 | | |
| | 572,330.990 | Local | 100.479273 | 575,074.02 | 93.863573 | 537,210.32 | -37,863.70 | 0.02 |
| Original Face: | 4,166,154.000 | Base | 100.479273 | 575,074.02 | 93.863573 | 537,210.32 | -37,863.70 | 0.02 |
| 3140FVTZ9 | FNMA POOL BE9567 FN 04/47 FIXED 3.5 | | | | 3.500000 | 01 Apr 2047 | | |
| | 1,973,972.300 | Local | 102.136442 | 2,016,145.08 | 93.336460 | 1,842,435.87 | -173,709.21 | 0.06 |
| Original Face: | 10,000,000.000 | Base | 102.136442 | 2,016,145.08 | 93.336460 | 1,842,435.87 | -173,709.21 | 0.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 3140GPZH4 | FNMA POOL BH1643 FN 05/47 FIXED 4.5 | | | | | 4.500000 | 01 May 2047 | | |
| | | Local | 2,882,895.000 | 106.884703 | 3,081,373.75 | 98.318572 | 2,834,421.20 | -246,952.55 | 0.09 |
| Original Face: | | Base | 9,938,165.000 | 106.884703 | 3,081,373.75 | 98.318572 | 2,834,421.20 | -246,952.55 | 0.09 |
| 3140GPZJ0 | FNMA POOL BH1644 FN 04/47 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2047 | | |
| | | Local | 1,650,111.430 | 106.878657 | 1,763,616.94 | 98.318625 | 1,622,366.87 | -141,250.07 | 0.05 |
| Original Face: | | Base | 6,864,195.000 | 106.878657 | 1,763,616.94 | 98.318625 | 1,622,366.87 | -141,250.07 | 0.05 |
| 3140HG2E6 | FNMA POOL BK3472 FN 04/48 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2048 | | |
| | | Local | 892,484.990 | 104.548636 | 933,080.88 | 98.749120 | 881,321.07 | -51,759.81 | 0.03 |
| Original Face: | | Base | 11,668,342.000 | 104.548636 | 933,080.88 | 98.749120 | 881,321.07 | -51,759.81 | 0.03 |
| 3140J74R3 | FNMA POOL BM3531 FN 11/31 FIXED VAR | | | | | 3.000000 | 01 Nov 2031 | | |
| | | Local | 1,576,732.500 | 99.893236 | 1,575,049.11 | 96.674853 | 1,524,303.83 | -50,745.28 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 99.893236 | 1,575,049.11 | 96.674853 | 1,524,303.83 | -50,745.28 | 0.05 |
| 3140JCL28 | FNMA POOL BM7544 FN 06/54 FLOATING VAR | | | | | 4.344000 | 01 Jun 2054 | | |
| | | Local | 12,664,600.670 | 97.757813 | 12,380,636.58 | 97.182978 | 12,307,836.08 | -72,800.50 | 0.41 |
| Original Face: | | Base | 12,975,347.000 | 97.757813 | 12,380,636.58 | 97.182978 | 12,307,836.08 | -72,800.50 | 0.41 |
| 3140JY4H6 | FNMA POOL BO4423 FN 02/51 FIXED 2.5 | | | | | 2.500000 | 01 Feb 2051 | | |
| | | Local | 9,202,383.000 | 105.646653 | 9,722,009.61 | 87.969311 | 8,095,272.92 | -1,626,736.69 | 0.27 |
| Original Face: | | Base | 12,784,918.000 | 105.646653 | 9,722,009.61 | 87.969311 | 8,095,272.92 | -1,626,736.69 | 0.27 |
| 3140LWXJ1 | FNMA POOL BT7880 FN 06/52 FIXED 5 | | | | | 5.000000 | 01 Jun 2052 | | |
| | | Local | 4,331,374.370 | 98.509311 | 4,266,807.06 | 98.390654 | 4,261,667.57 | -5,139.49 | 0.14 |
| Original Face: | | Base | 4,455,713.000 | 98.509311 | 4,266,807.06 | 98.390654 | 4,261,667.57 | -5,139.49 | 0.14 |
| 3140N9NR3 | FNMA POOL BX4899 FN 01/53 FIXED 6.5 | | | | | 6.500000 | 01 Jan 2053 | | |
| | | Local | 10,929,464.930 | 103.208513 | 11,280,138.23 | 103.846268 | 11,349,841.44 | 69,703.21 | 0.38 |
| Original Face: | | Base | 11,591,129.000 | 103.208513 | 11,280,138.23 | 103.846268 | 11,349,841.44 | 69,703.21 | 0.38 |
| 3140NEMK8 | FNMA POOL BX9361 FN 03/53 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2053 | | |
| | | Local | 4,849,489.220 | 96.469924 | 4,678,298.58 | 95.720540 | 4,641,957.27 | -36,341.31 | 0.16 |
| Original Face: | | Base | 4,949,005.000 | 96.469924 | 4,678,298.58 | 95.720540 | 4,641,957.27 | -36,341.31 | 0.16 |
| 31410LUB6 | FNMA POOL 890778 FN 10/31 FIXED VAR | | | | | 2.500000 | 01 Oct 2031 | | |
| | | Local | 874,581.480 | 100.438613 | 878,417.51 | 96.147157 | 840,885.23 | -37,532.28 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 100.438613 | 878,417.51 | 96.147157 | 840,885.23 | -37,532.28 | 0.03 |

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|---|---|---|---|---|---|---|---|---|
| 31412QGR4 | FNMA POOL 931808 FN 08/39 FIXED 5.5 | | | | 5.500000 | 01 Aug 2039 | | |
| | 342,622.640 | Local | 103.926442 | 356,075.52 | 102.407542 | 350,871.42 | -5,204.10 | 0.01 |
| Original Face: | 9,100,000.000 | Base | 103.926442 | 356,075.52 | 102.407542 | 350,871.42 | -5,204.10 | 0.01 |
| 31416XWN6 | FNMA POOL AB2452 FN 03/26 FIXED 4 | | | | 4.000000 | 01 Mar 2026 | | |
| | 58,206.520 | Local | 100.287717 | 58,373.99 | 98.909557 | 57,571.81 | -802.18 | 0.00 |
| Original Face: | 7,060,000.000 | Base | 100.287717 | 58,373.99 | 98.909557 | 57,571.81 | -802.18 | 0.00 |
| 31416YTQ1 | FNMA POOL AB3258 FN 07/26 FIXED 4 | | | | 4.000000 | 01 Jul 2026 | | |
| | 74,463.480 | Local | 100.770982 | 75,037.58 | 98.931294 | 73,667.68 | -1,369.90 | 0.00 |
| Original Face: | 6,000,000.000 | Base | 100.770982 | 75,037.58 | 98.931294 | 73,667.68 | -1,369.90 | 0.00 |
| 31417AYM5 | FNMA POOL AB4315 FN 01/42 FIXED 4 | | | | 4.000000 | 01 Jan 2042 | | |
| | 644,705.200 | Local | 103.323669 | 666,133.07 | 97.745317 | 630,169.14 | -35,963.93 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 103.323669 | 666,133.07 | 97.745317 | 630,169.14 | -35,963.93 | 0.02 |
| 31417GAV8 | FNMA POOL AB9019 FN 04/43 FIXED 3 | | | | 3.000000 | 01 Apr 2043 | | |
| | 1,561,005.320 | Local | 102.845891 | 1,605,429.83 | 91.721376 | 1,431,775.56 | -173,654.27 | 0.05 |
| Original Face: | 7,000,000.000 | Base | 102.845891 | 1,605,429.83 | 91.721376 | 1,431,775.56 | -173,654.27 | 0.05 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | 4.000000 | 01 Jan 2025 | | |
| | 7,028.770 | Local | 100.070852 | 7,033.75 | 99.312782 | 6,980.47 | -53.28 | 0.00 |
| Original Face: | 7,000,000.000 | Base | 100.070852 | 7,033.75 | 99.312782 | 6,980.47 | -53.28 | 0.00 |
| 31417Y6Q5 | FNMA POOL MA0878 FN 10/31 FIXED 4 | | | | 4.000000 | 01 Oct 2031 | | |
| | 358,262.460 | Local | 103.466835 | 370,682.83 | 98.888492 | 354,280.34 | -16,402.49 | 0.01 |
| Original Face: | 6,100,000.000 | Base | 103.466835 | 370,682.83 | 98.888492 | 354,280.34 | -16,402.49 | 0.01 |
| 31418AXT0 | FNMA POOL MA1589 FN 09/28 FIXED 3 | | | | 3.000000 | 01 Sep 2028 | | |
| | 695,806.980 | Local | 100.867031 | 701,839.84 | 97.516544 | 678,526.92 | -23,312.92 | 0.02 |
| Original Face: | 9,500,000.000 | Base | 100.867031 | 701,839.84 | 97.516544 | 678,526.92 | -23,312.92 | 0.02 |
| 31418BA71 | FNMA POOL MA1829 FN 03/34 FIXED 3.5 | | | | 3.500000 | 01 Mar 2034 | | |
| | 588,080.700 | Local | 101.919614 | 599,369.58 | 97.233562 | 571,811.81 | -27,557.77 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 101.919614 | 599,369.58 | 97.233562 | 571,811.81 | -27,557.77 | 0.02 |
| 31418BAQ9 | FNMA POOL MA1814 FN 03/34 FIXED 4 | | | | 4.000000 | 01 Mar 2034 | | |
| | 969,703.340 | Local | 102.715147 | 996,032.21 | 98.975433 | 959,768.08 | -36,264.13 | 0.03 |
| Original Face: | 7,899,440.000 | Base | 102.715147 | 996,032.21 | 98.975433 | 959,768.08 | -36,264.13 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31418BCG9 | FNMA POOL MA1870 FN 04/34 FIXED 4.5 | | | | | 4.500000 | 01 Apr 2034 | | |
| | | Local | 1,077,061.200 | 104.139529 | 1,121,646.46 | 100.627728 | 1,083,822.21 | -37,824.25 | 0.04 |
| | Original Face: | Base | 8,000,000.000 | 104.139529 | 1,121,646.46 | 100.627728 | 1,083,822.21 | -37,824.25 | 0.04 |
| 31418CCS1 | FNMA POOL MA2780 FN 10/31 FIXED 3 | | | | | 3.000000 | 01 Oct 2031 | | |
| | | Local | 1,069,115.340 | 101.419014 | 1,084,286.24 | 96.795040 | 1,034,850.62 | -49,435.62 | 0.03 |
| | Original Face: | Base | 6,000,000.000 | 101.419014 | 1,084,286.24 | 96.795040 | 1,034,850.62 | -49,435.62 | 0.03 |
| 31418CJJ4 | FNMA POOL MA2964 FN 04/32 FIXED 3 | | | | | 3.000000 | 01 Apr 2032 | | |
| | | Local | 781,728.350 | 101.528710 | 793,678.71 | 96.412479 | 753,683.68 | -39,995.03 | 0.03 |
| | Original Face: | Base | 5,000,000.000 | 101.528710 | 793,678.71 | 96.412479 | 753,683.68 | -39,995.03 | 0.03 |
| 31418CVV3 | FNMA POOL MA3327 FN 03/33 FIXED 4 | | | | | 4.000000 | 01 Mar 2033 | | |
| | | Local | 524,617.450 | 102.182463 | 536,067.03 | 99.353302 | 521,224.76 | -14,842.27 | 0.02 |
| | Original Face: | Base | 5,000,000.000 | 102.182463 | 536,067.03 | 99.353302 | 521,224.76 | -14,842.27 | 0.02 |
| 31418NB74 | FNMA POOL AD0961 FN 02/37 FLOATING VAR | | | | | 6.849000 | 01 Feb 2037 | | |
| | | Local | 146,148.300 | 102.243023 | 149,426.44 | 103.235876 | 150,877.48 | 1,451.04 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 102.243023 | 149,426.44 | 103.235876 | 150,877.48 | 1,451.04 | 0.01 |
| 31419AJJ7 | FNMA POOL AE0264 FN 09/32 FIXED VAR | | | | | 5.750000 | 01 Sep 2032 | | |
| | | Local | 156,566.890 | 103.791447 | 162,503.04 | 100.486750 | 157,328.98 | -5,174.06 | 0.01 |
| | Original Face: | Base | 3,262,241.000 | 103.791447 | 162,503.04 | 100.486750 | 157,328.98 | -5,174.06 | 0.01 |
| 31419AQF7 | FNMA POOL AE0453 FN 01/37 FLOATING VAR | | | | | 6.700000 | 01 Jan 2037 | | |
| | | Local | 256,349.030 | 102.232893 | 262,073.03 | 103.238878 | 264,651.86 | 2,578.83 | 0.01 |
| | Original Face: | Base | 6,271,091.000 | 102.232893 | 262,073.03 | 103.238878 | 264,651.86 | 2,578.83 | 0.01 |
| 31419AVV6 | FNMA POOL AE0627 FN 12/25 FIXED VAR | | | | | 3.500000 | 01 Dec 2025 | | |
| | | Local | 74,670.240 | 100.595860 | 75,115.17 | 98.795490 | 73,770.83 | -1,344.34 | 0.00 |
| | Original Face: | Base | 12,000,000.000 | 100.595860 | 75,115.17 | 98.795490 | 73,770.83 | -1,344.34 | 0.00 |
| 31428XCA2 | FEDEX CORP COMPANY GUAR 05/50 5.25 | | | | | 5.250000 | 15 May 2050 | | |
| | | Local | 10,000,000.000 | 99.188936 | 9,918,893.59 | 96.957099 | 9,695,709.90 | -223,183.69 | 0.32 |
| | | Base | | 99.188936 | 9,918,893.59 | 96.957099 | 9,695,709.90 | -223,183.69 | 0.32 |
| 320517AD7 | FIRST HORIZON CORP SR UNSECURED 05/25 4 | | | | | 4.000000 | 26 May 2025 | | |
| | | Local | 4,000,000.000 | 101.690794 | 4,067,631.74 | 98.852013 | 3,954,080.52 | -113,551.22 | 0.13 |
| | | Base | | 101.690794 | 4,067,631.74 | 98.852013 | 3,954,080.52 | -113,551.22 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 341081FA0 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95 | | | | | 5.950000 | 01 Feb 2038 | | |
| | | Local | 5,000,000.000 | 99.757065 | 4,987,853.23 | 109.505977 | 5,475,298.85 | 487,445.62 | 0.18 |
| | | Base | | 99.757065 | 4,987,853.23 | 109.505977 | 5,475,298.85 | 487,445.62 | 0.18 |
| 341081GM3 | FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3 | | | | | 5.300000 | 01 Apr 2053 | | |
| | | Local | 5,000,000.000 | 99.512565 | 4,975,628.26 | 101.982303 | 5,099,115.15 | 123,486.89 | 0.17 |
| | | Base | | 99.512565 | 4,975,628.26 | 101.982303 | 5,099,115.15 | 123,486.89 | 0.17 |
| 345286AE8 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B | | | | | 1.910000 | 15 Jul 2027 | | |
| | | Local | 4,000,000.000 | 98.406364 | 3,936,254.57 | 96.116130 | 3,844,645.20 | -91,609.37 | 0.13 |
| Original Face: | | Base | 4,000,000.000 | 98.406364 | 3,936,254.57 | 96.116130 | 3,844,645.20 | -91,609.37 | 0.13 |
| 34532JAA2 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A | | | | | 1.060000 | 15 Apr 2033 | | |
| | | Local | 13,750,000.000 | 99.929120 | 13,740,253.98 | 95.848140 | 13,179,119.25 | -561,134.73 | 0.44 |
| Original Face: | | Base | 13,750,000.000 | 99.929120 | 13,740,253.98 | 95.848140 | 13,179,119.25 | -561,134.73 | 0.44 |
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | | 3.190000 | 15 Jul 2031 | | |
| | | Local | 6,090,000.000 | 102.263136 | 6,227,824.99 | 99.219330 | 6,042,457.20 | -185,367.79 | 0.20 |
| Original Face: | | Base | 6,090,000.000 | 102.263136 | 6,227,824.99 | 99.219330 | 6,042,457.20 | -185,367.79 | 0.20 |
| 36179SJY4 | GNMA II POOL MA3879 G2 08/46 FIXED 6 | | | | | 6.000000 | 20 Aug 2046 | | |
| | | Local | 947,162.050 | 109.018827 | 1,032,584.96 | 104.660564 | 991,305.14 | -41,279.82 | 0.03 |
| Original Face: | | Base | 8,707,929.000 | 109.018827 | 1,032,584.96 | 104.660564 | 991,305.14 | -41,279.82 | 0.03 |
| 3617BA6P3 | GNMA II POOL BC7178 G2 09/47 FIXED 4 | | | | | 4.000000 | 20 Sep 2047 | | |
| | | Local | 4,285,115.930 | 104.843679 | 4,492,673.20 | 95.900767 | 4,109,459.04 | -383,214.16 | 0.14 |
| Original Face: | | Base | 11,805,572.000 | 104.843679 | 4,492,673.20 | 95.900767 | 4,109,459.04 | -383,214.16 | 0.14 |
| 3617G0P38 | GNMA II POOL BE5842 G2 02/48 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2048 | | |
| | | Local | 592,124.200 | 100.000000 | 592,124.20 | 91.837794 | 543,793.80 | -48,330.40 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 100.000000 | 592,124.20 | 91.837794 | 543,793.80 | -48,330.40 | 0.02 |
| 3617Q0GZ6 | GNMA II POOL BW7416 G2 07/50 FIXED 4 | | | | | 4.000000 | 20 Jul 2050 | | |
| | | Local | 6,343,319.710 | 110.706652 | 7,022,476.87 | 95.753410 | 6,073,944.93 | -948,531.94 | 0.20 |
| Original Face: | | Base | 9,821,806.000 | 110.706652 | 7,022,476.87 | 95.753410 | 6,073,944.93 | -948,531.94 | 0.20 |
| 3617VQ2S4 | GNMA II POOL CE2585 G2 06/51 FIXED 3 | | | | | 3.000000 | 20 Jun 2051 | | |
| | | Local | 11,484,348.950 | 106.116528 | 12,186,792.40 | 90.451830 | 10,387,803.79 | -1,798,988.61 | 0.35 |
| Original Face: | | Base | 12,889,444.000 | 106.116528 | 12,186,792.40 | 90.451830 | 10,387,803.79 | -1,798,988.61 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3617VQ2T2 | GNMA II POOL CE2586 G2 07/51 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2051 | | |
| | | Local | 8,193,784.700 | 108.398259 | 8,881,919.98 | 93.088015 | 7,627,431.53 | -1,254,488.45 | 0.25 |
| Original Face: | | Base | 10,000,000.000 | 108.398259 | 8,881,919.98 | 93.088015 | 7,627,431.53 | -1,254,488.45 | 0.25 |
| 3617VQEF9 | GNMA II POOL CE1934 G2 05/51 FIXED 3 | | | | | 3.000000 | 20 May 2051 | | |
| | | Local | 8,100,204.090 | 105.788127 | 8,569,054.15 | 92.420458 | 7,486,245.72 | -1,082,808.43 | 0.25 |
| Original Face: | | Base | 10,204,176.000 | 105.788127 | 8,569,054.15 | 92.420458 | 7,486,245.72 | -1,082,808.43 | 0.25 |
| 3617VQZV1 | GNMA II POOL CE2556 G2 06/51 FIXED 3.5 | | | | | 3.500000 | 20 Jun 2051 | | |
| | | Local | 10,104,739.330 | 108.182359 | 10,931,545.36 | 93.642779 | 9,462,358.72 | -1,469,186.64 | 0.32 |
| Original Face: | | Base | 12,373,645.000 | 108.182359 | 10,931,545.36 | 93.642779 | 9,462,358.72 | -1,469,186.64 | 0.32 |
| 36186J5B0 | GNMA II POOL AN5342 G2 06/40 FIXED 5.5 | | | | | 5.500000 | 20 Jun 2040 | | |
| | | Local | 776,883.480 | 107.172541 | 832,605.77 | 102.746827 | 798,223.13 | -34,382.64 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 107.172541 | 832,605.77 | 102.746827 | 798,223.13 | -34,382.64 | 0.03 |
| 3618AW5S9 | GNMA II POOL CS4457 G2 08/53 FIXED 6 | | | | | 6.000000 | 20 Aug 2053 | | |
| | | Local | 10,306,143.050 | 100.359567 | 10,343,200.54 | 101.959378 | 10,508,079.35 | 164,878.81 | 0.35 |
| Original Face: | | Base | 10,422,298.000 | 100.359567 | 10,343,200.54 | 101.959378 | 10,508,079.35 | 164,878.81 | 0.35 |
| 3618BH6G6 | GNMA II POOL CU0871 G2 05/63 FIXED 5 | | | | | 5.000000 | 20 May 2063 | | |
| | | Local | 4,039,980.550 | 97.908882 | 3,955,499.77 | 98.944434 | 3,997,335.89 | 41,836.12 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 97.908882 | 3,955,499.77 | 98.944434 | 3,997,335.89 | 41,836.12 | 0.13 |
| 36192YD61 | GNMA II POOL AR3725 G2 01/46 FIXED 4 | | | | | 4.000000 | 20 Jan 2046 | | |
| | | Local | 1,679,223.930 | 104.772140 | 1,759,358.84 | 95.736730 | 1,607,634.08 | -151,724.76 | 0.05 |
| Original Face: | | Base | 5,682,660.000 | 104.772140 | 1,759,358.84 | 95.736730 | 1,607,634.08 | -151,724.76 | 0.05 |
| 36197D2A5 | GNMA II POOL AZ1669 G2 03/47 FIXED 4.5 | | | | | 4.500000 | 20 Mar 2047 | | |
| | | Local | 519,251.940 | 104.998953 | 545,209.10 | 97.985935 | 508,793.87 | -36,415.23 | 0.02 |
| Original Face: | | Base | 5,271,946.000 | 104.998953 | 545,209.10 | 97.985935 | 508,793.87 | -36,415.23 | 0.02 |
| 36197J4J1 | GNMA II POOL AZ6225 G2 03/47 FIXED 4 | | | | | 4.000000 | 20 Mar 2047 | | |
| | | Local | 3,346,662.060 | 104.817226 | 3,507,878.33 | 95.734952 | 3,203,925.32 | -303,953.01 | 0.11 |
| Original Face: | | Base | 8,934,236.000 | 104.817226 | 3,507,878.33 | 95.734952 | 3,203,925.32 | -303,953.01 | 0.11 |
| 36200MYJ6 | GNMA POOL 604713 GN 10/33 FIXED 5.5 | | | | | 5.500000 | 15 Oct 2033 | | |
| | | Local | 74,713.870 | 100.613889 | 75,172.53 | 103.200757 | 77,105.28 | 1,932.75 | 0.00 |
| Original Face: | | Base | 7,000,000.000 | 100.613889 | 75,172.53 | 103.200757 | 77,105.28 | 1,932.75 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| 36202FV52 | GNMA II POOL 005136 G2 08/26 FIXED 4 | | | | 4.000000 | 20 Aug 2026 | | |
| | 247,057.200 | Local | 101.253762 | 250,154.71 | 99.091057 | 244,811.59 | -5,343.12 | 0.01 |
| Original Face: | 22,821,698.000 | Base | 101.253762 | 250,154.71 | 99.091057 | 244,811.59 | -5,343.12 | 0.01 |
| 36202FZA7 | GNMA II POOL 005237 G2 11/41 FIXED 3.5 | | | | 3.500000 | 20 Nov 2041 | | |
| | 84,726.200 | Local | 102.145452 | 86,543.96 | 92.341307 | 78,237.28 | -8,306.68 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 102.145452 | 86,543.96 | 92.341307 | 78,237.28 | -8,306.68 | 0.00 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | 2.500000 | 20 Jun 2028 | | |
| | 815,972.470 | Local | 100.512530 | 820,154.57 | 97.195447 | 793,088.09 | -27,066.48 | 0.03 |
| Original Face: | 13,640,889.000 | Base | 100.512530 | 820,154.57 | 97.195447 | 793,088.09 | -27,066.48 | 0.03 |
| 3622A2PF3 | GNMA II POOL 784022 G2 09/41 FIXED 5 | | | | 5.000000 | 20 Sep 2041 | | |
| | 485,692.050 | Local | 106.499736 | 517,260.75 | 100.266691 | 486,987.35 | -30,273.40 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 106.499736 | 517,260.75 | 100.266691 | 486,987.35 | -30,273.40 | 0.02 |
| 3622A2PV8 | GNMA POOL 784036 GN 07/45 FIXED 4 | | | | 4.000000 | 15 Jul 2045 | | |
| | 1,340,706.700 | Local | 105.250758 | 1,411,103.96 | 97.090856 | 1,301,703.61 | -109,400.35 | 0.04 |
| Original Face: | 10,000,000.000 | Base | 105.250758 | 1,411,103.96 | 97.090856 | 1,301,703.61 | -109,400.35 | 0.04 |
| 3622AAMV3 | GNMA II POOL 784972 G2 03/70 FLOATING VAR | | | | 6.941000 | 20 Mar 2070 | | |
| | 4,640,019.380 | Local | 105.901101 | 4,913,831.59 | 104.369970 | 4,842,786.83 | -71,044.76 | 0.16 |
| Original Face: | 6,631,731.000 | Base | 105.901101 | 4,913,831.59 | 104.369970 | 4,842,786.83 | -71,044.76 | 0.16 |
| 3622AAPT5 | GNMA II POOL 785034 G2 04/70 FLOATING VAR | | | | 7.450000 | 20 Apr 2070 | | |
| | 5,147,813.400 | Local | 111.198529 | 5,724,292.76 | 106.793900 | 5,497,550.69 | -226,742.07 | 0.18 |
| Original Face: | 10,005,856.000 | Base | 111.198529 | 5,724,292.76 | 106.793900 | 5,497,550.69 | -226,742.07 | 0.18 |
| 3622AAQ49 | GNMA II POOL 785075 G2 05/50 FIXED 3.5 | | | | 3.500000 | 20 May 2050 | | |
| | 3,567,723.780 | Local | 106.139830 | 3,786,775.94 | 91.857306 | 3,277,214.95 | -509,560.99 | 0.11 |
| Original Face: | 7,538,423.000 | Base | 106.139830 | 3,786,775.94 | 91.857306 | 3,277,214.95 | -509,560.99 | 0.11 |
| 3622AARE6 | GNMA II POOL 785085 G2 05/70 FLOATING VAR | | | | 7.262000 | 20 May 2070 | | |
| | 4,567,599.400 | Local | 109.910144 | 5,020,255.06 | 105.138670 | 4,802,313.26 | -217,941.80 | 0.16 |
| Original Face: | 10,000,000.000 | Base | 109.910144 | 5,020,255.06 | 105.138670 | 4,802,313.26 | -217,941.80 | 0.16 |
| 3622AAUF9 | GNMA II POOL 785182 G2 10/70 FLOATING VAR | | | | 7.607000 | 20 Oct 2070 | | |
| | 4,195,648.900 | Local | 108.088640 | 4,535,019.83 | 103.180877 | 4,329,107.33 | -205,912.50 | 0.14 |
| Original Face: | 10,000,000.000 | Base | 108.088640 | 4,535,019.83 | 103.180877 | 4,329,107.33 | -205,912.50 | 0.14 |

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|---|---|---|---|---|---|---|---|---|---|
| 3622AAZR8 | GNMA II POOL 785352 G2 01/71 VARIABLE | | | | | 4.541000 | 20 Jan 2071 | | |
| | | Local | 2,328,616.030 | 111.815206 | 2,603,746.80 | 99.061890 | 2,306,771.05 | -296,975.75 | 0.08 |
| Original Face: | | Base | 6,168,892.000 | 111.815206 | 2,603,746.80 | 99.061890 | 2,306,771.05 | -296,975.75 | 0.08 |
| 3622ABEZ1 | GNMA II POOL 785652 G2 08/71 VARIABLE | | | | | 4.541000 | 20 Aug 2071 | | |
| | | Local | 4,310,162.100 | 109.178833 | 4,705,784.69 | 99.032111 | 4,268,444.52 | -437,340.17 | 0.14 |
| Original Face: | | Base | 10,000,000.000 | 109.178833 | 4,705,784.69 | 99.032111 | 4,268,444.52 | -437,340.17 | 0.14 |
| 3622ABST0 | GNMA II POOL 786030 G2 02/72 FLOATING VAR | | | | | 6.793000 | 20 Feb 2072 | | |
| | | Local | 9,831,324.000 | 107.427094 | 10,561,505.63 | 105.004440 | 10,323,326.71 | -238,178.92 | 0.34 |
| Original Face: | | Base | 10,000,000.000 | 107.427094 | 10,561,505.63 | 105.004440 | 10,323,326.71 | -238,178.92 | 0.34 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | | 4.540000 | 20 Oct 2067 | | |
| | | Local | 6,794,915.890 | 102.199832 | 6,944,392.61 | 98.656580 | 6,703,631.63 | -240,760.98 | 0.22 |
| Original Face: | | Base | 18,000,000.000 | 102.199832 | 6,944,392.61 | 98.656580 | 6,703,631.63 | -240,760.98 | 0.22 |
| 3622AC2P4 | GNMA II POOL 787182 G2 11/73 VARIABLE | | | | | 4.514000 | 20 Nov 2073 | | |
| | | Local | 5,355,117.360 | 96.507908 | 5,168,111.74 | 100.358093 | 5,374,293.66 | 206,181.92 | 0.18 |
| Original Face: | | Base | 5,709,398.000 | 96.507908 | 5,168,111.74 | 100.358093 | 5,374,293.66 | 206,181.92 | 0.18 |
| 3622ADFD5 | GNMA II POOL 787464 G2 06/54 FLOATING VAR | | | | | 4.005000 | 20 Jun 2054 | | |
| | | Local | 13,301,484.560 | 97.048890 | 12,908,943.08 | 97.730040 | 12,999,546.18 | 90,603.10 | 0.43 |
| Original Face: | | Base | 13,363,186.000 | 97.048890 | 12,908,943.08 | 97.730040 | 12,999,546.18 | 90,603.10 | 0.43 |
| 36291FVS4 | GNMA POOL 627125 GN 03/34 FIXED 5.5 | | | | | 5.500000 | 15 Mar 2034 | | |
| | | Local | 68,977.620 | 100.587422 | 69,382.81 | 103.201763 | 71,186.12 | 1,803.31 | 0.00 |
| Original Face: | | Base | 7,322,535.000 | 100.587422 | 69,382.81 | 103.201763 | 71,186.12 | 1,803.31 | 0.00 |
| 36296Q2U2 | GNMA POOL 698387 GN 07/39 FIXED 5 | | | | | 5.000000 | 15 Jul 2039 | | |
| | | Local | 348,794.860 | 104.002777 | 362,756.34 | 102.538503 | 357,649.03 | -5,107.31 | 0.01 |
| Original Face: | | Base | 8,800,000.000 | 104.002777 | 362,756.34 | 102.538503 | 357,649.03 | -5,107.31 | 0.01 |
| 369550BG2 | GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5 | | | | | 3.500000 | 15 May 2025 | | |
| | | Local | 10,000,000.000 | 98.778517 | 9,877,851.73 | 99.165701 | 9,916,570.10 | 38,718.37 | 0.33 |
| | | Base | | 98.778517 | 9,877,851.73 | 99.165701 | 9,916,570.10 | 38,718.37 | 0.33 |
| 373334KS9 | GEORGIA POWER CO SR UNSECURED 05/28 4.65 | | | | | 4.650000 | 16 May 2028 | | |
| | | Local | 5,000,000.000 | 99.904457 | 4,995,222.86 | 101.016299 | 5,050,814.95 | 55,592.09 | 0.17 |
| | | Base | | 99.904457 | 4,995,222.86 | 101.016299 | 5,050,814.95 | 55,592.09 | 0.17 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38141GYH1 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR | | | | | 6.185167 | 10 Sep 2027 | | |
| | | Local | 10,000,000.000 | 99.757150 | 9,975,714.97 | 99.771896 | 9,977,189.60 | 1,474.63 | 0.33 |
| | | Base | | 99.757150 | 9,975,714.97 | 99.771896 | 9,977,189.60 | 1,474.63 | 0.33 |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | | 1.400000 | 16 Jun 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 94.143784 | 9,414,378.40 | -585,621.60 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 94.143784 | 9,414,378.40 | -585,621.60 | 0.31 |
| 38150AHL2 | GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45 | | | | | 1.450000 | 28 Aug 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 92.845392 | 9,284,539.20 | -715,460.80 | 0.31 |
| | | Base | | 100.000000 | 10,000,000.00 | 92.845392 | 9,284,539.20 | -715,460.80 | 0.31 |
| 38150ANJ0 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5 | | | | | 5.000000 | 30 Jun 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.333100 | 9,833,310.00 | -166,690.00 | 0.33 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.333100 | 9,833,310.00 | -166,690.00 | 0.33 |
| 38150AS97 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/25 5.5 | | | | | 5.500000 | 04 Apr 2025 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 99.778311 | 24,944,577.75 | -55,422.25 | 0.83 |
| | | Base | | 100.000000 | 25,000,000.00 | 99.778311 | 24,944,577.75 | -55,422.25 | 0.83 |
| 38375CTA8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA | | | | | 3.500000 | 16 Apr 2042 | | |
| | | Local | 321,229.550 | 105.165658 | 337,823.17 | 95.850770 | 307,901.00 | -29,922.17 | 0.01 |
| Original Face: | | Base | 2,500,000.000 | 105.165658 | 337,823.17 | 95.850770 | 307,901.00 | -29,922.17 | 0.01 |
| 38375GX30 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM | | | | | 3.500000 | 20 Apr 2042 | | |
| | | Local | 2,179,384.390 | 105.001855 | 2,288,394.03 | 94.723610 | 2,064,391.57 | -224,002.46 | 0.07 |
| Original Face: | | Base | 8,000,000.000 | 105.001855 | 2,288,394.03 | 94.723610 | 2,064,391.57 | -224,002.46 | 0.07 |
| 38375UYY0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA | | | | | 6.521670 | 20 Apr 2067 | | |
| | | Local | 4,623,489.330 | 103.232060 | 4,772,923.27 | 100.929690 | 4,666,473.45 | -106,449.82 | 0.16 |
| Original Face: | | Base | 10,000,000.000 | 103.232060 | 4,772,923.27 | 100.929690 | 4,666,473.45 | -106,449.82 | 0.16 |
| 38376C2F5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E | | | | | 3.000000 | 16 Oct 2039 | | |
| | | Local | 166,085.000 | 102.742632 | 170,640.10 | 95.434290 | 158,502.04 | -12,138.06 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 102.742632 | 170,640.10 | 95.434290 | 158,502.04 | -12,138.06 | 0.01 |
| 38376RJ98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG | | | | | 6.508820 | 20 Dec 2066 | | |
| | | Local | 4,876,637.160 | 100.932295 | 4,922,101.79 | 100.209910 | 4,886,873.71 | -35,228.08 | 0.16 |
| Original Face: | | Base | 10,000,000.000 | 100.932295 | 4,922,101.79 | 100.209910 | 4,886,873.71 | -35,228.08 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38377DSY3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA | | | | | 5.666270 | 20 Aug 2034 | | |
| | | Local | 322,674.210 | 104.945561 | 338,632.26 | 102.185670 | 329,726.80 | -8,905.46 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 104.945561 | 338,632.26 | 102.185670 | 329,726.80 | -8,905.46 | 0.01 |
| 38377MBJ4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW | | | | | 5.861850 | 20 Apr 2037 | | |
| | | Local | 648,305.110 | 106.118187 | 687,969.63 | 103.174630 | 668,886.40 | -19,083.23 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 106.118187 | 687,969.63 | 103.174630 | 668,886.40 | -19,083.23 | 0.02 |
| 38378CJ73 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK | | | | | 3.000000 | 16 Jan 2027 | | |
| | | Local | 57,931.640 | 100.805311 | 58,398.17 | 98.285490 | 56,938.40 | -1,459.77 | 0.00 |
| Original Face: | | Base | 6,500,000.000 | 100.805311 | 58,398.17 | 98.285490 | 56,938.40 | -1,459.77 | 0.00 |
| 38378WW25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE | | | | | 3.500000 | 20 Sep 2043 | | |
| | | Local | 4,114,433.760 | 96.792458 | 3,982,461.55 | 94.749650 | 3,898,411.59 | -84,049.96 | 0.13 |
| Original Face: | | Base | 5,429,000.000 | 96.792458 | 3,982,461.55 | 94.749650 | 3,898,411.59 | -84,049.96 | 0.13 |
| 38379KAE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV | | | | | 2.950000 | 16 Oct 2029 | | |
| | | Local | 1,200,397.560 | 101.318762 | 1,216,227.95 | 96.334570 | 1,156,397.83 | -59,830.12 | 0.04 |
| Original Face: | | Base | 3,000,000.000 | 101.318762 | 1,216,227.95 | 96.334570 | 1,156,397.83 | -59,830.12 | 0.04 |
| 38379R2U6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA | | | | | 2.600000 | 16 Aug 2034 | | |
| | | Local | 1,277,090.060 | 95.811389 | 1,223,597.72 | 89.502260 | 1,143,024.47 | -80,573.25 | 0.04 |
| Original Face: | | Base | 2,000,000.000 | 95.811389 | 1,223,597.72 | 89.502260 | 1,143,024.47 | -80,573.25 | 0.04 |
| 38380CAV5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB | | | | | 6.049240 | 20 Nov 2042 | | |
| | | Local | 1,093,588.760 | 111.102823 | 1,215,007.98 | 99.984300 | 1,093,417.07 | -121,590.91 | 0.04 |
| Original Face: | | Base | 5,010,613.000 | 111.102823 | 1,215,007.98 | 99.984300 | 1,093,417.07 | -121,590.91 | 0.04 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | | 2.250000 | 20 Dec 2069 | | |
| | | Local | 3,043,409.470 | 101.236981 | 3,081,055.86 | 95.341160 | 2,901,621.89 | -179,433.97 | 0.10 |
| Original Face: | | Base | 6,068,715.000 | 101.236981 | 3,081,055.86 | 95.341160 | 2,901,621.89 | -179,433.97 | 0.10 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | 2.200000 | 20 Nov 2069 | | |
| | | Local | 3,576,267.450 | 101.752466 | 3,638,940.33 | 97.641567 | 3,491,923.58 | -147,016.75 | 0.12 |
| Original Face: | | Base | 23,575,000.000 | 101.752466 | 3,638,940.33 | 97.641567 | 3,491,923.58 | -147,016.75 | 0.12 |
| 38380LXE8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA | | | | | 2.500000 | 20 Jul 2069 | | |
| | | Local | 2,614,214.140 | 102.225357 | 2,672,389.73 | 97.707420 | 2,554,281.19 | -118,108.54 | 0.09 |
| Original Face: | | Base | 19,739,472.000 | 102.225357 | 2,672,389.73 | 97.707420 | 2,554,281.19 | -118,108.54 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38380LYK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA | | | | | 6.446400 | 20 Aug 2069 | | |
| | | Local | 5,079,715.930 | 102.513169 | 5,207,377.78 | 100.546850 | 5,107,494.36 | -99,883.42 | 0.17 |
| Original Face: | | Base | 10,000,000.000 | 102.513169 | 5,207,377.78 | 100.546850 | 5,107,494.36 | -99,883.42 | 0.17 |
| 38380LYN7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA | | | | | 2.250000 | 20 Jul 2069 | | |
| | | Local | 1,516,113.560 | 101.858233 | 1,544,286.49 | 97.618390 | 1,480,005.65 | -64,280.84 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 101.858233 | 1,544,286.49 | 97.618390 | 1,480,005.65 | -64,280.84 | 0.05 |
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | | 1.250000 | 20 Jul 2067 | | |
| | | Local | 2,721,229.550 | 100.246279 | 2,727,931.37 | 96.988090 | 2,639,268.57 | -88,662.80 | 0.09 |
| Original Face: | | Base | 11,000,000.000 | 100.246279 | 2,727,931.37 | 96.988090 | 2,639,268.57 | -88,662.80 | 0.09 |
| 38380QDR0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB | | | | | 3.421620 | 20 Jul 2070 | | |
| | | Local | 13,829,152.040 | 116.198414 | 16,069,255.32 | 88.078063 | 12,180,449.25 | -3,888,806.07 | 0.41 |
| Original Face: | | Base | 13,083,197.000 | 116.198414 | 16,069,255.32 | 88.078063 | 12,180,449.25 | -3,888,806.07 | 0.41 |
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | | 6.446400 | 20 Aug 2070 | | |
| | | Local | 3,063,226.820 | 103.473876 | 3,169,639.51 | 101.101950 | 3,096,982.05 | -72,657.46 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 103.473876 | 3,169,639.51 | 101.101950 | 3,096,982.05 | -72,657.46 | 0.10 |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | | 6.596400 | 20 Aug 2070 | | |
| | | Local | 3,064,359.080 | 104.437591 | 3,200,342.81 | 101.661650 | 3,115,278.00 | -85,064.81 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 104.437591 | 3,200,342.81 | 101.661650 | 3,115,278.00 | -85,064.81 | 0.10 |
| 38380QKW1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF | | | | | 6.496400 | 20 Sep 2070 | | |
| | | Local | 6,527,310.060 | 104.211160 | 6,802,185.53 | 100.720980 | 6,574,370.66 | -227,814.87 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 104.211160 | 6,802,185.53 | 100.720980 | 6,574,370.66 | -227,814.87 | 0.22 |
| 38381AY42 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA | | | | | 5.630220 | 20 Jun 2048 | | |
| | | Local | 2,161,981.240 | 105.536302 | 2,281,675.04 | 101.599220 | 2,196,556.08 | -85,118.96 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 105.536302 | 2,281,675.04 | 101.599220 | 2,196,556.08 | -85,118.96 | 0.07 |
| 38381R5J4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA | | | | | 4.494270 | 20 Feb 2049 | | |
| | | Local | 2,064,524.510 | 103.989813 | 2,146,895.18 | 96.913430 | 2,000,801.52 | -146,093.66 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 103.989813 | 2,146,895.18 | 96.913430 | 2,000,801.52 | -146,093.66 | 0.07 |
| 38381X2H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE | | | | | 3.000000 | 20 Aug 2049 | | |
| | | Local | 733,605.410 | 101.597552 | 745,325.14 | 90.237980 | 661,990.70 | -83,334.44 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 101.597552 | 745,325.14 | 90.237980 | 661,990.70 | -83,334.44 | 0.02 |

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|---|---|---|---|---|---|---|---|---|---|
| 38381XAZ9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA | | | | | 5.869840 | 20 Jun 2034 | | |
| | | Local | 355,229.710 | 103.331875 | 367,065.52 | 102.349250 | 363,574.94 | -3,490.58 | 0.01 |
| Original Face: | | Base | 6,317,173.000 | 103.331875 | 367,065.52 | 102.349250 | 363,574.94 | -3,490.58 | 0.01 |
| 38381Y7Q1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA | | | | | 4.704230 | 20 Dec 2041 | | |
| | | Local | 1,034,535.670 | 104.004560 | 1,075,964.27 | 99.852900 | 1,033,013.87 | -42,950.40 | 0.03 |
| Original Face: | | Base | 11,457,930.000 | 104.004560 | 1,075,964.27 | 99.852900 | 1,033,013.87 | -42,950.40 | 0.03 |
| 38382CYC9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT | | | | | 5.487570 | 20 Jan 2050 | | |
| | | Local | 3,194,662.940 | 111.782124 | 3,571,062.08 | 101.794560 | 3,251,993.08 | -319,069.00 | 0.11 |
| Original Face: | | Base | 8,141,884.000 | 111.782124 | 3,571,062.08 | 101.794560 | 3,251,993.08 | -319,069.00 | 0.11 |
| 38382RKF4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE | | | | | 1.500000 | 20 Apr 2051 | | |
| | | Local | 4,794,027.400 | 100.295027 | 4,808,171.08 | 80.718390 | 3,869,661.73 | -938,509.35 | 0.13 |
| Original Face: | | Base | 10,000,000.000 | 100.295027 | 4,808,171.08 | 80.718390 | 3,869,661.73 | -938,509.35 | 0.13 |
| 38382TAG9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE | | | | | 2.000000 | 20 May 2051 | | |
| | | Local | 5,311,714.500 | 102.394917 | 5,438,925.64 | 83.678500 | 4,444,763.02 | -994,162.62 | 0.15 |
| Original Face: | | Base | 10,000,000.000 | 102.394917 | 5,438,925.64 | 83.678500 | 4,444,763.02 | -994,162.62 | 0.15 |
| 38383HGM5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT | | | | | 7.000000 | 20 Dec 2062 | | |
| | | Local | 6,303,689.700 | 104.706691 | 6,600,384.89 | 105.498480 | 6,650,296.82 | 49,911.93 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 104.706691 | 6,600,384.89 | 105.498480 | 6,650,296.82 | 49,911.93 | 0.22 |
| 38383WQ82 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ | | | | | 5.000000 | 20 Jun 2048 | | |
| | | Local | 8,592,654.600 | 99.103755 | 8,515,643.34 | 100.745400 | 8,656,704.25 | 141,060.91 | 0.29 |
| Original Face: | | Base | 10,000,000.000 | 99.103755 | 8,515,643.34 | 100.745400 | 8,656,704.25 | 141,060.91 | 0.29 |
| 38383X3N2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT | | | | | 5.500000 | 20 Apr 2063 | | |
| | | Local | 7,272,405.160 | 100.680760 | 7,321,912.75 | 100.533410 | 7,311,196.90 | -10,715.85 | 0.24 |
| Original Face: | | Base | 9,550,638.000 | 100.680760 | 7,321,912.75 | 100.533410 | 7,311,196.90 | -10,715.85 | 0.24 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | | 6.500000 | 20 Jan 2053 | | |
| | | Local | 10,908,087.990 | 102.745848 | 11,207,607.53 | 102.571300 | 11,188,567.66 | -19,039.87 | 0.37 |
| Original Face: | | Base | 20,000,000.000 | 102.745848 | 11,207,607.53 | 102.571300 | 11,188,567.66 | -19,039.87 | 0.37 |
| 38383YMW9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB | | | | | 4.500000 | 20 Dec 2047 | | |
| | | Local | 5,053,750.150 | 97.921124 | 4,948,688.97 | 99.632070 | 5,035,155.89 | 86,466.92 | 0.17 |
| Original Face: | | Base | 6,000,000.000 | 97.921124 | 4,948,688.97 | 99.632070 | 5,035,155.89 | 86,466.92 | 0.17 |

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|---|---|---|---|---|---|---|---|---|---|
| 38383YTF9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA | | | | | 4.500000 | 20 Oct 2048 | | |
| | | Local | 4,081,878.300 | 98.259895 | 4,010,849.32 | 99.749370 | 4,071,647.89 | 60,798.57 | 0.14 |
| | Original Face: | Base | 5,000,000.000 | 98.259895 | 4,010,849.32 | 99.749370 | 4,071,647.89 | 60,798.57 | 0.14 |
| 38384ABL6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B | | | | | 6.000000 | 20 Dec 2049 | | |
| | | Local | 7,868,838.030 | 101.407817 | 7,979,616.85 | 102.748320 | 8,085,098.88 | 105,482.03 | 0.27 |
| | Original Face: | Base | 10,000,000.000 | 101.407817 | 7,979,616.85 | 102.748320 | 8,085,098.88 | 105,482.03 | 0.27 |
| 38384AF32 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA | | | | | 6.000000 | 20 Feb 2050 | | |
| | | Local | 7,899,396.300 | 100.605510 | 7,947,227.90 | 102.746350 | 8,116,341.37 | 169,113.47 | 0.27 |
| | Original Face: | Base | 10,000,000.000 | 100.605510 | 7,947,227.90 | 102.746350 | 8,116,341.37 | 169,113.47 | 0.27 |
| 38384AJ20 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA | | | | | 5.500000 | 20 Jun 2042 | | |
| | | Local | 7,845,581.970 | 99.879328 | 7,836,114.55 | 100.801100 | 7,908,432.93 | 72,318.38 | 0.26 |
| | Original Face: | Base | 10,000,000.000 | 99.879328 | 7,836,114.55 | 100.801100 | 7,908,432.93 | 72,318.38 | 0.26 |
| 38384AP31 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC | | | | | 5.500000 | 20 Jul 2048 | | |
| | | Local | 9,206,607.690 | 99.832024 | 9,191,142.81 | 102.058680 | 9,396,142.28 | 204,999.47 | 0.31 |
| | Original Face: | Base | 10,000,000.000 | 99.832024 | 9,191,142.81 | 102.058680 | 9,396,142.28 | 204,999.47 | 0.31 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | | 5.500000 | 20 Nov 2045 | | |
| | | Local | 8,052,785.810 | 99.608272 | 8,021,240.80 | 101.860240 | 8,202,586.95 | 181,346.15 | 0.27 |
| | Original Face: | Base | 10,000,000.000 | 99.608272 | 8,021,240.80 | 101.860240 | 8,202,586.95 | 181,346.15 | 0.27 |
| 38384BBV2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT | | | | | 4.000000 | 20 Jun 2063 | | |
| | | Local | 10,051,376.770 | 93.801622 | 9,428,354.43 | 94.670590 | 9,515,697.69 | 87,343.26 | 0.32 |
| | Original Face: | Base | 10,966,749.000 | 93.801622 | 9,428,354.43 | 94.670590 | 9,515,697.69 | 87,343.26 | 0.32 |
| 38384BXP1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA | | | | | 6.000000 | 20 Nov 2049 | | |
| | | Local | 15,869,447.520 | 99.854164 | 15,846,304.17 | 102.435590 | 16,255,962.20 | 409,658.03 | 0.54 |
| | Original Face: | Base | 20,000,000.000 | 99.854164 | 15,846,304.17 | 102.435590 | 16,255,962.20 | 409,658.03 | 0.54 |
| 38384BXR7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB | | | | | 6.000000 | 20 May 2034 | | |
| | | Local | 4,630,850.690 | 101.628124 | 4,706,246.66 | 103.461020 | 4,791,125.36 | 84,878.70 | 0.16 |
| | Original Face: | Base | 5,000,000.000 | 101.628124 | 4,706,246.66 | 103.461020 | 4,791,125.36 | 84,878.70 | 0.16 |
| 38384CFE4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA | | | | | 6.000000 | 20 Nov 2049 | | |
| | | Local | 7,941,966.500 | 99.976951 | 7,940,135.92 | 101.872030 | 8,090,642.50 | 150,506.58 | 0.27 |
| | Original Face: | Base | 10,000,000.000 | 99.976951 | 7,940,135.92 | 101.872030 | 8,090,642.50 | 150,506.58 | 0.27 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38384DPU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC | | | | | 6.000000 | 20 Sep 2049 | | |
| | | Local | 4,266,105.150 | 99.487733 | 4,244,251.29 | 102.060230 | 4,353,996.73 | 109,745.44 | 0.15 |
| | Original Face: | Base | 10,000,000.000 | 99.487733 | 4,244,251.29 | 102.060230 | 4,353,996.73 | 109,745.44 | 0.15 |
| 38384DQQ3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD | | | | | 6.000000 | 20 Mar 2051 | | |
| | | Local | 9,907,584.960 | 99.814853 | 9,889,241.37 | 101.532880 | 10,059,456.35 | 170,214.98 | 0.34 |
| | Original Face: | Base | 10,394,000.000 | 99.814853 | 9,889,241.37 | 101.532880 | 10,059,456.35 | 170,214.98 | 0.34 |
| 38384DZ42 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QV | | | | | 6.500000 | 20 Aug 2034 | | |
| | | Local | 7,622,712.700 | 102.250302 | 7,794,246.78 | 104.042700 | 7,930,876.11 | 136,629.33 | 0.26 |
| | Original Face: | Base | 8,020,882.000 | 102.250302 | 7,794,246.78 | 104.042700 | 7,930,876.11 | 136,629.33 | 0.26 |
| 38384DZ59 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QB | | | | | 6.500000 | 20 Dec 2049 | | |
| | | Local | 1,730,006.020 | 101.065505 | 1,748,439.32 | 101.895980 | 1,762,806.59 | 14,367.27 | 0.06 |
| | Original Face: | Base | 4,199,126.000 | 101.065505 | 1,748,439.32 | 101.895980 | 1,762,806.59 | 14,367.27 | 0.06 |
| 38384E4Z5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA | | | | | 7.000000 | 20 Jun 2053 | | |
| | | Local | 4,432,390.410 | 101.475108 | 4,497,772.95 | 104.166270 | 4,617,055.76 | 119,282.81 | 0.15 |
| | Original Face: | Base | 10,000,000.000 | 101.475108 | 4,497,772.95 | 104.166270 | 4,617,055.76 | 119,282.81 | 0.15 |
| 38384EJU0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA | | | | | 6.000000 | 20 Sep 2045 | | |
| | | Local | 8,025,664.610 | 99.835565 | 8,012,467.60 | 100.627420 | 8,076,019.23 | 63,551.63 | 0.27 |
| | Original Face: | Base | 10,000,000.000 | 99.835565 | 8,012,467.60 | 100.627420 | 8,076,019.23 | 63,551.63 | 0.27 |
| 38384EL29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 LA | | | | | 6.500000 | 20 Apr 2050 | | |
| | | Local | 3,085,868.110 | 100.924545 | 3,114,398.35 | 101.736030 | 3,139,439.71 | 25,041.36 | 0.10 |
| | Original Face: | Base | 10,000,000.000 | 100.924545 | 3,114,398.35 | 101.736030 | 3,139,439.71 | 25,041.36 | 0.10 |
| 38384EL52 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ | | | | | 6.000000 | 20 Sep 2053 | | |
| | | Local | 3,169,420.900 | 99.970628 | 3,168,489.99 | 105.480330 | 3,343,115.62 | 174,625.63 | 0.11 |
| | Original Face: | Base | 3,000,221.000 | 99.970628 | 3,168,489.99 | 105.480330 | 3,343,115.62 | 174,625.63 | 0.11 |
| 38384GNL0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD | | | | | 6.000000 | 20 Apr 2049 | | |
| | | Local | 7,796,720.400 | 100.872994 | 7,864,785.32 | 101.222800 | 7,892,058.70 | 27,273.38 | 0.26 |
| | Original Face: | Base | 9,000,000.000 | 100.872994 | 7,864,785.32 | 101.222800 | 7,892,058.70 | 27,273.38 | 0.26 |
| 38384GZK9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA | | | | | 5.000000 | 20 Jun 2044 | | |
| | | Local | 8,541,861.960 | 98.743361 | 8,434,521.56 | 100.268800 | 8,564,822.48 | 130,300.92 | 0.29 |
| | Original Face: | Base | 10,000,000.000 | 98.743361 | 8,434,521.56 | 100.268800 | 8,564,822.48 | 130,300.92 | 0.29 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 38384HJH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD | | | | | 4.500000 | 20 Dec 2053 | | |
| | | Local | 9,593,547.610 | 97.184736 | 9,323,463.94 | 98.350160 | 9,435,269.42 | 111,805.48 | 0.32 |
| Original Face: | | Base | 10,000,000.000 | 97.184736 | 9,323,463.94 | 98.350160 | 9,435,269.42 | 111,805.48 | 0.32 |
| 38384HSD1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH | | | | | 5.500000 | 20 Oct 2048 | | |
| | | Local | 9,675,041.070 | 99.969095 | 9,672,051.02 | 100.792330 | 9,751,699.32 | 79,648.30 | 0.33 |
| Original Face: | | Base | 10,000,000.000 | 99.969095 | 9,672,051.02 | 100.792330 | 9,751,699.32 | 79,648.30 | 0.33 |
| 38384JH98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA | | | | | 5.000000 | 20 Feb 2039 | | |
| | | Local | 4,404,790.580 | 99.193257 | 4,369,255.24 | 100.261250 | 4,416,298.10 | 47,042.86 | 0.15 |
| Original Face: | | Base | 5,000,000.000 | 99.193257 | 4,369,255.24 | 100.261250 | 4,416,298.10 | 47,042.86 | 0.15 |
| 38384Q4H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD | | | | | 5.000000 | 20 Jan 2052 | | |
| | | Local | 8,278,203.460 | 99.781384 | 8,260,105.99 | 99.329270 | 8,222,679.07 | -37,426.92 | 0.27 |
| Original Face: | | Base | 8,288,360.000 | 99.781384 | 8,260,105.99 | 99.329270 | 8,222,679.07 | -37,426.92 | 0.27 |
| 38384UQY8 | GOVERNMENT NATIONAL MORTGAGE 12/51 5 | | | | | 5.000000 | 20 Dec 2051 | | |
| | | Local | 5,000,000.000 | 99.671906 | 4,983,595.32 | 99.671875 | 4,983,593.75 | -1.57 | 0.17 |
| Original Face: | | Base | 5,000,000.000 | 99.671906 | 4,983,595.32 | 99.671875 | 4,983,593.75 | -1.57 | 0.17 |
| 41284VAC6 | HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5 | | | | | 6.500000 | 10 Mar 2028 | | |
| | | Local | 20,000,000.000 | 99.764683 | 19,952,936.65 | 104.025418 | 20,805,083.60 | 852,146.95 | 0.70 |
| | | Base | | 99.764683 | 19,952,936.65 | 104.025418 | 20,805,083.60 | 852,146.95 | 0.70 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | | 3.200000 | 21 Aug 2025 | | |
| | | Local | 5,000,000.000 | 99.971219 | 4,998,560.93 | 98.805248 | 4,940,262.40 | -58,298.53 | 0.17 |
| | | Base | | 99.971219 | 4,998,560.93 | 98.805248 | 4,940,262.40 | -58,298.53 | 0.17 |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | | 2.050000 | 15 Nov 2024 | | |
| | | Local | 4,000,000.000 | 99.996498 | 3,999,859.93 | 99.342585 | 3,973,703.40 | -26,156.53 | 0.13 |
| | | Base | | 99.996498 | 3,999,859.93 | 99.342585 | 3,973,703.40 | -26,156.53 | 0.13 |
| 438516CL8 | HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25 | | | | | 4.250000 | 15 Jan 2029 | | |
| | | Local | 15,000,000.000 | 99.819419 | 14,972,912.92 | 100.711360 | 15,106,704.00 | 133,791.08 | 0.50 |
| | | Base | | 99.819419 | 14,972,912.92 | 100.711360 | 15,106,704.00 | 133,791.08 | 0.50 |
| 438516CM6 | HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5 | | | | | 4.500000 | 15 Jan 2034 | | |
| | | Local | 10,000,000.000 | 99.206462 | 9,920,646.17 | 99.387678 | 9,938,767.80 | 18,121.63 | 0.33 |
| | | Base | | 99.206462 | 9,920,646.17 | 99.387678 | 9,938,767.80 | 18,121.63 | 0.33 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 458140CN8 | INTEL CORP SR UNSECURED 02/31 5 | | | | 5.000000 | 21 Feb 2031 | | |
| | 5,000,000.000 | Local | 99.656529 | 4,982,826.44 | 99.792807 | 4,989,640.35 | 6,813.91 | 0.17 |
| | | Base | 99.656529 | 4,982,826.44 | 99.792807 | 4,989,640.35 | 6,813.91 | 0.17 |
| 459200AS0 | IBM CORP SR UNSECURED 01/28 6.5 | | | | 6.500000 | 15 Jan 2028 | | |
| | 10,000,000.000 | Local | 107.112024 | 10,711,202.36 | 107.167327 | 10,716,732.70 | 5,530.34 | 0.36 |
| | | Base | 107.112024 | 10,711,202.36 | 107.167327 | 10,716,732.70 | 5,530.34 | 0.36 |
| 46625HHF0 | JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4 | | | | 6.400000 | 15 May 2038 | | |
| | 5,000,000.000 | Local | 99.472644 | 4,973,632.21 | 115.822378 | 5,791,118.90 | 817,486.69 | 0.19 |
| | | Base | 99.472644 | 4,973,632.21 | 115.822378 | 5,791,118.90 | 817,486.69 | 0.19 |
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 5.965170 | 10 Dec 2025 | | |
| | 10,000,000.000 | Local | 100.013785 | 10,001,378.48 | 100.057136 | 10,005,713.60 | 4,335.12 | 0.33 |
| | | Base | 100.013785 | 10,001,378.48 | 100.057136 | 10,005,713.60 | 4,335.12 | 0.33 |
| 478160AL8 | JOHNSON + JOHNSON SR UNSECURED 05/33 4.95 | | | | 4.950000 | 15 May 2033 | | |
| | 5,000,000.000 | Local | 98.940228 | 4,947,011.40 | 106.370192 | 5,318,509.60 | 371,498.20 | 0.18 |
| | | Base | 98.940228 | 4,947,011.40 | 106.370192 | 5,318,509.60 | 371,498.20 | 0.18 |
| 478160CP7 | JOHNSON + JOHNSON SR UNSECURED 09/27 0.95 | | | | 0.950000 | 01 Sep 2027 | | |
| | 10,000,000.000 | Local | 99.970948 | 9,997,094.81 | 91.679526 | 9,167,952.60 | -829,142.21 | 0.31 |
| | | Base | 99.970948 | 9,997,094.81 | 91.679526 | 9,167,952.60 | -829,142.21 | 0.31 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | |
| | 7,500,000.000 | Local | 99.468509 | 7,460,138.18 | 70.659584 | 5,299,468.80 | -2,160,669.38 | 0.18 |
| | | Base | 99.468509 | 7,460,138.18 | 70.659584 | 5,299,468.80 | -2,160,669.38 | 0.18 |
| 487836BP2 | KELLANOVA SR UNSECURED 04/26 3.25 | | | | 3.250000 | 01 Apr 2026 | | |
| | 5,000,000.000 | Local | 99.983680 | 4,999,183.99 | 98.008507 | 4,900,425.35 | -98,758.64 | 0.16 |
| | | Base | 99.983680 | 4,999,183.99 | 98.008507 | 4,900,425.35 | -98,758.64 | 0.16 |
| 487836BZ0 | KELLANOVA SR UNSECURED 03/33 5.25 | | | | 5.250000 | 01 Mar 2033 | | |
| | 1,000,000.000 | Local | 99.844047 | 998,440.47 | 103.329500 | 1,033,295.00 | 34,854.53 | 0.03 |
| | | Base | 99.844047 | 998,440.47 | 103.329500 | 1,033,295.00 | 34,854.53 | 0.03 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | 10,000,000.000 | Local | 99.858773 | 9,985,877.31 | 93.937046 | 9,393,704.60 | -592,172.71 | 0.31 |
| | | Base | 99.858773 | 9,985,877.31 | 93.937046 | 9,393,704.60 | -592,172.71 | 0.31 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 49327M3F9 | KEY BANK NA SR UNSECURED 11/27 5.85 | | | | 5.850000 | 15 Nov 2027 | | |
| | 10,000,000.000 | Local | 99.887555 | 9,988,755.50 | 102.906903 | 10,290,690.30 | 301,934.80 | 0.34 |
| | | Base | 99.887555 | 9,988,755.50 | 102.906903 | 10,290,690.30 | 301,934.80 | 0.34 |
| 49327M3H5 | KEY BANK NA SR UNSECURED 01/33 5 | | | | 5.000000 | 26 Jan 2033 | | |
| | 5,000,000.000 | Local | 99.579948 | 4,978,997.40 | 97.496417 | 4,874,820.85 | -104,176.55 | 0.16 |
| | | Base | 99.579948 | 4,978,997.40 | 97.496417 | 4,874,820.85 | -104,176.55 | 0.16 |
| 494368CA9 | KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875 | | | | 2.875000 | 07 Feb 2050 | | |
| | 4,000,000.000 | Local | 99.728709 | 3,989,148.37 | 70.428102 | 2,817,124.08 | -1,172,024.29 | 0.09 |
| | | Base | 99.728709 | 3,989,148.37 | 70.428102 | 2,817,124.08 | -1,172,024.29 | 0.09 |
| 494553AE0 | KINDER MORGAN INC SR UNSECURED 02/34 5.4 | | | | 5.400000 | 01 Feb 2034 | | |
| | 15,000,000.000 | Local | 99.701057 | 14,955,158.58 | 101.597436 | 15,239,615.40 | 284,456.82 | 0.51 |
| | | Base | 99.701057 | 14,955,158.58 | 101.597436 | 15,239,615.40 | 284,456.82 | 0.51 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | |
| | 15,000,000.000 | Local | 98.942395 | 14,841,359.26 | 61.695617 | 9,254,342.55 | -5,587,016.71 | 0.31 |
| | | Base | 98.942395 | 14,841,359.26 | 61.695617 | 9,254,342.55 | -5,587,016.71 | 0.31 |
| 539830CA5 | LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75 | | | | 4.750000 | 15 Feb 2034 | | |
| | 10,000,000.000 | Local | 99.704645 | 9,970,464.53 | 101.393461 | 10,139,346.10 | 168,881.57 | 0.34 |
| | | Base | 99.704645 | 9,970,464.53 | 101.393461 | 10,139,346.10 | 168,881.57 | 0.34 |
| 548661DX2 | LOWE S COS INC SR UNSECURED 04/28 1.3 | | | | 1.300000 | 15 Apr 2028 | | |
| | 5,000,000.000 | Local | 99.965643 | 4,998,282.17 | 89.804061 | 4,490,203.05 | -508,079.12 | 0.15 |
| | | Base | 99.965643 | 4,998,282.17 | 89.804061 | 4,490,203.05 | -508,079.12 | 0.15 |
| 579780AT4 | MCCORMICK + CO SR UNSECURED 04/33 4.95 | | | | 4.950000 | 15 Apr 2033 | | |
| | 5,000,000.000 | Local | 99.943196 | 4,997,159.82 | 101.665032 | 5,083,251.60 | 86,091.78 | 0.17 |
| | | Base | 99.943196 | 4,997,159.82 | 101.665032 | 5,083,251.60 | 86,091.78 | 0.17 |
| 58013MEF7 | MCDONALD S CORP SR UNSECURED 03/38 6.3 | | | | 6.300000 | 01 Mar 2038 | | |
| | 5,000,000.000 | Local | 99.789532 | 4,989,476.58 | 111.897544 | 5,594,877.20 | 605,400.62 | 0.19 |
| | | Base | 99.789532 | 4,989,476.58 | 111.897544 | 5,594,877.20 | 605,400.62 | 0.19 |
| 58013MFP4 | MCDONALD S CORP SR UNSECURED 07/27 3.5 | | | | 3.500000 | 01 Jul 2027 | | |
| | 5,000,000.000 | Local | 105.679129 | 5,283,956.45 | 97.847691 | 4,892,384.55 | -391,571.90 | 0.16 |
| | | Base | 105.679129 | 5,283,956.45 | 97.847691 | 4,892,384.55 | -391,571.90 | 0.16 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 58772WAC7 | MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3 | | | | | 0.460000 | 15 Jun 2026 | | |
| | | Local | 4,354,660.430 | 98.829760 | 4,303,700.46 | 98.548500 | 4,291,452.53 | -12,247.93 | 0.14 |
| Original Face: | | Base | 18,150,000.000 | 98.829760 | 4,303,700.46 | 98.548500 | 4,291,452.53 | -12,247.93 | 0.14 |
| 604059AE5 | 3M COMPANY SR UNSECURED 02/28 6.375 | | | | | 6.375000 | 15 Feb 2028 | | |
| | | Local | 10,000,000.000 | 107.644005 | 10,764,400.45 | 106.049558 | 10,604,955.80 | -159,444.65 | 0.35 |
| | | Base | | 107.644005 | 10,764,400.45 | 106.049558 | 10,604,955.80 | -159,444.65 | 0.35 |
| 609207AY1 | MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875 | | | | | 1.875000 | 15 Oct 2032 | | |
| | | Local | 16,500,000.000 | 99.840974 | 16,473,760.73 | 82.292969 | 13,578,339.89 | -2,895,420.84 | 0.45 |
| | | Base | | 99.840974 | 16,473,760.73 | 82.292969 | 13,578,339.89 | -2,895,420.84 | 0.45 |
| 61761JVL0 | MORGAN STANLEY SR UNSECURED 10/24 3.7 | | | | | 3.700000 | 23 Oct 2024 | | |
| | | Local | 7,155,000.000 | 100.027748 | 7,156,985.34 | 99.760816 | 7,137,886.38 | -19,098.96 | 0.24 |
| | | Base | | 100.027748 | 7,156,985.34 | 99.760816 | 7,137,886.38 | -19,098.96 | 0.24 |
| 637432NN1 | NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05 | | | | | 3.050000 | 25 Apr 2027 | | |
| | | Local | 10,000,000.000 | 99.945775 | 9,994,577.48 | 96.838917 | 9,683,891.70 | -310,685.78 | 0.32 |
| | | Base | | 99.945775 | 9,994,577.48 | 96.838917 | 9,683,891.70 | -310,685.78 | 0.32 |
| 63743HFJ6 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05 | | | | | 5.050000 | 15 Sep 2028 | | |
| | | Local | 15,000,000.000 | 99.990727 | 14,998,609.10 | 102.287735 | 15,343,160.25 | 344,551.15 | 0.51 |
| | | Base | | 99.990727 | 14,998,609.10 | 102.287735 | 15,343,160.25 | 344,551.15 | 0.51 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | | 2.750000 | 01 Nov 2029 | | |
| | | Local | 5,000,000.000 | 99.793465 | 4,989,673.25 | 92.200341 | 4,610,017.05 | -379,656.20 | 0.15 |
| | | Base | | 99.793465 | 4,989,673.25 | 92.200341 | 4,610,017.05 | -379,656.20 | 0.15 |
| 65473PAJ4 | NISOURCE INC SR UNSECURED 05/30 3.6 | | | | | 3.600000 | 01 May 2030 | | |
| | | Local | 7,000,000.000 | 99.792073 | 6,985,445.10 | 94.828645 | 6,638,005.15 | -347,439.95 | 0.22 |
| | | Base | | 99.792073 | 6,985,445.10 | 94.828645 | 6,638,005.15 | -347,439.95 | 0.22 |
| 65473PAP0 | NISOURCE INC SR UNSECURED 06/33 5.4 | | | | | 5.400000 | 30 Jun 2033 | | |
| | | Local | 5,000,000.000 | 99.662661 | 4,983,133.06 | 102.747031 | 5,137,351.55 | 154,218.49 | 0.17 |
| | | Base | | 99.662661 | 4,983,133.06 | 102.747031 | 5,137,351.55 | 154,218.49 | 0.17 |
| 65480WAD3 | NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3 | | | | | 4.910000 | 15 Nov 2027 | | |
| | | Local | 9,190,000.000 | 99.613905 | 9,154,517.91 | 100.220870 | 9,210,297.95 | 55,780.04 | 0.31 |
| Original Face: | | Base | 9,190,000.000 | 99.613905 | 9,154,517.91 | 100.220870 | 9,210,297.95 | 55,780.04 | 0.31 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 655844BT4 | NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15 | | | | 3.150000 | 01 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.957990 | 4,997,899.52 | 96.761732 | 4,838,086.60 | -159,812.92 | 0.16 |
| | | Base | 99.957990 | 4,997,899.52 | 96.761732 | 4,838,086.60 | -159,812.92 | 0.16 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 5,000,000.000 | Local | 99.785385 | 4,989,269.27 | 88.240538 | 4,412,026.90 | -577,242.37 | 0.15 |
| | | Base | 99.785385 | 4,989,269.27 | 88.240538 | 4,412,026.90 | -577,242.37 | 0.15 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 5,000,000.000 | Local | 99.908865 | 4,995,443.23 | 99.557556 | 4,977,877.80 | -17,565.43 | 0.17 |
| | | Base | 99.908865 | 4,995,443.23 | 99.557556 | 4,977,877.80 | -17,565.43 | 0.17 |
| 665859AX2 | NORTHERN TRUST CORP SUBORDINATED 11/32 6.125 | | | | 6.125000 | 02 Nov 2032 | | |
| | 10,000,000.000 | Local | 99.695883 | 9,969,588.34 | 109.639797 | 10,963,979.70 | 994,391.36 | 0.37 |
| | | Base | 99.695883 | 9,969,588.34 | 109.639797 | 10,963,979.70 | 994,391.36 | 0.37 |
| 677415CV1 | OHIO POWER COMPANY SR UNSECURED 06/33 5 | | | | 5.000000 | 01 Jun 2033 | | |
| | 5,000,000.000 | Local | 99.577034 | 4,978,851.68 | 100.007491 | 5,000,374.55 | 21,522.87 | 0.17 |
| | | Base | 99.577034 | 4,978,851.68 | 100.007491 | 5,000,374.55 | 21,522.87 | 0.17 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | 1.650000 | 25 Mar 2026 | | |
| | 10,000,000.000 | Local | 99.985025 | 9,998,502.45 | 95.432439 | 9,543,243.90 | -455,258.55 | 0.32 |
| | | Base | 99.985025 | 9,998,502.45 | 95.432439 | 9,543,243.90 | -455,258.55 | 0.32 |
| 6944PL2M0 | PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR | | | | 6.161551 | 30 Mar 2025 | | |
| | 15,000,000.000 | Local | 100.005699 | 15,000,854.83 | 100.245330 | 15,036,799.50 | 35,944.67 | 0.50 |
| | | Base | 100.005699 | 15,000,854.83 | 100.245330 | 15,036,799.50 | 35,944.67 | 0.50 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 5,000,000.000 | Local | 106.128148 | 5,306,407.39 | 92.644687 | 4,632,234.35 | -674,173.04 | 0.15 |
| | | Base | 106.128148 | 5,306,407.39 | 92.644687 | 4,632,234.35 | -674,173.04 | 0.15 |
| 71713UAT9 | PHARMACIA LLC COMPANY GUAR 12/27 6.75 | | | | 6.750000 | 15 Dec 2027 | | |
| | 3,000,000.000 | Local | 106.944286 | 3,208,328.57 | 107.309176 | 3,219,275.28 | 10,946.71 | 0.11 |
| | | Base | 106.944286 | 3,208,328.57 | 107.309176 | 3,219,275.28 | 10,946.71 | 0.11 |
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | |
| | 20,000,000.000 | Local | 99.821223 | 19,964,244.57 | 86.969487 | 17,393,897.40 | -2,570,347.17 | 0.58 |
| | | Base | 99.821223 | 19,964,244.57 | 86.969487 | 17,393,897.40 | -2,570,347.17 | 0.58 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | 1.000000 | 23 Apr 2026 | | |
| | 7,500,000.000 | Local | 99.987206 | 7,499,040.48 | 95.061321 | 7,129,599.08 | -369,441.40 | 0.24 |
| | | Base | 99.987206 | 7,499,040.48 | 95.061321 | 7,129,599.08 | -369,441.40 | 0.24 |
| 744448CY5 | PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25 | | | | 5.250000 | 01 Apr 2053 | | |
| | 5,000,000.000 | Local | 99.312178 | 4,965,608.89 | 96.928043 | 4,846,402.15 | -119,206.74 | 0.16 |
| | | Base | 99.312178 | 4,965,608.89 | 96.928043 | 4,846,402.15 | -119,206.74 | 0.16 |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 15,000,000.000 | Local | 99.926268 | 14,988,940.25 | 88.616729 | 13,292,509.35 | -1,696,430.90 | 0.44 |
| | | Base | 99.926268 | 14,988,940.25 | 88.616729 | 13,292,509.35 | -1,696,430.90 | 0.44 |
| 771196BE1 | ROCHE HOLDINGS INC COMPANY GUAR 144A 09/24 3.35 | | | | 3.350000 | 30 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.01 | 99.819271 | 4,990,963.55 | -9,036.46 | 0.17 |
| | | Base | 100.000000 | 5,000,000.01 | 99.819271 | 4,990,963.55 | -9,036.46 | 0.17 |
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | 5.329180 | 18 Nov 2027 | | |
| | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 98.083717 | 7,356,278.78 | -143,721.22 | 0.25 |
| | | Base | 100.000000 | 7,500,000.00 | 98.083717 | 7,356,278.78 | -143,721.22 | 0.25 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | 3.500000 | 14 Feb 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.236729 | 14,885,509.35 | -114,490.65 | 0.50 |
| | | Base | 100.000000 | 15,000,000.00 | 99.236729 | 14,885,509.35 | -114,490.65 | 0.50 |
| 78014RKV1 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | 4.857000 | 14 Feb 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.825324 | 9,982,532.40 | -17,467.60 | 0.33 |
| | | Base | 100.000000 | 10,000,000.00 | 99.825324 | 9,982,532.40 | -17,467.60 | 0.33 |
| 808513AU9 | CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2 | | | | 3.200000 | 25 Jan 2028 | | |
| | 10,000,000.000 | Local | 99.949703 | 9,994,970.26 | 96.044409 | 9,604,440.90 | -390,529.36 | 0.32 |
| | | Base | 99.949703 | 9,994,970.26 | 96.044409 | 9,604,440.90 | -390,529.36 | 0.32 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 6.418283 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.933586 | 5,046,679.30 | 46,679.30 | 0.17 |
| | | Base | 100.000000 | 5,000,000.00 | 100.933586 | 5,046,679.30 | 46,679.30 | 0.17 |
| 808513CG8 | CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875 | | | | 5.875000 | 24 Aug 2026 | | |
| | 12,000,000.000 | Local | 99.942987 | 11,993,158.48 | 102.479684 | 12,297,562.08 | 304,403.60 | 0.41 |
| | | Base | 99.942987 | 11,993,158.48 | 102.479684 | 12,297,562.08 | 304,403.60 | 0.41 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 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 | 107.474019 | 16,121,102.85 | 1,121,102.85 | 0.54 |
| | | Base | | 100.000000 | 15,000,000.00 | 107.474019 | 16,121,102.85 | 1,121,102.85 | 0.54 |
| 824348BR6 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25 | | | | | 4.250000 | 08 Aug 2025 | | |
| | | Local | 7,000,000.000 | 99.996417 | 6,999,749.16 | 99.463714 | 6,962,459.98 | -37,289.18 | 0.23 |
| | | Base | | 99.996417 | 6,999,749.16 | 99.463714 | 6,962,459.98 | -37,289.18 | 0.23 |
| 83164M6H7 | SBA POOL 510772 SBA 03/46 FLOATING VAR | | | | | 7.075000 | 25 Mar 2046 | | |
| | | Local | 2,867,655.790 | 103.210648 | 2,959,726.13 | 105.539446 | 3,026,508.03 | 66,781.90 | 0.10 |
| Original Face: | | Base | 6,137,472.000 | 103.210648 | 2,959,726.13 | 105.539446 | 3,026,508.03 | 66,781.90 | 0.10 |
| 83164M6Y0 | SBA POOL 510787 SBA 04/46 FLOATING VAR | | | | | 7.075000 | 25 Apr 2046 | | |
| | | Local | 4,387,390.350 | 103.211079 | 4,528,272.90 | 105.242622 | 4,617,404.64 | 89,131.74 | 0.15 |
| Original Face: | | Base | 8,000,000.000 | 103.211079 | 4,528,272.90 | 105.242622 | 4,617,404.64 | 89,131.74 | 0.15 |
| 83164NA49 | SBA POOL 510827 SBA 02/32 FLOATING VAR | | | | | 8.825000 | 25 Feb 2032 | | |
| | | Local | 5,841,837.560 | 105.534451 | 6,165,151.20 | 105.487414 | 6,162,403.37 | -2,747.83 | 0.21 |
| Original Face: | | Base | 12,000,000.000 | 105.534451 | 6,165,151.20 | 105.487414 | 6,162,403.37 | -2,747.83 | 0.21 |
| 83164NAH0 | SBA POOL 510808 SBA 06/46 FLOATING VAR | | | | | 7.825000 | 25 Jun 2046 | | |
| | | Local | 7,479,045.010 | 104.914214 | 7,846,581.29 | 103.744465 | 7,759,095.23 | -87,486.06 | 0.26 |
| Original Face: | | Base | 13,550,000.000 | 104.914214 | 7,846,581.29 | 103.744465 | 7,759,095.23 | -87,486.06 | 0.26 |
| 8316A0A26 | SBA POOL 530024 SBA 12/41 FLOATING VAR | | | | | 8.625000 | 25 Dec 2041 | | |
| | | Local | 5,481,408.690 | 111.432425 | 6,108,066.64 | 110.734546 | 6,069,813.03 | -38,253.61 | 0.20 |
| Original Face: | | Base | 10,000,000.000 | 111.432425 | 6,108,066.64 | 110.734546 | 6,069,813.03 | -38,253.61 | 0.20 |
| 8316A0A34 | SBA POOL 530025 SBA 02/32 FLOATING VAR | | | | | 9.375000 | 25 Feb 2032 | | |
| | | Local | 4,338,358.780 | 109.399316 | 4,746,134.83 | 107.883746 | 4,680,383.97 | -65,750.86 | 0.16 |
| Original Face: | | Base | 10,000,000.000 | 109.399316 | 4,746,134.83 | 107.883746 | 4,680,383.97 | -65,750.86 | 0.16 |
| 8316A0BW9 | SBA POOL 530052 SBA 01/32 FLOATING VAR | | | | | 8.625000 | 25 Jan 2032 | | |
| | | Local | 5,537,424.370 | 107.197219 | 5,935,964.94 | 105.004272 | 5,814,532.15 | -121,432.79 | 0.19 |
| Original Face: | | Base | 10,000,000.000 | 107.197219 | 5,935,964.94 | 105.004272 | 5,814,532.15 | -121,432.79 | 0.19 |
| 8316A0DK3 | SBA POOL 530105 SBA 03/47 FLOATING VAR | | | | | 6.750000 | 25 Mar 2047 | | |
| | | Local | 6,180,319.240 | 102.516363 | 6,335,838.51 | 103.597011 | 6,402,626.00 | 66,787.49 | 0.21 |
| Original Face: | | Base | 10,000,000.000 | 102.516363 | 6,335,838.51 | 103.597011 | 6,402,626.00 | 66,787.49 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 8316A0EG1 | SBA POOL 530134 SBA 05/47 FLOATING VAR | | | | | 5.750000 | 25 May 2047 | | |
| | | Local | 3,650,920.430 | 100.000000 | 3,650,920.43 | 99.557074 | 3,634,749.55 | -16,170.88 | 0.12 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 3,650,920.43 | 99.557074 | 3,634,749.55 | -16,170.88 | 0.12 |
| 8316A0HT0 | SBA POOL 530241 SBA 10/32 FLOATING VAR | | | | | 6.000000 | 25 Oct 2032 | | |
| | | Local | 6,688,424.100 | 99.749515 | 6,671,670.60 | 99.521521 | 6,656,421.40 | -15,249.20 | 0.22 |
| Original Face: | | Base | 10,000,000.000 | 99.749515 | 6,671,670.60 | 99.521521 | 6,656,421.40 | -15,249.20 | 0.22 |
| 8316A0JJ0 | SBA POOL 530264 SBA 12/32 FLOATING VAR | | | | | 6.100000 | 25 Dec 2032 | | |
| | | Local | 7,520,542.610 | 99.954107 | 7,517,091.21 | 99.232628 | 7,462,832.07 | -54,259.14 | 0.25 |
| Original Face: | | Base | 10,000,000.000 | 99.954107 | 7,517,091.21 | 99.232628 | 7,462,832.07 | -54,259.14 | 0.25 |
| 8316A0M72 | SBA POOL 530381 SBA 09/48 FLOATING VAR | | | | | 6.850000 | 25 Sep 2048 | | |
| | | Local | 3,098,892.920 | 102.370654 | 3,172,356.96 | 102.712656 | 3,182,955.22 | 10,598.26 | 0.11 |
| Original Face: | | Base | 3,250,000.000 | 102.370654 | 3,172,356.96 | 102.712656 | 3,182,955.22 | 10,598.26 | 0.11 |
| 8316A0PZ7 | SBA POOL 530439 SBA 10/33 FLOATING VAR | | | | | 6.050000 | 25 Oct 2033 | | |
| | | Local | 13,415,766.860 | 100.000000 | 13,415,766.86 | 99.695739 | 13,374,947.91 | -40,818.95 | 0.45 |
| Original Face: | | Base | 15,000,000.000 | 100.000000 | 13,415,766.86 | 99.695739 | 13,374,947.91 | -40,818.95 | 0.45 |
| 842587DL8 | SOUTHERN CO SR UNSECURED 10/32 5.7 | | | | | 5.700000 | 15 Oct 2032 | | |
| | | Local | 10,000,000.000 | 99.908128 | 9,990,812.78 | 105.703247 | 10,570,324.70 | 579,511.92 | 0.35 |
| | | Base | | 99.908128 | 9,990,812.78 | 105.703247 | 10,570,324.70 | 579,511.92 | 0.35 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | | 2.200000 | 15 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.927317 | 4,996,365.85 | 87.485707 | 4,374,285.35 | -622,080.50 | 0.15 |
| | | Base | | 99.927317 | 4,996,365.85 | 87.485707 | 4,374,285.35 | -622,080.50 | 0.15 |
| 87612EAK2 | TARGET CORP SR UNSECURED 11/32 6.35 | | | | | 6.350000 | 01 Nov 2032 | | |
| | | Local | 5,000,000.000 | 104.788466 | 5,239,423.29 | 112.749531 | 5,637,476.55 | 398,053.26 | 0.19 |
| | | Base | | 104.788466 | 5,239,423.29 | 112.749531 | 5,637,476.55 | 398,053.26 | 0.19 |
| 89114YNX5 | TORONTO DOMINION BANK SR UNSECURED 02/25 VAR | | | | | 5.004000 | 10 Feb 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.764706 | 9,976,470.60 | -23,529.40 | 0.33 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.764706 | 9,976,470.60 | -23,529.40 | 0.33 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | | 0.700000 | 20 Jan 2026 | | |
| | | Local | 5,000,000.000 | 99.986145 | 4,999,307.23 | 93.893463 | 4,694,673.15 | -304,634.08 | 0.16 |
| | | Base | | 99.986145 | 4,999,307.23 | 93.893463 | 4,694,673.15 | -304,634.08 | 0.16 |

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# Issue has not been redenominated but Local is converted

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|---|---|---|---|---|---|---|---|---|---|
| 898735UK9 | TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984 | | | | | 0.984000 | 01 Jul 2026 | | |
| | | Local | 4,500,000.000 | 100.000000 | 4,500,000.00 | 93.887940 | 4,224,957.30 | -275,042.70 | 0.14 |
| | | Base | | 100.000000 | 4,500,000.00 | 93.887940 | 4,224,957.30 | -275,042.70 | 0.14 |
| 898735UM5 | TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457 | | | | | 1.457000 | 01 Jul 2028 | | |
| | | Local | 2,375,000.000 | 100.061530 | 2,376,461.33 | 90.081000 | 2,139,423.75 | -237,037.58 | 0.07 |
| | | Base | | 100.061530 | 2,376,461.33 | 90.081000 | 2,139,423.75 | -237,037.58 | 0.07 |
| 90291UAD4 | USAA AUTO OWNER TRUST USAOT 2022 A A4 144A | | | | | 4.910000 | 16 Apr 2029 | | |
| | | Local | 7,000,000.000 | 99.995826 | 6,999,707.82 | 100.058840 | 7,004,118.80 | 4,410.98 | 0.23 |
| Original Face: | | Base | 7,000,000.000 | 99.995826 | 6,999,707.82 | 100.058840 | 7,004,118.80 | 4,410.98 | 0.23 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | | 3.375000 | 01 May 2025 | | |
| | | Local | 10,000,000.000 | 99.922934 | 9,992,293.36 | 99.057149 | 9,905,714.90 | -86,578.46 | 0.33 |
| | | Base | | 99.922934 | 9,992,293.36 | 99.057149 | 9,905,714.90 | -86,578.46 | 0.33 |
| 911312AJ5 | UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2 | | | | | 6.200000 | 15 Jan 2038 | | |
| | | Local | 5,000,000.000 | 99.771346 | 4,988,567.30 | 112.262885 | 5,613,144.25 | 624,576.95 | 0.19 |
| | | Base | | 99.771346 | 4,988,567.30 | 112.262885 | 5,613,144.25 | 624,576.95 | 0.19 |
| 912810ES3 | US TREASURY N/B 11/24 7.5 | | | | | 7.500000 | 15 Nov 2024 | | |
| | | Local | 5,000,000.000 | 101.008019 | 5,050,400.97 | 100.484375 | 5,024,218.75 | -26,182.22 | 0.17 |
| | | Base | | 101.008019 | 5,050,400.97 | 100.484375 | 5,024,218.75 | -26,182.22 | 0.17 |
| 912810EV6 | US TREASURY N/B 08/25 6.875 | | | | | 6.875000 | 15 Aug 2025 | | |
| | | Local | 12,500,000.000 | 103.430036 | 12,928,754.46 | 102.625000 | 12,828,125.00 | -100,629.46 | 0.43 |
| | | Base | | 103.430036 | 12,928,754.46 | 102.625000 | 12,828,125.00 | -100,629.46 | 0.43 |
| 912810EW4 | US TREASURY N/B 02/26 6 | | | | | 6.000000 | 15 Feb 2026 | | |
| | | Local | 12,500,000.000 | 103.457956 | 12,932,244.45 | 102.960938 | 12,870,117.25 | -62,127.20 | 0.43 |
| | | Base | | 103.457956 | 12,932,244.45 | 102.960938 | 12,870,117.25 | -62,127.20 | 0.43 |
| 912810EX2 | US TREASURY N/B 08/26 6.75 | | | | | 6.750000 | 15 Aug 2026 | | |
| | | Local | 20,000,000.000 | 107.625815 | 21,525,162.96 | 105.527344 | 21,105,468.80 | -419,694.16 | 0.71 |
| | | Base | | 107.625815 | 21,525,162.96 | 105.527344 | 21,105,468.80 | -419,694.16 | 0.71 |
| 912810EY0 | US TREASURY N/B 11/26 6.5 | | | | | 6.500000 | 15 Nov 2026 | | |
| | | Local | 12,500,000.000 | 109.096101 | 13,637,012.59 | 106.195312 | 13,274,414.00 | -362,598.59 | 0.44 |
| | | Base | | 109.096101 | 13,637,012.59 | 106.195312 | 13,274,414.00 | -362,598.59 | 0.44 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912810FA1 | US TREASURY N/B 08/27 6.375 | | | | 6.375000 | 15 Aug 2027 | | |
| | 15,000,000.000 | Local | 107.041753 | 16,056,262.89 | 107.343750 | 16,101,562.50 | 45,299.61 | 0.54 |
| | | Base | 107.041753 | 16,056,262.89 | 107.343750 | 16,101,562.50 | 45,299.61 | 0.54 |
| 912810FB9 | US TREASURY N/B 11/27 6.125 | | | | 6.125000 | 15 Nov 2027 | | |
| | 15,000,000.000 | Local | 112.007491 | 16,801,123.72 | 107.078125 | 16,061,718.75 | -739,404.97 | 0.54 |
| | | Base | 112.007491 | 16,801,123.72 | 107.078125 | 16,061,718.75 | -739,404.97 | 0.54 |
| 912810FE3 | US TREASURY N/B 08/28 5.5 | | | | 5.500000 | 15 Aug 2028 | | |
| | 22,500,000.000 | Local | 110.928694 | 24,958,956.16 | 106.714844 | 24,010,839.90 | -948,116.26 | 0.80 |
| | | Base | 110.928694 | 24,958,956.16 | 106.714844 | 24,010,839.90 | -948,116.26 | 0.80 |
| 912810FF0 | US TREASURY N/B 11/28 5.25 | | | | 5.250000 | 15 Nov 2028 | | |
| | 17,500,000.000 | Local | 110.977068 | 19,420,986.96 | 105.843750 | 18,522,656.25 | -898,330.71 | 0.62 |
| | | Base | 110.977068 | 19,420,986.96 | 105.843750 | 18,522,656.25 | -898,330.71 | 0.62 |
| 912810RJ9 | US TREASURY N/B 11/44 3 | | | | 3.000000 | 15 Nov 2044 | | |
| | 5,000,000.000 | Local | 85.382170 | 4,269,108.51 | 82.156250 | 4,107,812.50 | -161,296.01 | 0.14 |
| | | Base | 85.382170 | 4,269,108.51 | 82.156250 | 4,107,812.50 | -161,296.01 | 0.14 |
| 912810RM2 | US TREASURY N/B 05/45 3 | | | | 3.000000 | 15 May 2045 | | |
| | 5,000,000.000 | Local | 84.306042 | 4,215,302.12 | 81.925781 | 4,096,289.05 | -119,013.07 | 0.14 |
| | | Base | 84.306042 | 4,215,302.12 | 81.925781 | 4,096,289.05 | -119,013.07 | 0.14 |
| 912810TF5 | US TREASURY N/B 02/42 2.375 | | | | 2.375000 | 15 Feb 2042 | | |
| | 25,000,000.000 | Local | 87.382920 | 21,845,729.92 | 76.546875 | 19,136,718.75 | -2,709,011.17 | 0.64 |
| | | Base | 87.382920 | 21,845,729.92 | 76.546875 | 19,136,718.75 | -2,709,011.17 | 0.64 |
| 912810TK4 | US TREASURY N/B 08/42 3.375 | | | | 3.375000 | 15 Aug 2042 | | |
| | 10,000,000.000 | Local | 89.566417 | 8,956,641.73 | 88.640625 | 8,864,062.50 | -92,579.23 | 0.30 |
| | | Base | 89.566417 | 8,956,641.73 | 88.640625 | 8,864,062.50 | -92,579.23 | 0.30 |
| 912810TQ1 | US TREASURY N/B 02/43 3.875 | | | | 3.875000 | 15 Feb 2043 | | |
| | 15,000,000.000 | Local | 98.381741 | 14,757,261.22 | 94.812500 | 14,221,875.00 | -535,386.22 | 0.48 |
| | | Base | 98.381741 | 14,757,261.22 | 94.812500 | 14,221,875.00 | -535,386.22 | 0.48 |
| 9128283F5 | US TREASURY N/B 11/27 2.25 | | | | 2.250000 | 15 Nov 2027 | | |
| | 10,000,000.000 | Local | 98.307869 | 9,830,786.88 | 95.371094 | 9,537,109.40 | -293,677.48 | 0.32 |
| | | Base | 98.307869 | 9,830,786.88 | 95.371094 | 9,537,109.40 | -293,677.48 | 0.32 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828G38 | US TREASURY N/B 11/24 2.25 | | | | | 2.250000 | 15 Nov 2024 | | |
| | | Local | 2,500,000.000 | 100.105417 | 2,502,635.42 | 99.417188 | 2,485,429.70 | -17,205.72 | 0.08 |
| | | Base | | 100.105417 | 2,502,635.42 | 99.417188 | 2,485,429.70 | -17,205.72 | 0.08 |
| 912828U24 | US TREASURY N/B 11/26 2 | | | | | 2.000000 | 15 Nov 2026 | | |
| | | Local | 10,000,000.000 | 98.887405 | 9,888,740.49 | 96.039062 | 9,603,906.20 | -284,834.29 | 0.32 |
| | | Base | | 98.887405 | 9,888,740.49 | 96.039062 | 9,603,906.20 | -284,834.29 | 0.32 |
| 912828V98 | US TREASURY N/B 02/27 2.25 | | | | | 2.250000 | 15 Feb 2027 | | |
| | | Local | 10,000,000.000 | 99.955356 | 9,995,535.56 | 96.257812 | 9,625,781.20 | -369,754.36 | 0.32 |
| | | Base | | 99.955356 | 9,995,535.56 | 96.257812 | 9,625,781.20 | -369,754.36 | 0.32 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | | 0.250000 | 30 Jun 2025 | | |
| | | Local | 5,000,000.000 | 99.977201 | 4,998,860.04 | 96.608594 | 4,830,429.70 | -168,430.34 | 0.16 |
| | | Base | | 99.977201 | 4,998,860.04 | 96.608594 | 4,830,429.70 | -168,430.34 | 0.16 |
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | | | | | 0.250000 | 31 Aug 2025 | | |
| | | Local | 10,000,000.000 | 95.922303 | 9,592,230.29 | 96.011719 | 9,601,171.90 | 8,941.61 | 0.32 |
| | | Base | | 95.922303 | 9,592,230.29 | 96.011719 | 9,601,171.90 | 8,941.61 | 0.32 |
| 91282CAT8 | US TREASURY N/B 10/25 0.25 | | | | | 0.250000 | 31 Oct 2025 | | |
| | | Local | 5,000,000.000 | 99.824812 | 4,991,240.60 | 95.480469 | 4,774,023.45 | -217,217.15 | 0.16 |
| | | Base | | 99.824812 | 4,991,240.60 | 95.480469 | 4,774,023.45 | -217,217.15 | 0.16 |
| 91282CDZ1 | US TREASURY N/B 02/25 1.5 | | | | | 1.500000 | 15 Feb 2025 | | |
| | | Local | 10,000,000.000 | 99.945361 | 9,994,536.14 | 98.502344 | 9,850,234.40 | -144,301.74 | 0.33 |
| | | Base | | 99.945361 | 9,994,536.14 | 98.502344 | 9,850,234.40 | -144,301.74 | 0.33 |
| 91282CEM9 | US TREASURY N/B 04/29 2.875 | | | | | 2.875000 | 30 Apr 2029 | | |
| | | Local | 10,000,000.000 | 99.242068 | 9,924,206.83 | 96.250000 | 9,625,000.00 | -299,206.83 | 0.32 |
| | | Base | | 99.242068 | 9,924,206.83 | 96.250000 | 9,625,000.00 | -299,206.83 | 0.32 |
| 91282CEN7 | US TREASURY N/B 04/27 2.75 | | | | | 2.750000 | 30 Apr 2027 | | |
| | | Local | 10,000,000.000 | 99.298608 | 9,929,860.78 | 97.296875 | 9,729,687.50 | -200,173.28 | 0.33 |
| | | Base | | 99.298608 | 9,929,860.78 | 97.296875 | 9,729,687.50 | -200,173.28 | 0.33 |
| 91282CEV9 | US TREASURY N/B 06/29 3.25 | | | | | 3.250000 | 30 Jun 2029 | | |
| | | Local | 25,000,000.000 | 97.464888 | 24,366,222.09 | 97.761719 | 24,440,429.75 | 74,207.66 | 0.82 |
| | | Base | | 97.464888 | 24,366,222.09 | 97.761719 | 24,440,429.75 | 74,207.66 | 0.82 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CFL0 | US TREASURY N/B 09/29 3.875 | | | | | 3.875000 | 30 Sep 2029 | | |
| | | Local | 30,000,000.000 | 98.011367 | 29,403,409.96 | 100.527344 | 30,158,203.20 | 754,793.24 | 1.01 |
| | | Base | | 98.011367 | 29,403,409.96 | 100.527344 | 30,158,203.20 | 754,793.24 | 1.01 |
| 91282CFM8 | US TREASURY N/B 09/27 4.125 | | | | | 4.125000 | 30 Sep 2027 | | |
| | | Local | 5,000,000.000 | 99.355276 | 4,967,763.78 | 101.003906 | 5,050,195.30 | 82,431.52 | 0.17 |
| | | Base | | 99.355276 | 4,967,763.78 | 101.003906 | 5,050,195.30 | 82,431.52 | 0.17 |
| 91282CFP1 | US TREASURY N/B 10/25 4.25 | | | | | 4.250000 | 15 Oct 2025 | | |
| | | Local | 5,000,000.000 | 99.173556 | 4,958,677.78 | 99.937500 | 4,996,875.00 | 38,197.22 | 0.17 |
| | | Base | | 99.173556 | 4,958,677.78 | 99.937500 | 4,996,875.00 | 38,197.22 | 0.17 |
| 91282CFV8 | US TREASURY N/B 11/32 4.125 | | | | | 4.125000 | 15 Nov 2032 | | |
| | | Local | 5,000,000.000 | 99.910355 | 4,995,517.74 | 101.890625 | 5,094,531.25 | 99,013.51 | 0.17 |
| | | Base | | 99.910355 | 4,995,517.74 | 101.890625 | 5,094,531.25 | 99,013.51 | 0.17 |
| 91282CFW6 | US TREASURY N/B 11/25 4.5 | | | | | 4.500000 | 15 Nov 2025 | | |
| | | Local | 10,000,000.000 | 99.904055 | 9,990,405.51 | 100.285156 | 10,028,515.60 | 38,110.09 | 0.34 |
| | | Base | | 99.904055 | 9,990,405.51 | 100.285156 | 10,028,515.60 | 38,110.09 | 0.34 |
| 91282CGG0 | US TREASURY N/B 01/25 4.125 | | | | | 4.125000 | 31 Jan 2025 | | |
| | | Local | 5,000,000.000 | 99.999038 | 4,999,951.92 | 99.669922 | 4,983,496.10 | -16,455.82 | 0.17 |
| | | Base | | 99.999038 | 4,999,951.92 | 99.669922 | 4,983,496.10 | -16,455.82 | 0.17 |
| 91282CGV7 | US TREASURY N/B 04/26 3.75 | | | | | 3.750000 | 15 Apr 2026 | | |
| | | Local | 10,000,000.000 | 100.044189 | 10,004,418.88 | 99.519531 | 9,951,953.10 | -52,465.78 | 0.33 |
| | | Base | | 100.044189 | 10,004,418.88 | 99.519531 | 9,951,953.10 | -52,465.78 | 0.33 |
| 91282CHF1 | US TREASURY N/B 05/30 3.75 | | | | | 3.750000 | 31 May 2030 | | |
| | | Local | 5,000,000.000 | 99.914580 | 4,995,729.01 | 99.832031 | 4,991,601.55 | -4,127.46 | 0.17 |
| | | Base | | 99.914580 | 4,995,729.01 | 99.832031 | 4,991,601.55 | -4,127.46 | 0.17 |
| 91282CHJ3 | US TREASURY N/B 06/30 3.75 | | | | | 3.750000 | 30 Jun 2030 | | |
| | | Local | 10,000,000.000 | 98.188324 | 9,818,832.39 | 99.800781 | 9,980,078.10 | 161,245.71 | 0.33 |
| | | Base | | 98.188324 | 9,818,832.39 | 99.800781 | 9,980,078.10 | 161,245.71 | 0.33 |
| 91282CJB8 | US TREASURY N/B 09/25 5 | | | | | 5.000000 | 30 Sep 2025 | | |
| | | Local | 10,000,000.000 | 100.171044 | 10,017,104.36 | 100.675781 | 10,067,578.10 | 50,473.74 | 0.34 |
| | | Base | | 100.171044 | 10,017,104.36 | 100.675781 | 10,067,578.10 | 50,473.74 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 91282CJJ1 | US TREASURY N/B 11/33 4.5 | | | | | 4.500000 | 15 Nov 2033 | | |
| | | Local | 10,000,000.000 | 103.635560 | 10,363,556.00 | 104.593750 | 10,459,375.00 | 95,819.00 | 0.35 |
| | | Base | | 103.635560 | 10,363,556.00 | 104.593750 | 10,459,375.00 | 95,819.00 | 0.35 |
| 91282CKS9 | US TREASURY N/B 05/26 4.875 | | | | | 4.875000 | 31 May 2026 | | |
| | | Local | 5,000,000.000 | 100.529488 | 5,026,474.38 | 101.398438 | 5,069,921.90 | 43,447.52 | 0.17 |
| | | Base | | 100.529488 | 5,026,474.38 | 101.398438 | 5,069,921.90 | 43,447.52 | 0.17 |
| 91282CKY6 | US TREASURY N/B 06/26 4.625 | | | | | 4.625000 | 30 Jun 2026 | | |
| | | Local | 10,000,000.000 | 101.011278 | 10,101,127.82 | 101.089844 | 10,108,984.40 | 7,856.58 | 0.34 |
| | | Base | | 101.011278 | 10,101,127.82 | 101.089844 | 10,108,984.40 | 7,856.58 | 0.34 |
| 91324PEQ1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3 | | | | | 5.300000 | 15 Feb 2030 | | |
| | | Local | 20,000,000.000 | 99.885046 | 19,977,009.23 | 104.734828 | 20,946,965.60 | 969,956.37 | 0.70 |
| | | Base | | 99.885046 | 19,977,009.23 | 104.734828 | 20,946,965.60 | 969,956.37 | 0.70 |
| 91324PER9 | UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35 | | | | | 5.350000 | 15 Feb 2033 | | |
| | | Local | 20,000,000.000 | 99.684920 | 19,936,984.00 | 104.747950 | 20,949,590.00 | 1,012,606.00 | 0.70 |
| | | Base | | 99.684920 | 19,936,984.00 | 104.747950 | 20,949,590.00 | 1,012,606.00 | 0.70 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | | | | | 1.500000 | 18 Sep 2030 | | |
| | | Local | 5,000,000.000 | 99.932889 | 4,996,644.46 | 84.848697 | 4,242,434.85 | -754,209.61 | 0.14 |
| | | Base | | 99.932889 | 4,996,644.46 | 84.848697 | 4,242,434.85 | -754,209.61 | 0.14 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 6.152950 | 20 Mar 2026 | | |
| | | Local | 15,000,000.000 | 100.000000 | 15,000,000.00 | 100.387000 | 15,058,050.00 | 58,050.00 | 0.50 |
| | | Base | | 100.000000 | 15,000,000.00 | 100.387000 | 15,058,050.00 | 58,050.00 | 0.50 |
| 92343VGT5 | VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05 | | | | | 5.050000 | 09 May 2033 | | |
| | | Local | 15,000,000.000 | 99.854056 | 14,978,108.36 | 101.839268 | 15,275,890.20 | 297,781.84 | 0.51 |
| | | Base | | 99.854056 | 14,978,108.36 | 101.839268 | 15,275,890.20 | 297,781.84 | 0.51 |
| 92348KBG7 | VERIZON MASTER TRUST VZMT 2023 1 A | | | | | 4.490000 | 22 Jan 2029 | | |
| | | Local | 10,000,000.000 | 99.984236 | 9,998,423.60 | 99.786240 | 9,978,624.00 | -19,799.60 | 0.33 |
| Original Face: | | Base | 10,000,000.000 | 99.984236 | 9,998,423.60 | 99.786240 | 9,978,624.00 | -19,799.60 | 0.33 |
| 92826CAE2 | VISA INC SR UNSECURED 12/35 4.15 | | | | | 4.150000 | 14 Dec 2035 | | |
| | | Local | 6,853,000.000 | 91.118347 | 6,244,340.33 | 97.187152 | 6,660,235.53 | 415,895.20 | 0.22 |
| | | Base | | 91.118347 | 6,244,340.33 | 97.187152 | 6,660,235.53 | 415,895.20 | 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 |
|---|---|---|---|---|---|---|---|---|
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | 2.050000 | 15 Apr 2030 | | |
| | 5,000,000.000 | Local | 102.843559 | 5,142,177.96 | 89.531834 | 4,476,591.70 | -665,586.26 | 0.15 |
| | | Base | 102.843559 | 5,142,177.96 | 89.531834 | 4,476,591.70 | -665,586.26 | 0.15 |
| 931142CH4 | WALMART INC SR UNSECURED 04/27 5.875 | | | | 5.875000 | 05 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.975783 | 4,998,789.17 | 104.687977 | 5,234,398.85 | 235,609.68 | 0.17 |
| | | Base | 99.975783 | 4,998,789.17 | 104.687977 | 5,234,398.85 | 235,609.68 | 0.17 |
| 931142FB4 | WALMART INC SR UNSECURED 04/28 3.9 | | | | 3.900000 | 15 Apr 2028 | | |
| | 5,000,000.000 | Local | 99.863073 | 4,993,153.64 | 99.764624 | 4,988,231.20 | -4,922.44 | 0.17 |
| | | Base | 99.863073 | 4,993,153.64 | 99.764624 | 4,988,231.20 | -4,922.44 | 0.17 |
| 931142FC2 | WALMART INC SR UNSECURED 04/30 4 | | | | 4.000000 | 15 Apr 2030 | | |
| | 5,000,000.000 | Local | 99.840763 | 4,992,038.16 | 100.374043 | 5,018,702.15 | 26,663.99 | 0.17 |
| | | Base | 99.840763 | 4,992,038.16 | 100.374043 | 5,018,702.15 | 26,663.99 | 0.17 |
| 94106LBY4 | WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95 | | | | 4.950000 | 03 Jul 2031 | | |
| | 7,000,000.000 | Local | 99.404960 | 6,958,347.23 | 102.750971 | 7,192,567.97 | 234,220.74 | 0.24 |
| | | Base | 99.404960 | 6,958,347.23 | 102.750971 | 7,192,567.97 | 234,220.74 | 0.24 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | 4.100000 | 03 Jun 2026 | | |
| | 15,000,000.000 | Local | 98.269790 | 14,740,468.45 | 99.016036 | 14,852,405.40 | 111,936.95 | 0.50 |
| | | Base | 98.269790 | 14,740,468.45 | 99.016036 | 14,852,405.40 | 111,936.95 | 0.50 |
| 94974BGP9 | WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55 | | | | 3.550000 | 29 Sep 2025 | | |
| | 7,000,000.000 | Local | 97.941280 | 6,855,889.61 | 98.739648 | 6,911,775.36 | 55,885.75 | 0.23 |
| | | Base | 97.941280 | 6,855,889.61 | 98.739648 | 6,911,775.36 | 55,885.75 | 0.23 |
| 95000U3B7 | WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR | | | | 4.897000 | 25 Jul 2033 | | |
| | 5,000,000.000 | Local | 92.511448 | 4,625,572.38 | 99.516649 | 4,975,832.45 | 350,260.07 | 0.17 |
| | | Base | 92.511448 | 4,625,572.38 | 99.516649 | 4,975,832.45 | 350,260.07 | 0.17 |
| 961214CX9 | WESTPAC BANKING CORP SR UNSECURED 05/26 2.85 | | | | 2.850000 | 13 May 2026 | | |
| | 7,000,000.000 | Local | 99.934235 | 6,995,396.48 | 97.464144 | 6,822,490.08 | -172,906.40 | 0.23 |
| | | Base | 99.934235 | 6,995,396.48 | 97.464144 | 6,822,490.08 | -172,906.40 | 0.23 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,810,304,755.870 | Local | | 2,824,166,325.61 | | 2,764,982,965.77 | -59,183,359.84 | 92.39 |
| Original Face: | 2,429,780,134.000 | Base | | 2,824,166,325.61 | | 2,764,982,965.77 | -59,183,359.84 | 92.39 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME Total** | | | | | | | | | |
| | | 2,810,304,755.870 | Base | | 2,824,166,325.61 | | 2,764,982,965.77 | -59,183,359.84 | 92.39 |
| | Original Face: | 2,429,780,134.000 | | | | | | | |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 2,986,990,418.170 | Base | | 3,058,203,847.45 | | 2,992,857,345.26 | -65,346,502.19 | 100.00 |
| | Original Face: | 2,429,780,134.000 | | | | | | | |

& 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 | | | | | | | | | |
| | | | -38,453.290 | Local | 1.000000 | -38,453.29 | 1.000000 | -38,453.29 | 0.00 | 0.01 |
| | | | | Base | 1.000000 | -38,453.29 | 1.000000 | -38,453.29 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | -38,453.290 | Local | | -38,453.29 | | -38,453.29 | 0.00 | 0.01 |
| | | | | Base | | -38,453.29 | | -38,453.29 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | | |
| | | | -38,453.290 | Base | | -38,453.29 | | -38,453.29 | 0.00 | 0.01 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 0020A2JT0 | AT+T INC | | | | | | 5.480000 | 27 Sep 2024 | | |
| | | | 5,000,000.000 | Local | 99.604222 | 4,980,211.11 | 99.604222 | 4,980,211.11 | 0.00 | 0.71 |
| | | | | Base | 99.604222 | 4,980,211.11 | 99.604222 | 4,980,211.11 | 0.00 | 0.71 |
| 0020A2JW3 | AT+T INC | | | | | | 5.480000 | 30 Sep 2024 | | |
| | | | 5,000,000.000 | Local | 99.558556 | 4,977,927.78 | 99.558556 | 4,977,927.80 | 0.02 | 0.71 |
| | | | | Base | 99.558556 | 4,977,927.78 | 99.558556 | 4,977,927.80 | 0.02 | 0.71 |
| 02665JJ92 | AMERICAN HONDA FINAN | | | | | | 5.510000 | 09 Sep 2024 | | |
| | | | 5,000,000.000 | Local | 99.877556 | 4,993,877.78 | 99.877556 | 4,993,877.80 | 0.02 | 0.72 |
| | | | | Base | 99.877556 | 4,993,877.78 | 99.877556 | 4,993,877.80 | 0.02 | 0.72 |
| 02665JK74 | AMERICAN HONDA FINAN | | | | | | 5.510000 | 07 Oct 2024 | | |
| | | | 5,000,000.000 | Local | 99.449000 | 4,972,450.00 | 99.449000 | 4,972,450.00 | 0.00 | 0.71 |
| | | | | Base | 99.449000 | 4,972,450.00 | 99.449000 | 4,972,450.00 | 0.00 | 0.71 |
| 02665JKG4 | AMERICAN HONDA FINAN | | | | | | 5.450000 | 16 Oct 2024 | | |
| | | | 5,000,000.000 | Local | 99.318750 | 4,965,937.50 | 99.318750 | 4,965,937.50 | 0.00 | 0.71 |
| | | | | Base | 99.318750 | 4,965,937.50 | 99.318750 | 4,965,937.50 | 0.00 | 0.71 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06417M4Q5 | BANK OF NOVA SCOTIA | | | | | 5.980000 | 03 Oct 2024 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.72 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.72 |
| 26244HJJ3 | DUKE ENERGY CORP | | | | | 5.430000 | 18 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.743583 | 4,987,179.17 | 99.743583 | 4,987,179.15 | -0.02 | 0.72 |
| | | Base | | 99.743583 | 4,987,179.17 | 99.743583 | 4,987,179.15 | -0.02 | 0.72 |
| 26244HK28 | DUKE ENERGY CORP | | | | | 5.450000 | 02 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.530694 | 4,976,534.72 | 99.530694 | 4,976,534.70 | -0.02 | 0.71 |
| | | Base | | 99.530694 | 4,976,534.72 | 99.530694 | 4,976,534.70 | -0.02 | 0.71 |
| 41282JL41 | HARLEY DAVIDSON FND CP | | | | | 5.950000 | 04 Nov 2024 | | |
| | | Local | 5,000,000.000 | 98.942222 | 4,947,111.11 | 98.980667 | 4,949,033.35 | 1,922.24 | 0.71 |
| | | Base | | 98.942222 | 4,947,111.11 | 98.980667 | 4,949,033.35 | 1,922.24 | 0.71 |
| 56274LKP8 | MANHATTAN ASSET FDG. | | | | | 5.320000 | 23 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.231556 | 4,961,577.78 | 99.231556 | 4,961,577.80 | 0.02 | 0.71 |
| | | Base | | 99.231556 | 4,961,577.78 | 99.231556 | 4,961,577.80 | 0.02 | 0.71 |
| 57978CLV1 | MCCORMICK & COMPANY | | | | | 5.310000 | 29 Nov 2024 | | |
| | | Local | 5,000,000.000 | 98.716750 | 4,935,837.50 | 98.663850 | 4,933,192.50 | -2,645.00 | 0.71 |
| | | Base | | 98.716750 | 4,935,837.50 | 98.663850 | 4,933,192.50 | -2,645.00 | 0.71 |
| 65339MJL1 | NEXTERA ENERGY CAP HLDGS INC | | | | | 5.510000 | 20 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.709194 | 4,985,459.72 | 99.709194 | 4,985,459.70 | -0.02 | 0.71 |
| | | Base | | 99.709194 | 4,985,459.72 | 99.709194 | 4,985,459.70 | -0.02 | 0.71 |
| 65339MJS6 | NEXTERA ENERGY CAP HLDGS INC | | | | | 5.510000 | 26 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.617361 | 4,980,868.06 | 99.617361 | 4,980,868.06 | 0.00 | 0.71 |
| | | Base | | 99.617361 | 4,980,868.06 | 99.617361 | 4,980,868.06 | 0.00 | 0.71 |
| 65339MK47 | NEXTERA ENERGY CAP HLDGS INC | | | | | 5.500000 | 04 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.495833 | 4,974,791.67 | 99.495833 | 4,974,791.65 | -0.02 | 0.71 |
| | | Base | | 99.495833 | 4,974,791.67 | 99.495833 | 4,974,791.65 | -0.02 | 0.71 |
| 65339MKA3 | NEXTERA ENERGY CAP HLDGS INC 10/24 ZCP | | | | | 5.450000 | 10 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.409583 | 4,970,479.17 | 99.409583 | 4,970,479.15 | -0.02 | 0.71 |
| | | Base | | 99.409583 | 4,970,479.17 | 99.409583 | 4,970,479.15 | -0.02 | 0.71 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 91842JJT7 | VW CR INC | | | | 5.440000 | 27 Sep 2024 | | |
| | 2,045,000.000 | Local | 99.607111 | 2,036,965.42 | 99.607111 | 2,036,965.42 | 0.00 | 0.29 |
| | | Base | 99.607111 | 2,036,965.42 | 99.607111 | 2,036,965.42 | 0.00 | 0.29 |
| 91842JK32 | VW CR INC | | | | 5.470000 | 03 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.513778 | 4,975,688.89 | 99.513778 | 4,975,688.89 | 0.00 | 0.71 |
| | | Base | 99.513778 | 4,975,688.89 | 99.513778 | 4,975,688.89 | 0.00 | 0.71 |
| 979QHR003 | SOUTH STREET REPO | | | | 5.370000 | 03 Sep 2024 | | |
| | 77,856,311.020 | Local | 100.000000 | 77,856,311.02 | 100.000000 | 77,856,311.02 | 0.00 | 11.17 |
| | | Base | 100.000000 | 77,856,311.02 | 100.000000 | 77,856,311.02 | 0.00 | 11.17 |
| **US DOLLAR Total** | | | | | | | | |
| | 159,901,311.020 | Local | | 159,479,208.40 | | 159,478,485.60 | -722.80 | 22.87 |
| | | Base | | 159,479,208.40 | | 159,478,485.60 | -722.80 | 22.87 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 159,901,311.020 | Base | | 159,479,208.40 | | 159,478,485.60 | -722.80 | 22.87 |
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 001055BK7 | AFLAC INC SR UNSECURED 03/26 1.125 | | | | 1.125000 | 15 Mar 2026 | | |
| | 2,500,000.000 | Local | 99.970365 | 2,499,259.13 | 94.991281 | 2,374,782.03 | -124,477.10 | 0.34 |
| | | Base | 99.970365 | 2,499,259.13 | 94.991281 | 2,374,782.03 | -124,477.10 | 0.34 |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | 1.700000 | 25 Mar 2026 | | |
| | 3,000,000.000 | Local | 99.947927 | 2,998,437.80 | 95.597256 | 2,867,917.68 | -130,520.12 | 0.41 |
| | | Base | 99.947927 | 2,998,437.80 | 95.597256 | 2,867,917.68 | -130,520.12 | 0.41 |
| 02079KAH0 | ALPHABET INC SR UNSECURED 08/25 0.45 | | | | 0.450000 | 15 Aug 2025 | | |
| | 3,000,000.000 | Local | 99.981235 | 2,999,437.05 | 96.363438 | 2,890,903.14 | -108,533.91 | 0.41 |
| | | Base | 99.981235 | 2,999,437.05 | 96.363438 | 2,890,903.14 | -108,533.91 | 0.41 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | 3.300000 | 13 Apr 2027 | | |
| | 3,000,000.000 | Local | 99.888047 | 2,996,641.42 | 98.023489 | 2,940,704.67 | -55,936.75 | 0.42 |
| | | Base | 99.888047 | 2,996,641.42 | 98.023489 | 2,940,704.67 | -55,936.75 | 0.42 |

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|---|---|---|---|---|---|---|---|---|---|
| 023135CN4 | AMAZON.COM INC SR UNSECURED 12/25 4.6 | | | | | 4.600000 | 01 Dec 2025 | | |
| | | Local | 3,000,000.000 | 99.997407 | 2,999,922.22 | 100.269862 | 3,008,095.86 | 8,173.64 | 0.43 |
| | | Base | | 99.997407 | 2,999,922.22 | 100.269862 | 3,008,095.86 | 8,173.64 | 0.43 |
| 025816CR8 | AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR | | | | | 6.260000 | 04 Mar 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.186576 | 3,005,597.28 | 5,597.28 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.186576 | 3,005,597.28 | 5,597.28 | 0.43 |
| 025816CY3 | AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95 | | | | | 3.950000 | 01 Aug 2025 | | |
| | | Local | 2,000,000.000 | 99.968180 | 1,999,363.60 | 99.238180 | 1,984,763.60 | -14,600.00 | 0.28 |
| | | Base | | 99.968180 | 1,999,363.60 | 99.238180 | 1,984,763.60 | -14,600.00 | 0.28 |
| 025816DG1 | AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR | | | | | 5.389000 | 28 Jul 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 101.689226 | 5,084,461.30 | 84,461.30 | 0.73 |
| | | Base | | 100.000000 | 5,000,000.00 | 101.689226 | 5,084,461.30 | 84,461.30 | 0.73 |
| 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 | 101.317534 | 2,026,350.68 | 26,350.68 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 101.317534 | 2,026,350.68 | 26,350.68 | 0.29 |
| 02582JJX9 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A | | | | | 4.950000 | 15 Oct 2027 | | |
| | | Local | 2,500,000.000 | 99.998037 | 2,499,950.92 | 100.300120 | 2,507,503.00 | 7,552.08 | 0.36 |
| Original Face: | | Base | 2,500,000.000 | 99.998037 | 2,499,950.92 | 100.300120 | 2,507,503.00 | 7,552.08 | 0.36 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | | 1.500000 | 13 Jan 2025 | | |
| | | Local | 3,000,000.000 | 99.990227 | 2,999,706.80 | 98.696435 | 2,960,893.05 | -38,813.75 | 0.42 |
| | | Base | | 99.990227 | 2,999,706.80 | 98.696435 | 2,960,893.05 | -38,813.75 | 0.42 |
| 02665WEE7 | AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR | | | | | 6.270000 | 12 Jan 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.608814 | 3,018,264.42 | 18,264.42 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.608814 | 3,018,264.42 | 18,264.42 | 0.43 |
| 031162DN7 | AMGEN INC SR UNSECURED 03/26 5.507 | | | | | 5.507000 | 02 Mar 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.015647 | 2,000,312.94 | 312.94 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.015647 | 2,000,312.94 | 312.94 | 0.29 |
| 031162DP2 | AMGEN INC SR UNSECURED 03/28 5.15 | | | | | 5.150000 | 02 Mar 2028 | | |
| | | Local | 2,000,000.000 | 99.873515 | 1,997,470.30 | 102.135970 | 2,042,719.40 | 45,249.10 | 0.29 |
| | | Base | | 99.873515 | 1,997,470.30 | 102.135970 | 2,042,719.40 | 45,249.10 | 0.29 |

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|---|---|---|---|---|---|---|---|---|---|
| 037833DM9 | APPLE INC SR UNSECURED 09/24 1.8 | | | | | 1.800000 | 11 Sep 2024 | | |
| | | Local | 2,000,000.000 | 99.998752 | 1,999,975.03 | 99.918339 | 1,998,366.78 | -1,608.25 | 0.29 |
| | | Base | | 99.998752 | 1,999,975.03 | 99.918339 | 1,998,366.78 | -1,608.25 | 0.29 |
| 037833DT4 | APPLE INC SR UNSECURED 05/25 1.125 | | | | | 1.125000 | 11 May 2025 | | |
| | | Local | 5,000,000.000 | 99.975297 | 4,998,764.84 | 97.595451 | 4,879,772.55 | -118,992.29 | 0.70 |
| | | Base | | 99.975297 | 4,998,764.84 | 97.595451 | 4,879,772.55 | -118,992.29 | 0.70 |
| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | | 0.700000 | 08 Feb 2026 | | |
| | | Local | 5,000,000.000 | 99.935309 | 4,996,765.46 | 95.155406 | 4,757,770.30 | -238,995.16 | 0.68 |
| | | Base | | 99.935309 | 4,996,765.46 | 95.155406 | 4,757,770.30 | -238,995.16 | 0.68 |
| 053332BC5 | AUTOZONE INC SR UNSECURED 02/28 4.5 | | | | | 4.500000 | 01 Feb 2028 | | |
| | | Local | 3,000,000.000 | 99.930898 | 2,997,926.95 | 100.021362 | 3,000,640.86 | 2,713.91 | 0.43 |
| | | Base | | 99.930898 | 2,997,926.95 | 100.021362 | 3,000,640.86 | 2,713.91 | 0.43 |
| 053332BE1 | AUTOZONE INC SR UNSECURED 07/26 5.05 | | | | | 5.050000 | 15 Jul 2026 | | |
| | | Local | 3,000,000.000 | 99.921481 | 2,997,644.44 | 100.951056 | 3,028,531.68 | 30,887.24 | 0.43 |
| | | Base | | 99.921481 | 2,997,644.44 | 100.951056 | 3,028,531.68 | 30,887.24 | 0.43 |
| 053332BJ0 | AUTOZONE INC SR UNSECURED 07/29 5.1 | | | | | 5.100000 | 15 Jul 2029 | | |
| | | Local | 2,000,000.000 | 99.894407 | 1,997,888.13 | 102.224914 | 2,044,498.28 | 46,610.15 | 0.29 |
| | | Base | | 99.894407 | 1,997,888.13 | 102.224914 | 2,044,498.28 | 46,610.15 | 0.29 |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 0.850000 | 23 Dec 2025 | | |
| | | Local | 3,000,000.000 | 99.914643 | 2,997,439.28 | 94.696128 | 2,840,883.84 | -156,555.44 | 0.41 |
| | | Base | | 99.914643 | 2,997,439.28 | 94.696128 | 2,840,883.84 | -156,555.44 | 0.41 |
| 06048WK82 | BANK OF AMERICA CORP SR UNSECURED 01/26 VAR | | | | | 0.750000 | 26 Jan 2026 | | |
| | | Local | 3,000,000.000 | 98.976145 | 2,969,284.35 | 94.600089 | 2,838,002.67 | -131,281.68 | 0.41 |
| | | Base | | 98.976145 | 2,969,284.35 | 94.600089 | 2,838,002.67 | -131,281.68 | 0.41 |
| 06048WU99 | BANK OF AMERICA CORP SR UNSECURED 09/24 3 | | | | | 3.000000 | 27 Sep 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.717844 | 1,994,356.88 | -5,643.12 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.717844 | 1,994,356.88 | -5,643.12 | 0.29 |
| 06048WZ29 | BANK OF AMERICA CORP SR UNSECURED 10/27 6 | | | | | 6.000000 | 20 Oct 2027 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.128270 | 3,003,848.10 | 3,848.10 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.128270 | 3,003,848.10 | 3,848.10 | 0.43 |



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|---|---|---|---|---|---|---|---|---|
| 06051GJG5 | BANK OF AMERICA CORP SR UNSECURED 09/25 VAR | | | | 0.981000 | 25 Sep 2025 | | |
| | 4,000,000.000 | Local | 100.000000 | 4,000,000.00 | 99.701882 | 3,988,075.28 | -11,924.72 | 0.57 |
| | | Base | 100.000000 | 4,000,000.00 | 99.701882 | 3,988,075.28 | -11,924.72 | 0.57 |
| 06055JEC9 | BANK OF AMERICA CORP SR UNSECURED 04/28 5.5 | | | | 5.500000 | 19 Apr 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.659642 | 5,032,982.10 | 32,982.10 | 0.72 |
| | | Base | 100.000000 | 5,000,000.00 | 100.659642 | 5,032,982.10 | 32,982.10 | 0.72 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | 2.650000 | 18 Nov 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 85.056000 | 2,551,680.00 | -448,320.00 | 0.37 |
| | | Base | 100.000000 | 3,000,000.00 | 85.056000 | 2,551,680.00 | -448,320.00 | 0.37 |
| 06367UEF0 | BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR | | | | 5.730000 | 13 Feb 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.531000 | 4,876,550.00 | -123,450.00 | 0.70 |
| | | Base | 100.000000 | 5,000,000.00 | 97.531000 | 4,876,550.00 | -123,450.00 | 0.70 |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR | | | | 1.500000 | 30 Jul 2025 | | |
| | 4,229,000.000 | Local | 100.000000 | 4,229,000.00 | 96.167343 | 4,066,916.94 | -162,083.06 | 0.58 |
| | | Base | 100.000000 | 4,229,000.00 | 96.167343 | 4,066,916.94 | -162,083.06 | 0.58 |
| 06368EF72 | BANK OF MONTREAL SR UNSECURED 02/27 1.05 | | | | 1.050000 | 19 Feb 2027 | | |
| | 3,000,000.000 | Local | 90.100583 | 2,703,017.48 | 91.234224 | 2,737,026.72 | 34,009.24 | 0.39 |
| | | Base | 90.100583 | 2,703,017.48 | 91.234224 | 2,737,026.72 | 34,009.24 | 0.39 |
| 06368LAP1 | BANK OF MONTREAL SR UNSECURED 09/24 4.25 | | | | 4.250000 | 14 Sep 2024 | | |
| | 1,000,000.000 | Local | 99.998856 | 999,988.56 | 99.959206 | 999,592.06 | -396.50 | 0.14 |
| | | Base | 99.998856 | 999,988.56 | 99.959206 | 999,592.06 | -396.50 | 0.14 |
| 06368LAQ9 | BANK OF MONTREAL SR UNSECURED 09/27 4.7 | | | | 4.700000 | 14 Sep 2027 | | |
| | 1,000,000.000 | Local | 99.972083 | 999,720.83 | 100.975187 | 1,009,751.87 | 10,031.04 | 0.14 |
| | | Base | 99.972083 | 999,720.83 | 100.975187 | 1,009,751.87 | 10,031.04 | 0.14 |
| 06374V5V4 | BANK OF MONTREAL SR UNSECURED 09/25 5 | | | | 5.000000 | 30 Sep 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.022110 | 2,000,442.20 | 442.20 | 0.29 |
| | | Base | 100.000000 | 2,000,000.00 | 100.022110 | 2,000,442.20 | 442.20 | 0.29 |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | 2.100000 | 24 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.994923 | 2,999,847.70 | 99.553251 | 2,986,597.53 | -13,250.17 | 0.43 |
| | | Base | 99.994923 | 2,999,847.70 | 99.553251 | 2,986,597.53 | -13,250.17 | 0.43 |



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|---|---|---|---|---|---|---|---|---|---|
| 06406RBE6 | BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR | | | | | 5.950000 | 25 Apr 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.158423 | 3,004,752.69 | 4,752.69 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.158423 | 3,004,752.69 | 4,752.69 | 0.43 |
| 064159F84 | BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8 | | | | | 0.800000 | 30 Dec 2025 | | |
| | | Local | 2,420,000.000 | 99.484849 | 2,407,533.34 | 94.278825 | 2,281,547.57 | -125,985.77 | 0.33 |
| | | Base | | 99.484849 | 2,407,533.34 | 94.278825 | 2,281,547.57 | -125,985.77 | 0.33 |
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | | 5.790000 | 10 Jan 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.036134 | 3,001,084.02 | 1,084.02 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.036134 | 3,001,084.02 | 1,084.02 | 0.43 |
| 06417YEG0 | BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR | | | | | 5.967000 | 18 Feb 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.841705 | 2,995,251.15 | -4,748.85 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.841705 | 2,995,251.15 | -4,748.85 | 0.43 |
| 06749NFM9 | BARCLAYS BANK PLC SR UNSECURED 01/26 5.55 | | | | | 5.550000 | 23 Jan 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.239923 | 2,004,798.46 | 4,798.46 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.239923 | 2,004,798.46 | 4,798.46 | 0.29 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | | 2.150000 | 06 Dec 2024 | | |
| | | Local | 5,000,000.000 | 99.991067 | 4,999,553.36 | 99.179440 | 4,958,972.00 | -40,581.36 | 0.71 |
| | | Base | | 99.991067 | 4,999,553.36 | 99.179440 | 4,958,972.00 | -40,581.36 | 0.71 |
| 096919AB1 | BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A | | | | | 5.420000 | 25 Feb 2027 | | |
| | | Local | 5,000,000.000 | 99.998256 | 4,999,912.80 | 100.460720 | 5,023,036.00 | 23,123.20 | 0.72 |
| Original Face: | | Base | 5,000,000.000 | 99.998256 | 4,999,912.80 | 100.460720 | 5,023,036.00 | 23,123.20 | 0.72 |
| 110122ED6 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95 | | | | | 4.950000 | 20 Feb 2026 | | |
| | | Local | 3,000,000.000 | 99.961261 | 2,998,837.84 | 100.887713 | 3,026,631.39 | 27,793.55 | 0.43 |
| | | Base | | 99.961261 | 2,998,837.84 | 100.887713 | 3,026,631.39 | 27,793.55 | 0.43 |
| 126650DS6 | CVS HEALTH CORP SR UNSECURED 02/26 5 | | | | | 5.000000 | 20 Feb 2026 | | |
| | | Local | 3,000,000.000 | 99.827147 | 2,994,814.41 | 100.288115 | 3,008,643.45 | 13,829.04 | 0.43 |
| | | Base | | 99.827147 | 2,994,814.41 | 100.288115 | 3,008,643.45 | 13,829.04 | 0.43 |
| 12666DAB7 | CNH EQUIPMENT TRUST CNH 2023 B A2 | | | | | 5.900000 | 16 Feb 2027 | | |
| | | Local | 2,920,135.980 | 99.998475 | 2,920,091.45 | 100.260110 | 2,927,731.55 | 7,640.10 | 0.42 |
| Original Face: | | Base | 5,000,000.000 | 99.998475 | 2,920,091.45 | 100.260110 | 2,927,731.55 | 7,640.10 | 0.42 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | | 1.200000 | 23 Mar 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 98.457000 | 1,969,140.00 | -30,860.00 | 0.28 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.457000 | 1,969,140.00 | -30,860.00 | 0.28 |
| 13605W3A7 | CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR | | | | | 1.400000 | 14 Apr 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 93.130000 | 2,793,900.00 | -206,100.00 | 0.40 |
| | | Base | | 100.000000 | 3,000,000.00 | 93.130000 | 2,793,900.00 | -206,100.00 | 0.40 |
| 13607X7A9 | CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR | | | | | 3.830000 | 09 May 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.144293 | 2,974,328.79 | -25,671.21 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.144293 | 2,974,328.79 | -25,671.21 | 0.43 |
| 13607XG43 | CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3 | | | | | 5.300000 | 28 Feb 2028 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.073640 | 3,002,209.20 | 2,209.20 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.073640 | 3,002,209.20 | 2,209.20 | 0.43 |
| 13607XMK0 | CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR | | | | | 6.207000 | 02 Sep 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.886721 | 2,996,601.63 | -3,398.37 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.886721 | 2,996,601.63 | -3,398.37 | 0.43 |
| 141781CA0 | CARGILL INC SR UNSECURED 144A 06/26 4.5 | | | | | 4.500000 | 24 Jun 2026 | | |
| | | Local | 2,000,000.000 | 99.882848 | 1,997,656.96 | 100.229990 | 2,004,599.80 | 6,942.84 | 0.29 |
| | | Base | | 99.882848 | 1,997,656.96 | 100.229990 | 2,004,599.80 | 6,942.84 | 0.29 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | | Local | 3,000,000.000 | 99.998508 | 2,999,955.25 | 99.857038 | 2,995,711.14 | -4,244.11 | 0.43 |
| | | Base | | 99.998508 | 2,999,955.25 | 99.857038 | 2,995,711.14 | -4,244.11 | 0.43 |
| 14913R2V8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4 | | | | | 3.400000 | 13 May 2025 | | |
| | | Local | 3,000,000.000 | 99.969307 | 2,999,079.21 | 99.123886 | 2,973,716.58 | -25,362.63 | 0.43 |
| | | Base | | 99.969307 | 2,999,079.21 | 99.123886 | 2,973,716.58 | -25,362.63 | 0.43 |
| 14913R3B1 | CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8 | | | | | 4.800000 | 06 Jan 2026 | | |
| | | Local | 3,000,000.000 | 99.988359 | 2,999,650.78 | 100.508432 | 3,015,252.96 | 15,602.18 | 0.43 |
| | | Base | | 99.988359 | 2,999,650.78 | 100.508432 | 3,015,252.96 | 15,602.18 | 0.43 |
| 166756AE6 | CHEVRON USA INC COMPANY GUAR 08/25 0.687 | | | | | 0.687000 | 12 Aug 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.528656 | 4,826,432.80 | -173,567.20 | 0.69 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.528656 | 4,826,432.80 | -173,567.20 | 0.69 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 17290AH45 | CITIGROUP INC SR UNSECURED 03/28 5.55 | | | | | 5.550000 | 22 Mar 2028 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.797514 | 3,023,925.42 | 23,925.42 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.797514 | 3,023,925.42 | 23,925.42 | 0.43 |
| 17298CM39 | CITIGROUP INC SR UNSECURED 05/26 1.375 | | | | | 1.375000 | 20 May 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 93.390237 | 2,801,707.11 | -198,292.89 | 0.40 |
| | | Base | | 100.000000 | 3,000,000.00 | 93.390237 | 2,801,707.11 | -198,292.89 | 0.40 |
| 17328W4G0 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR | | | | | 1.500000 | 31 Jul 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 95.761842 | 4,788,092.10 | -211,907.90 | 0.69 |
| | | Base | | 100.000000 | 5,000,000.00 | 95.761842 | 4,788,092.10 | -211,907.90 | 0.69 |
| 17330RVT9 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7 | | | | | 5.700000 | 20 Oct 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.161012 | 4,958,050.60 | -41,949.40 | 0.71 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.161012 | 4,958,050.60 | -41,949.40 | 0.71 |
| 17331CPT8 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR | | | | | 5.281000 | 21 Feb 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.649717 | 2,989,491.51 | -10,508.49 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.649717 | 2,989,491.51 | -10,508.49 | 0.43 |
| 18978JAB4 | CNH EQUIPMENT TRUST CNH 2024 B A2A | | | | | 5.420000 | 15 Oct 2027 | | |
| | | Local | 3,000,000.000 | 99.993144 | 2,999,794.32 | 100.558330 | 3,016,749.90 | 16,955.58 | 0.43 |
| Original Face: | | Base | 3,000,000.000 | 99.993144 | 2,999,794.32 | 100.558330 | 3,016,749.90 | 16,955.58 | 0.43 |
| 231021AV8 | CUMMINS INC SR UNSECURED 02/29 4.9 | | | | | 4.900000 | 20 Feb 2029 | | |
| | | Local | 1,000,000.000 | 99.829926 | 998,299.26 | 102.451320 | 1,024,513.20 | 26,213.94 | 0.15 |
| | | Base | | 99.829926 | 998,299.26 | 102.451320 | 1,024,513.20 | 26,213.94 | 0.15 |
| 24422EVU0 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625 | | | | | 0.625000 | 10 Sep 2024 | | |
| | | Local | 2,000,000.000 | 99.999471 | 1,999,989.41 | 99.905834 | 1,998,116.68 | -1,872.73 | 0.29 |
| | | Base | | 99.999471 | 1,999,989.41 | 99.905834 | 1,998,116.68 | -1,872.73 | 0.29 |
| 24422EXF1 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5 | | | | | 4.500000 | 08 Jan 2027 | | |
| | | Local | 2,000,000.000 | 99.911821 | 1,998,236.41 | 100.874112 | 2,017,482.24 | 19,245.83 | 0.29 |
| | | Base | | 99.911821 | 1,998,236.41 | 100.874112 | 2,017,482.24 | 19,245.83 | 0.29 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | | 1.400000 | 10 May 2026 | | |
| | | Local | 2,000,000.000 | 99.956144 | 1,999,122.88 | 94.782569 | 1,895,651.38 | -103,471.50 | 0.27 |
| | | Base | | 99.956144 | 1,999,122.88 | 94.782569 | 1,895,651.38 | -103,471.50 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 31288Q4V9 | FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR | | | | | 5.833000 | 01 Apr 2054 | | |
| | | Local | 2,832,926.670 | 99.700119 | 2,824,431.27 | 101.324299 | 2,870,443.09 | 46,011.82 | 0.41 |
| Original Face: | | Base | 3,000,000.000 | 99.700119 | 2,824,431.27 | 101.324299 | 2,870,443.09 | 46,011.82 | 0.41 |
| 3128M8RU0 | FED HM LN PC POOL G06499 FG 03/41 FIXED 4 | | | | | 4.000000 | 01 Mar 2041 | | |
| | | Local | 246,126.430 | 102.617500 | 252,568.79 | 97.856186 | 240,849.94 | -11,718.85 | 0.03 |
| Original Face: | | Base | 2,090,000.000 | 102.617500 | 252,568.79 | 97.856186 | 240,849.94 | -11,718.85 | 0.03 |
| 3128MMN33 | FED HM LN PC POOL G18409 FG 11/26 FIXED 3 | | | | | 3.000000 | 01 Nov 2026 | | |
| | | Local | 88,042.600 | 100.389652 | 88,385.66 | 98.218649 | 86,474.25 | -1,911.41 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.389652 | 88,385.66 | 98.218649 | 86,474.25 | -1,911.41 | 0.01 |
| 3128MMQT3 | FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 359,425.950 | 100.804383 | 362,317.11 | 97.007898 | 348,671.56 | -13,645.55 | 0.05 |
| Original Face: | | Base | 5,000,000.000 | 100.804383 | 362,317.11 | 97.007898 | 348,671.56 | -13,645.55 | 0.05 |
| 3128PR3M9 | FED HM LN PC POOL J12604 FG 07/25 FIXED 4 | | | | | 4.000000 | 01 Jul 2025 | | |
| | | Local | 15,099.240 | 100.163651 | 15,123.95 | 99.296823 | 14,993.07 | -130.88 | 0.00 |
| Original Face: | | Base | 6,000,000.000 | 100.163651 | 15,123.95 | 99.296823 | 14,993.07 | -130.88 | 0.00 |
| 3128PSKA4 | FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5 | | | | | 3.500000 | 01 Sep 2025 | | |
| | | Local | 15,478.200 | 100.251903 | 15,517.19 | 99.036458 | 15,329.06 | -188.13 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.251903 | 15,517.19 | 99.036458 | 15,329.06 | -188.13 | 0.00 |
| 31292LFA8 | FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2042 | | |
| | | Local | 486,974.150 | 102.926837 | 501,227.09 | 94.349723 | 459,458.76 | -41,768.33 | 0.07 |
| Original Face: | | Base | 5,000,000.000 | 102.926837 | 501,227.09 | 94.349723 | 459,458.76 | -41,768.33 | 0.07 |
| 312936EV5 | FED HM LN PC POOL A89148 FG 10/39 FIXED 4 | | | | | 4.000000 | 01 Oct 2039 | | |
| | | Local | 452,090.710 | 102.748862 | 464,518.06 | 97.856875 | 442,401.84 | -22,116.22 | 0.06 |
| Original Face: | | Base | 5,700,000.000 | 102.748862 | 464,518.06 | 97.856875 | 442,401.84 | -22,116.22 | 0.06 |
| 312944H79 | FED HM LN PC POOL A95654 FG 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | | Local | 161,498.140 | 102.599423 | 165,696.16 | 97.146788 | 156,890.26 | -8,805.90 | 0.02 |
| Original Face: | | Base | 2,000,000.000 | 102.599423 | 165,696.16 | 97.146788 | 156,890.26 | -8,805.90 | 0.02 |
| 3130AKXZ4 | FEDERAL HOME LOAN BANK BONDS 02/26 0.62 | | | | | 0.620000 | 26 Feb 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 94.850064 | 2,845,501.92 | -154,498.08 | 0.41 |
| | | Base | | 100.000000 | 3,000,000.00 | 94.850064 | 2,845,501.92 | -154,498.08 | 0.41 |



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|---|---|---|---|---|---|---|---|---|
| 3130ALGJ7 | FEDERAL HOME LOAN BANK BONDS 03/26 1 | | | | 1.000000 | 23 Mar 2026 | | |
| | 2,925,000.000 | Local | 100.000000 | 2,925,000.00 | 95.194586 | 2,784,441.64 | -140,558.36 | 0.40 |
| Original Face: | 3,000,000.000 | Base | 100.000000 | 2,925,000.00 | 95.194586 | 2,784,441.64 | -140,558.36 | 0.40 |
| 3130AP6R1 | FEDERAL HOME LOAN BANK BONDS 07/25 0.75 | | | | 0.750000 | 07 Jul 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 96.754576 | 2,902,637.28 | -97,362.72 | 0.42 |
| | | Base | 100.000000 | 3,000,000.00 | 96.754576 | 2,902,637.28 | -97,362.72 | 0.42 |
| 3130AQQU0 | FEDERAL HOME LOAN BANK BONDS 08/25 1.55 | | | | 1.550000 | 25 Aug 2025 | | |
| | 3,240,000.000 | Local | 97.045332 | 3,144,268.77 | 97.015171 | 3,143,291.54 | -977.23 | 0.45 |
| | | Base | 97.045332 | 3,144,268.77 | 97.015171 | 3,143,291.54 | -977.23 | 0.45 |
| 3130AR5U1 | FEDERAL HOME LOAN BANK BONDS 03/26 2.05 | | | | 2.050000 | 10 Mar 2026 | | |
| | 4,500,000.000 | Local | 100.000000 | 4,500,000.00 | 96.847324 | 4,358,129.58 | -141,870.42 | 0.62 |
| | | Base | 100.000000 | 4,500,000.00 | 96.847324 | 4,358,129.58 | -141,870.42 | 0.62 |
| 3130ASSL4 | FEDERAL HOME LOAN BANK BONDS 08/26 4.125 | | | | 4.125000 | 18 Aug 2026 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 99.225221 | 2,480,630.53 | -19,369.47 | 0.36 |
| | | Base | 100.000000 | 2,500,000.00 | 99.225221 | 2,480,630.53 | -19,369.47 | 0.36 |
| 3130AUSF2 | FEDERAL HOME LOAN BANK BONDS 08/25 5 | | | | 5.000000 | 21 Aug 2025 | | |
| | 2,745,000.000 | Local | 99.969064 | 2,744,150.82 | 99.995489 | 2,744,876.17 | 725.35 | 0.39 |
| | | Base | 99.969064 | 2,744,150.82 | 99.995489 | 2,744,876.17 | 725.35 | 0.39 |
| 3130AYNL6 | FEDERAL HOME LOAN BANK BONDS 01/29 5.55 | | | | 5.550000 | 29 Jan 2029 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.014481 | 5,000,724.05 | 724.05 | 0.72 |
| | | Base | 100.000000 | 5,000,000.00 | 100.014481 | 5,000,724.05 | 724.05 | 0.72 |
| 3133EL4W1 | FEDERAL FARM CREDIT BANK BONDS 08/25 0.61 | | | | 0.610000 | 25 Aug 2025 | | |
| | 3,000,000.000 | Local | 99.990121 | 2,999,703.64 | 96.265560 | 2,887,966.80 | -111,736.84 | 0.41 |
| | | Base | 99.990121 | 2,999,703.64 | 96.265560 | 2,887,966.80 | -111,736.84 | 0.41 |
| 3133ELX33 | FEDERAL FARM CREDIT BANK BONDS 07/25 0.69 | | | | 0.690000 | 22 Jul 2025 | | |
| | 3,000,000.000 | Local | 99.991123 | 2,999,733.69 | 96.577424 | 2,897,322.72 | -102,410.97 | 0.42 |
| | | Base | 99.991123 | 2,999,733.69 | 96.577424 | 2,897,322.72 | -102,410.97 | 0.42 |
| 3133ENQE3 | FEDERAL FARM CREDIT BANK BONDS 03/27 2.375 | | | | 2.375000 | 01 Mar 2027 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 96.088482 | 2,882,654.46 | -117,345.54 | 0.41 |
| | | Base | 100.000000 | 3,000,000.00 | 96.088482 | 2,882,654.46 | -117,345.54 | 0.41 |

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|---|---|---|---|---|---|---|---|---|---|
| 3133EP5M3 | FEDERAL FARM CREDIT BANK BONDS 03/26 VAR | | | | | 5.475000 | 18 Mar 2026 | | |
| | | Local | 3,000,000.000 | 100.006989 | 3,000,209.66 | 100.049708 | 3,001,491.24 | 1,281.58 | 0.43 |
| | | Base | | 100.006989 | 3,000,209.66 | 100.049708 | 3,001,491.24 | 1,281.58 | 0.43 |
| 3133EPDR3 | FEDERAL FARM CREDIT BANK BONDS 03/28 5.375 | | | | | 5.375000 | 21 Mar 2028 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.930759 | 2,997,922.77 | -2,077.23 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.930759 | 2,997,922.77 | -2,077.23 | 0.43 |
| 3133ERNG2 | FEDERAL FARM CREDIT BANK BONDS 11/28 5.34 | | | | | 5.340000 | 06 Nov 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.009878 | 5,000,493.90 | 493.90 | 0.72 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.009878 | 5,000,493.90 | 493.90 | 0.72 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | | 1.500000 | 01 Mar 2036 | | |
| | | Local | 1,249,868.820 | 101.813145 | 1,272,530.75 | 88.736734 | 1,109,092.77 | -163,437.98 | 0.16 |
| Original Face: | | Base | 2,000,000.000 | 101.813145 | 1,272,530.75 | 88.736734 | 1,109,092.77 | -163,437.98 | 0.16 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | | 0.750000 | 28 May 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 97.187285 | 2,915,618.55 | -84,381.45 | 0.42 |
| | | Base | | 100.000000 | 3,000,000.00 | 97.187285 | 2,915,618.55 | -84,381.45 | 0.42 |
| 3134GWZV1 | FREDDIE MAC NOTES 10/25 0.65 | | | | | 0.650000 | 22 Oct 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.173251 | 4,808,662.55 | -191,337.45 | 0.69 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.173251 | 4,808,662.55 | -191,337.45 | 0.69 |
| 3134GXHD9 | FREDDIE MAC NOTES 12/25 0.7 | | | | | 0.700000 | 23 Dec 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 95.684500 | 2,870,535.00 | -129,465.00 | 0.41 |
| | | Base | | 100.000000 | 3,000,000.00 | 95.684500 | 2,870,535.00 | -129,465.00 | 0.41 |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | | 4.050000 | 28 Aug 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.529970 | 1,990,599.40 | -9,400.60 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.529970 | 1,990,599.40 | -9,400.60 | 0.29 |
| 3134H17C1 | FREDDIE MAC NOTES 01/28 5.5 | | | | | 5.500000 | 18 Jan 2028 | | |
| | | Local | 2,755,000.000 | 100.000000 | 2,755,000.00 | 100.062110 | 2,756,711.13 | 1,711.13 | 0.40 |
| | | Base | | 100.000000 | 2,755,000.00 | 100.062110 | 2,756,711.13 | 1,711.13 | 0.40 |
| 3136BBHC9 | FANNIE MAE FNR 2020 54 GY | | | | | 2.000000 | 25 Jun 2044 | | |
| | | Local | 1,259,859.270 | 102.227886 | 1,287,927.50 | 92.461860 | 1,164,889.31 | -123,038.19 | 0.17 |
| Original Face: | | Base | 3,000,000.000 | 102.227886 | 1,287,927.50 | 92.461860 | 1,164,889.31 | -123,038.19 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136BJK53 | FANNIE MAE FNR 2021 74 BA | | | | | 2.000000 | 25 Jun 2050 | | |
| | | Local | 2,226,249.030 | 101.630432 | 2,262,546.51 | 83.926770 | 1,868,418.90 | -394,127.61 | 0.27 |
| Original Face: | | Base | 3,000,000.000 | 101.630432 | 2,262,546.51 | 83.926770 | 1,868,418.90 | -394,127.61 | 0.27 |
| 3136G4D75 | FANNIE MAE NOTES 07/25 0.6 | | | | | 0.600000 | 29 Jul 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 96.425720 | 2,892,771.60 | -107,228.40 | 0.41 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.425720 | 2,892,771.60 | -107,228.40 | 0.41 |
| 3137BDYM2 | FREDDIE MAC FHR 4387 E | | | | | 2.000000 | 15 Nov 2028 | | |
| | | Local | 548,866.860 | 99.904292 | 548,341.55 | 96.738200 | 530,963.92 | -17,377.63 | 0.08 |
| Original Face: | | Base | 8,190,000.000 | 99.904292 | 548,341.55 | 96.738200 | 530,963.92 | -17,377.63 | 0.08 |
| 3137FVUG5 | FREDDIE MAC FHR 5016 BA | | | | | 2.000000 | 25 Sep 2044 | | |
| | | Local | 1,124,427.120 | 102.273118 | 1,149,986.67 | 91.177970 | 1,025,229.82 | -124,756.85 | 0.15 |
| Original Face: | | Base | 3,000,000.000 | 102.273118 | 1,149,986.67 | 91.177970 | 1,025,229.82 | -124,756.85 | 0.15 |
| 3138MFUC9 | FNMA POOL AQ0578 FN 11/27 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2027 | | |
| | | Local | 83,306.840 | 100.482649 | 83,708.92 | 97.164035 | 80,944.29 | -2,764.63 | 0.01 |
| Original Face: | | Base | 1,500,000.000 | 100.482649 | 83,708.92 | 97.164035 | 80,944.29 | -2,764.63 | 0.01 |
| 3140JCA38 | FNMA POOL BM7225 FN 05/53 FLOATING VAR | | | | | 5.398000 | 01 May 2053 | | |
| | | Local | 1,724,579.620 | 100.218243 | 1,728,343.39 | 101.313688 | 1,747,235.22 | 18,891.83 | 0.25 |
| Original Face: | | Base | 2,000,000.000 | 100.218243 | 1,728,343.39 | 101.313688 | 1,747,235.22 | 18,891.83 | 0.25 |
| 31412QBF5 | FNMA POOL 931638 FN 07/39 FIXED 4.5 | | | | | 4.500000 | 01 Jul 2039 | | |
| | | Local | 19,856.120 | 101.114568 | 20,077.43 | 100.170733 | 19,890.02 | -187.41 | 0.00 |
| Original Face: | | Base | 983,845.000 | 101.114568 | 20,077.43 | 100.170733 | 19,890.02 | -187.41 | 0.00 |
| 31416XE97 | FNMA POOL AB1959 FN 12/40 FIXED 4 | | | | | 4.000000 | 01 Dec 2040 | | |
| | | Local | 518,357.320 | 102.869135 | 533,229.69 | 97.745561 | 506,671.27 | -26,558.42 | 0.07 |
| Original Face: | | Base | 5,200,000.000 | 102.869135 | 533,229.69 | 97.745561 | 506,671.27 | -26,558.42 | 0.07 |
| 31417AU98 | FNMA POOL AB4207 FN 01/27 FIXED 2.5 | | | | | 2.500000 | 01 Jan 2027 | | |
| | | Local | 82,742.960 | 100.445210 | 83,111.34 | 97.637354 | 80,788.04 | -2,323.30 | 0.01 |
| Original Face: | | Base | 2,680,283.000 | 100.445210 | 83,111.34 | 97.637354 | 80,788.04 | -2,323.30 | 0.01 |
| 31417CUR4 | FNMA POOL AB5991 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 784,223.250 | 100.769508 | 790,257.91 | 97.260934 | 762,742.86 | -27,515.05 | 0.11 |
| Original Face: | | Base | 15,000,000.000 | 100.769508 | 790,257.91 | 97.260934 | 762,742.86 | -27,515.05 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31417GSE7 | FNMA POOL AB9516 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 332,381.240 | 100.489874 | 334,009.49 | 96.864639 | 321,959.89 | -12,049.60 | 0.05 |
| Original Face: | | Base | 4,200,000.000 | 100.489874 | 334,009.49 | 96.864639 | 321,959.89 | -12,049.60 | 0.05 |
| 31417VTG8 | FNMA POOL AC8650 FN 01/25 FIXED 4 | | | | | 4.000000 | 01 Jan 2025 | | |
| | | Local | 3,213.150 | 100.071581 | 3,215.45 | 99.312782 | 3,191.07 | -24.38 | 0.00 |
| Original Face: | | Base | 3,200,000.000 | 100.071581 | 3,215.45 | 99.312782 | 3,191.07 | -24.38 | 0.00 |
| 31418ACU0 | FNMA POOL MA0982 FN 02/27 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2027 | | |
| | | Local | 14,481.430 | 100.887136 | 14,609.90 | 98.513903 | 14,266.22 | -343.68 | 0.00 |
| Original Face: | | Base | 765,534.000 | 100.887136 | 14,609.90 | 98.513903 | 14,266.22 | -343.68 | 0.00 |
| 31418AHW1 | FNMA POOL MA1144 FN 08/27 FIXED 2.5 | | | | | 2.500000 | 01 Aug 2027 | | |
| | | Local | 197,402.840 | 100.768120 | 198,919.13 | 97.261029 | 191,996.03 | -6,923.10 | 0.03 |
| Original Face: | | Base | 5,157,070.000 | 100.768120 | 198,919.13 | 97.261029 | 191,996.03 | -6,923.10 | 0.03 |
| 31418RFS5 | FNMA POOL AD3776 FN 03/25 FIXED 4.5 | | | | | 4.500000 | 01 Mar 2025 | | |
| | | Local | 4,167.150 | 100.121426 | 4,172.21 | 99.808586 | 4,159.17 | -13.04 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.121426 | 4,172.21 | 99.808586 | 4,159.17 | -13.04 | 0.00 |
| 31419AJM0 | FNMA POOL AE0267 FN 08/25 FIXED VAR | | | | | 4.000000 | 01 Aug 2025 | | |
| | | Local | 18,471.250 | 100.288990 | 18,524.63 | 99.114099 | 18,307.61 | -217.02 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.288990 | 18,524.63 | 99.114099 | 18,307.61 | -217.02 | 0.00 |
| 31419BBT1 | FNMA POOL AE0949 FN 02/41 FIXED VAR | | | | | 4.000000 | 01 Feb 2041 | | |
| | | Local | 116,679.760 | 102.710496 | 119,842.36 | 97.746775 | 114,050.70 | -5,791.66 | 0.02 |
| Original Face: | | Base | 2,000,000.000 | 102.710496 | 119,842.36 | 97.746775 | 114,050.70 | -5,791.66 | 0.02 |
| 31419CZL0 | FNMA POOL AE2546 FN 09/40 FIXED 4.5 | | | | | 4.500000 | 01 Sep 2040 | | |
| | | Local | 47,683.250 | 102.564192 | 48,905.94 | 100.170877 | 47,764.73 | -1,141.21 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 102.564192 | 48,905.94 | 100.170877 | 47,764.73 | -1,141.21 | 0.01 |
| 31419JM47 | FNMA POOL AE7578 FN 11/40 FIXED 4.5 | | | | | 4.500000 | 01 Nov 2040 | | |
| | | Local | 732,162.710 | 105.087444 | 769,411.08 | 100.119746 | 733,039.45 | -36,371.63 | 0.11 |
| Original Face: | | Base | 14,750,000.000 | 105.087444 | 769,411.08 | 100.119746 | 733,039.45 | -36,371.63 | 0.11 |
| 31419KU78 | FNMA POOL AE8705 FN 11/25 FIXED 3 | | | | | 3.000000 | 01 Nov 2025 | | |
| | | Local | 11,330.500 | 100.200609 | 11,353.23 | 98.643712 | 11,176.83 | -176.40 | 0.00 |
| Original Face: | | Base | 2,000,000.000 | 100.200609 | 11,353.23 | 98.643712 | 11,176.83 | -176.40 | 0.00 |

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|---|---|---|---|---|---|---|---|---|
| 31422XTW2 | FARMER MAC NOTES 02/27 2 | | | | 2.000000 | 25 Feb 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 95.229100 | 1,904,582.00 | -95,418.00 | 0.27 |
| | | Base | 100.000000 | 2,000,000.00 | 95.229100 | 1,904,582.00 | -95,418.00 | 0.27 |
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | 4.547000 | 20 Oct 2067 | | |
| | 1,132,486.000 | Local | 102.199833 | 1,157,398.80 | 98.656580 | 1,117,271.96 | -40,126.84 | 0.16 |
| Original Face: | 3,000,000.000 | Base | 102.199833 | 1,157,398.80 | 98.656580 | 1,117,271.96 | -40,126.84 | 0.16 |
| 38150AEH4 | GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR | | | | 1.250000 | 24 Nov 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 94.738609 | 2,842,158.27 | -157,841.73 | 0.41 |
| | | Base | 100.000000 | 3,000,000.00 | 94.738609 | 2,842,158.27 | -157,841.73 | 0.41 |
| 38150AFG5 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR | | | | 1.500000 | 30 Apr 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 94.650000 | 2,839,500.00 | -160,500.00 | 0.41 |
| | | Base | 100.000000 | 3,000,000.00 | 94.650000 | 2,839,500.00 | -160,500.00 | 0.41 |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | 1.400000 | 16 Jun 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 94.143784 | 2,824,313.52 | -175,686.48 | 0.41 |
| | | Base | 100.000000 | 3,000,000.00 | 94.143784 | 2,824,313.52 | -175,686.48 | 0.41 |
| 38150AHZ1 | GOLDMAN SACHS GROUP INC SR UNSECURED 10/24 1 | | | | 1.000000 | 07 Oct 2024 | | |
| | 3,000,000.000 | Local | 99.996678 | 2,999,900.34 | 99.411857 | 2,982,355.71 | -17,544.63 | 0.43 |
| | | Base | 99.996678 | 2,999,900.34 | 99.411857 | 2,982,355.71 | -17,544.63 | 0.43 |
| 38150AKC8 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR | | | | 3.000000 | 31 Jan 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 98.725588 | 2,961,767.64 | -38,232.36 | 0.42 |
| | | Base | 100.000000 | 3,000,000.00 | 98.725588 | 2,961,767.64 | -38,232.36 | 0.42 |
| 38150AKG9 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125 | | | | 2.125000 | 14 Feb 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.180185 | 4,909,009.25 | -90,990.75 | 0.70 |
| | | Base | 100.000000 | 5,000,000.00 | 98.180185 | 4,909,009.25 | -90,990.75 | 0.70 |
| 38379U5P7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG | | | | 2.000000 | 16 Aug 2048 | | |
| | 103,870.170 | Local | 99.428594 | 103,276.65 | 98.339440 | 102,145.34 | -1,131.31 | 0.01 |
| Original Face: | 3,000,000.000 | Base | 99.428594 | 103,276.65 | 98.339440 | 102,145.34 | -1,131.31 | 0.01 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | 509,706.320 | Local | 102.664295 | 523,286.40 | 96.182700 | 490,249.30 | -33,037.10 | 0.07 |
| Original Face: | 3,000,000.000 | Base | 102.664295 | 523,286.40 | 96.182700 | 490,249.30 | -33,037.10 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | | 2.200000 | 20 Nov 2069 | | |
| | | Local | 151,697.450 | 100.381766 | 152,276.58 | 97.641567 | 148,119.77 | -4,156.81 | 0.02 |
| Original Face: | | Base | 1,000,000.000 | 100.381766 | 152,276.58 | 97.641567 | 148,119.77 | -4,156.81 | 0.02 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | | 6.500000 | 20 Jan 2053 | | |
| | | Local | 1,636,213.200 | 103.072346 | 1,686,483.33 | 102.571300 | 1,678,285.15 | -8,198.18 | 0.24 |
| Original Face: | | Base | 3,000,000.000 | 103.072346 | 1,686,483.33 | 102.571300 | 1,678,285.15 | -8,198.18 | 0.24 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | | 5.500000 | 20 Nov 2045 | | |
| | | Local | 2,415,835.740 | 99.650112 | 2,407,383.02 | 101.860240 | 2,460,776.08 | 53,393.06 | 0.35 |
| Original Face: | | Base | 3,000,000.000 | 99.650112 | 2,407,383.02 | 101.860240 | 2,460,776.08 | 53,393.06 | 0.35 |
| 41285JAB4 | HARLEY DAVIDSON MOTORCYCLE TRU HDMOT 2023 A A2A | | | | | 5.320000 | 15 Jun 2026 | | |
| | | Local | 697,927.320 | 99.999630 | 697,924.74 | 99.982920 | 697,808.11 | -116.63 | 0.10 |
| Original Face: | | Base | 4,500,000.000 | 99.999630 | 697,924.74 | 99.982920 | 697,808.11 | -116.63 | 0.10 |
| 437076CU4 | HOME DEPOT INC SR UNSECURED 04/25 5.125 | | | | | 5.125000 | 30 Apr 2025 | | |
| | | Local | 2,000,000.000 | 99.968864 | 1,999,377.28 | 100.267555 | 2,005,351.10 | 5,973.82 | 0.29 |
| | | Base | | 99.968864 | 1,999,377.28 | 100.267555 | 2,005,351.10 | 5,973.82 | 0.29 |
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | | 4.875000 | 25 Jun 2027 | | |
| | | Local | 3,000,000.000 | 99.688256 | 2,990,647.68 | 101.925435 | 3,057,763.05 | 67,115.37 | 0.44 |
| | | Base | | 99.688256 | 2,990,647.68 | 101.925435 | 3,057,763.05 | 67,115.37 | 0.44 |
| 437930AB6 | HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2 | | | | | 5.480000 | 18 Nov 2026 | | |
| | | Local | 5,500,000.000 | 99.998466 | 5,499,915.63 | 100.468510 | 5,525,768.05 | 25,852.42 | 0.79 |
| Original Face: | | Base | 5,500,000.000 | 99.998466 | 5,499,915.63 | 100.468510 | 5,525,768.05 | 25,852.42 | 0.79 |
| 459200KM2 | IBM CORP SR UNSECURED 02/27 2.2 | | | | | 2.200000 | 09 Feb 2027 | | |
| | | Local | 2,000,000.000 | 99.992984 | 1,999,859.68 | 95.022112 | 1,900,442.24 | -99,417.44 | 0.27 |
| | | Base | | 99.992984 | 1,999,859.68 | 95.022112 | 1,900,442.24 | -99,417.44 | 0.27 |
| 459200KS9 | IBM CORP SR UNSECURED 07/25 4 | | | | | 4.000000 | 27 Jul 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.396718 | 2,981,901.54 | -18,098.46 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.396718 | 2,981,901.54 | -18,098.46 | 0.43 |
| 459200KW0 | IBM CORP SR UNSECURED 02/26 4.5 | | | | | 4.500000 | 06 Feb 2026 | | |
| | | Local | 2,000,000.000 | 99.902852 | 1,998,057.03 | 100.039195 | 2,000,783.90 | 2,726.87 | 0.29 |
| | | Base | | 99.902852 | 1,998,057.03 | 100.039195 | 2,000,783.90 | 2,726.87 | 0.29 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 47786WAB6 | JOHN DEERE OWNER TRUST JDOT 2024 B A2A | | | | | 5.420000 | 17 May 2027 | | |
| | | Local | 5,000,000.000 | 99.994588 | 4,999,729.40 | 100.761600 | 5,038,080.00 | 38,350.60 | 0.72 |
| Original Face: | | Base | 5,000,000.000 | 99.994588 | 4,999,729.40 | 100.761600 | 5,038,080.00 | 38,350.60 | 0.72 |
| 47787CAB9 | JOHN DEERE OWNER TRUST JDOT 2023 C A2 | | | | | 5.760000 | 17 Aug 2026 | | |
| | | Local | 3,119,875.280 | 99.995414 | 3,119,732.19 | 100.160570 | 3,124,884.86 | 5,152.67 | 0.45 |
| Original Face: | | Base | 5,000,000.000 | 99.995414 | 3,119,732.19 | 100.160570 | 3,124,884.86 | 5,152.67 | 0.45 |
| 47787JAC2 | JOHN DEERE OWNER TRUST JDOT 2022 A A3 | | | | | 2.320000 | 15 Sep 2026 | | |
| | | Local | 928,790.610 | 99.989753 | 928,695.44 | 98.547270 | 915,297.79 | -13,397.65 | 0.13 |
| Original Face: | | Base | 2,000,000.000 | 99.989753 | 928,695.44 | 98.547270 | 915,297.79 | -13,397.65 | 0.13 |
| 477920AB8 | JOHN DEERE OWNER TRUST JDOT 2023 B A2 | | | | | 5.590000 | 15 Jun 2026 | | |
| | | Local | 2,061,621.850 | 99.996358 | 2,061,546.76 | 100.058450 | 2,062,826.87 | 1,280.11 | 0.30 |
| Original Face: | | Base | 4,000,000.000 | 99.996358 | 2,061,546.76 | 100.058450 | 2,062,826.87 | 1,280.11 | 0.30 |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | | 0.550000 | 01 Sep 2025 | | |
| | | Local | 2,000,000.000 | 99.978295 | 1,999,565.89 | 96.218367 | 1,924,367.34 | -75,198.55 | 0.28 |
| | | Base | | 99.978295 | 1,999,565.89 | 96.218367 | 1,924,367.34 | -75,198.55 | 0.28 |
| 48128GV56 | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8 | | | | | 0.800000 | 18 Aug 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 95.346912 | 1,906,938.24 | -93,061.76 | 0.27 |
| | | Base | | 100.000000 | 2,000,000.00 | 95.346912 | 1,906,938.24 | -93,061.76 | 0.27 |
| 548661EP8 | LOWE S COS INC SR UNSECURED 04/26 4.8 | | | | | 4.800000 | 01 Apr 2026 | | |
| | | Local | 3,000,000.000 | 99.990547 | 2,999,716.42 | 100.304204 | 3,009,126.12 | 9,409.70 | 0.43 |
| | | Base | | 99.990547 | 2,999,716.42 | 100.304204 | 3,009,126.12 | 9,409.70 | 0.43 |
| 58013MFU3 | MCDONALD S CORP SR UNSECURED 08/28 4.8 | | | | | 4.800000 | 14 Aug 2028 | | |
| | | Local | 2,000,000.000 | 99.971674 | 1,999,433.47 | 101.825282 | 2,036,505.64 | 37,072.17 | 0.29 |
| | | Base | | 99.971674 | 1,999,433.47 | 101.825282 | 2,036,505.64 | 37,072.17 | 0.29 |
| 58013MFX7 | MCDONALD S CORP SR UNSECURED 05/29 5 | | | | | 5.000000 | 17 May 2029 | | |
| | | Local | 1,000,000.000 | 99.643478 | 996,434.78 | 102.801451 | 1,028,014.51 | 31,579.73 | 0.15 |
| | | Base | | 99.643478 | 996,434.78 | 102.801451 | 1,028,014.51 | 31,579.73 | 0.15 |
| 59217GFC8 | MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05 | | | | | 4.050000 | 25 Aug 2025 | | |
| | | Local | 3,000,000.000 | 99.986729 | 2,999,601.86 | 99.413202 | 2,982,396.06 | -17,205.80 | 0.43 |
| | | Base | | 99.986729 | 2,999,601.86 | 99.413202 | 2,982,396.06 | -17,205.80 | 0.43 |

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|---|---|---|---|---|---|---|---|---|
| 63305LPF4 | NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125 | | | | 5.125000 | 30 Sep 2025 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.619036 | 1,992,380.72 | -7,619.28 | 0.29 |
| | | Base | 100.000000 | 2,000,000.00 | 99.619036 | 1,992,380.72 | -7,619.28 | 0.29 |
| 63743HEY4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1 | | | | 1.000000 | 18 Oct 2024 | | |
| | 2,000,000.000 | Local | 99.996035 | 1,999,920.69 | 99.382318 | 1,987,646.36 | -12,274.33 | 0.29 |
| | | Base | 99.996035 | 1,999,920.69 | 99.382318 | 1,987,646.36 | -12,274.33 | 0.29 |
| 63743HFF4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45 | | | | 5.450000 | 30 Oct 2025 | | |
| | 3,000,000.000 | Local | 99.945556 | 2,998,366.68 | 100.910986 | 3,027,329.58 | 28,962.90 | 0.43 |
| | | Base | 99.945556 | 2,998,366.68 | 100.910986 | 3,027,329.58 | 28,962.90 | 0.43 |
| 63743HFG2 | NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8 | | | | 4.800000 | 15 Mar 2028 | | |
| | 2,000,000.000 | Local | 99.882886 | 1,997,657.71 | 101.322796 | 2,026,455.92 | 28,798.21 | 0.29 |
| | | Base | 99.882886 | 1,997,657.71 | 101.322796 | 2,026,455.92 | 28,798.21 | 0.29 |
| 63743HFK3 | NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6 | | | | 5.600000 | 13 Nov 2026 | | |
| | 2,000,000.000 | Local | 99.974051 | 1,999,481.01 | 102.351683 | 2,047,033.66 | 47,552.65 | 0.29 |
| | | Base | 99.974051 | 1,999,481.01 | 102.351683 | 2,047,033.66 | 47,552.65 | 0.29 |
| 63743HFR8 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1 | | | | 5.100000 | 06 May 2027 | | |
| | 3,000,000.000 | Local | 99.944027 | 2,998,320.81 | 101.892975 | 3,056,789.25 | 58,468.44 | 0.44 |
| | | Base | 99.944027 | 2,998,320.81 | 101.892975 | 3,056,789.25 | 58,468.44 | 0.44 |
| 637639AB1 | NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5 | | | | 1.500000 | 23 Apr 2025 | | |
| | 3,000,000.000 | Local | 99.974755 | 2,999,242.64 | 97.876664 | 2,936,299.92 | -62,942.72 | 0.42 |
| | | Base | 99.974755 | 2,999,242.64 | 97.876664 | 2,936,299.92 | -62,942.72 | 0.42 |
| 64952WDL4 | NEW YORK LIFE GLOBAL FDG SECURED 144A 01/25 2 | | | | 2.000000 | 22 Jan 2025 | | |
| | 5,000,000.000 | Local | 99.971901 | 4,998,595.03 | 98.808599 | 4,940,429.95 | -58,165.08 | 0.71 |
| | | Base | 99.971901 | 4,998,595.03 | 98.808599 | 4,940,429.95 | -58,165.08 | 0.71 |
| 64953BBP2 | NEW YORK LIFE GLOBAL FDG SR UNSECURED 144A 06/27 VAR | | | | 5.980000 | 28 Jun 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.104190 | 5,005,209.50 | 5,209.50 | 0.72 |
| | | Base | 100.000000 | 5,000,000.00 | 100.104190 | 5,005,209.50 | 5,209.50 | 0.72 |
| 65339KBP4 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051 | | | | 6.051000 | 01 Mar 2025 | | |
| | 2,000,000.000 | Local | 100.065258 | 2,001,305.15 | 100.432602 | 2,008,652.04 | 7,346.89 | 0.29 |
| | | Base | 100.065258 | 2,001,305.15 | 100.432602 | 2,008,652.04 | 7,346.89 | 0.29 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | | 4.000000 | 10 May 2027 | | |
| | | Local | 1,000,000.000 | 99.908868 | 999,088.68 | 99.557556 | 995,575.56 | -3,513.12 | 0.14 |
| | | Base | | 99.908868 | 999,088.68 | 99.557556 | 995,575.56 | -3,513.12 | 0.14 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | | Local | 2,000,000.000 | 99.985025 | 1,999,700.49 | 95.432439 | 1,908,648.78 | -91,051.71 | 0.27 |
| | | Base | | 99.985025 | 1,999,700.49 | 95.432439 | 1,908,648.78 | -91,051.71 | 0.27 |
| 69371RS49 | PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45 | | | | | 4.450000 | 30 Mar 2026 | | |
| | | Local | 2,000,000.000 | 99.963647 | 1,999,272.94 | 100.192195 | 2,003,843.90 | 4,570.96 | 0.29 |
| | | Base | | 99.963647 | 1,999,272.94 | 100.192195 | 2,003,843.90 | 4,570.96 | 0.29 |
| 713448FP8 | PEPSICO INC SR UNSECURED 02/26 VAR | | | | | 5.730000 | 13 Feb 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.284558 | 2,005,691.16 | 5,691.16 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.284558 | 2,005,691.16 | 5,691.16 | 0.29 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | | 1.300000 | 15 Jun 2025 | | |
| | | Local | 3,000,000.000 | 99.998426 | 2,999,952.79 | 97.008737 | 2,910,262.11 | -89,690.68 | 0.42 |
| | | Base | | 99.998426 | 2,999,952.79 | 97.008737 | 2,910,262.11 | -89,690.68 | 0.42 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | | 1.000000 | 23 Apr 2026 | | |
| | | Local | 2,000,000.000 | 99.987207 | 1,999,744.13 | 95.061321 | 1,901,226.42 | -98,517.71 | 0.27 |
| | | Base | | 99.987207 | 1,999,744.13 | 95.061321 | 1,901,226.42 | -98,517.71 | 0.27 |
| 75513ECT6 | RTX CORP SR UNSECURED 11/26 5.75 | | | | | 5.750000 | 08 Nov 2026 | | |
| | | Local | 3,000,000.000 | 99.933002 | 2,997,990.06 | 102.580647 | 3,077,419.41 | 79,429.35 | 0.44 |
| | | Base | | 99.933002 | 2,997,990.06 | 102.580647 | 3,077,419.41 | 79,429.35 | 0.44 |
| 771196CA8 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR | | | | | 5.890000 | 10 Mar 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.190678 | 3,005,720.34 | 5,720.34 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.190678 | 3,005,720.34 | 5,720.34 | 0.43 |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | | 4.858710 | 27 Mar 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.225000 | 2,976,750.00 | -23,250.00 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.225000 | 2,976,750.00 | -23,250.00 | 0.43 |
| 78014RDA5 | ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR | | | | | 0.550000 | 18 Aug 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 96.868000 | 2,906,040.00 | -93,960.00 | 0.42 |
| | | Base | | 100.000000 | 3,000,000.00 | 96.868000 | 2,906,040.00 | -93,960.00 | 0.42 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | | 3.500000 | 14 Feb 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.236729 | 4,961,836.45 | -38,163.55 | 0.71 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.236729 | 4,961,836.45 | -38,163.55 | 0.71 |
| 78014RJX9 | ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15 | | | | | 5.150000 | 30 Dec 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.003312 | 5,000,165.60 | 165.60 | 0.72 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.003312 | 5,000,165.60 | 165.60 | 0.72 |
| 78014RQU7 | ROYAL BANK OF CANADA 10/26 1 | | | | | 7.000000 | 17 Oct 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.868867 | 4,943,443.35 | -56,556.65 | 0.71 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.868867 | 4,943,443.35 | -56,556.65 | 0.71 |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | | 0.750000 | 07 Oct 2024 | | |
| | | Local | 2,000,000.000 | 99.995596 | 1,999,911.92 | 99.561501 | 1,991,230.02 | -8,681.90 | 0.29 |
| | | Base | | 99.995596 | 1,999,911.92 | 99.561501 | 1,991,230.02 | -8,681.90 | 0.29 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | | 6.380000 | 03 Mar 2027 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.933586 | 3,028,007.58 | 28,007.58 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.933586 | 3,028,007.58 | 28,007.58 | 0.43 |
| 824348BS4 | SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55 | | | | | 4.550000 | 01 Mar 2028 | | |
| | | Local | 2,000,000.000 | 99.997049 | 1,999,940.98 | 100.355707 | 2,007,114.14 | 7,173.16 | 0.29 |
| | | Base | | 99.997049 | 1,999,940.98 | 100.355707 | 2,007,114.14 | 7,173.16 | 0.29 |
| 8316A0MJ6 | SBA POOL 530360 SBA 07/32 FLOATING VAR | | | | | 5.900000 | 25 Jul 2032 | | |
| | | Local | 1,517,789.080 | 100.000000 | 1,517,789.08 | 99.636725 | 1,512,275.33 | -5,513.75 | 0.22 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 1,517,789.08 | 99.636725 | 1,512,275.33 | -5,513.75 | 0.22 |
| 842587DM6 | SOUTHERN CO SR UNSECURED 10/25 5.15 | | | | | 5.150000 | 06 Oct 2025 | | |
| | | Local | 2,000,000.000 | 99.918051 | 1,998,361.01 | 100.310389 | 2,006,207.78 | 7,846.77 | 0.29 |
| | | Base | | 99.918051 | 1,998,361.01 | 100.310389 | 2,006,207.78 | 7,846.77 | 0.29 |
| 854502AP6 | STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3 | | | | | 2.300000 | 24 Feb 2025 | | |
| | | Local | 2,000,000.000 | 99.977842 | 1,999,556.84 | 98.544312 | 1,970,886.24 | -28,670.60 | 0.28 |
| | | Base | | 99.977842 | 1,999,556.84 | 98.544312 | 1,970,886.24 | -28,670.60 | 0.28 |
| 86562MCT5 | SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464 | | | | | 5.464000 | 13 Jan 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.914499 | 3,027,434.97 | 27,434.97 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.914499 | 3,027,434.97 | 27,434.97 | 0.43 |

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|---|---|---|---|---|---|---|---|---|---|
| 89114TG71 | TORONTO DOMINION BANK SR UNSECURED 04/26 1.3 | | | | | 1.300000 | 30 Apr 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 93.188273 | 2,795,648.19 | -204,351.81 | 0.40 |
| | | Base | | 100.000000 | 3,000,000.00 | 93.188273 | 2,795,648.19 | -204,351.81 | 0.40 |
| 89114X6S7 | TORONTO DOMINION BANK SR UNSECURED 03/28 5.6 | | | | | 5.600000 | 14 Mar 2028 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.749299 | 2,014,985.98 | 14,985.98 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.749299 | 2,014,985.98 | 14,985.98 | 0.29 |
| 89115A2A9 | TORONTO DOMINION BANK SR UNSECURED 06/25 3.766 | | | | | 3.766000 | 06 Jun 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.191149 | 1,983,822.98 | -16,177.02 | 0.28 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.191149 | 1,983,822.98 | -16,177.02 | 0.28 |
| 89115A2B7 | TORONTO DOMINION BANK SR UNSECURED 06/25 VAR | | | | | 6.350000 | 06 Jun 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.493038 | 3,014,791.14 | 14,791.14 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.493038 | 3,014,791.14 | 14,791.14 | 0.43 |
| 89115A2J0 | TORONTO DOMINION BANK SR UNSECURED 09/24 4.285 | | | | | 4.285000 | 13 Sep 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.962065 | 1,999,241.30 | -758.70 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.962065 | 1,999,241.30 | -758.70 | 0.29 |
| 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 | 102.084487 | 3,062,534.61 | 62,534.61 | 0.44 |
| | | Base | | 100.000000 | 3,000,000.00 | 102.084487 | 3,062,534.61 | 62,534.61 | 0.44 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | | 1.800000 | 13 Feb 2025 | | |
| | | Local | 5,000,000.000 | 99.993949 | 4,999,697.44 | 98.576029 | 4,928,801.45 | -70,895.99 | 0.71 |
| | | Base | | 99.993949 | 4,999,697.44 | 98.576029 | 4,928,801.45 | -70,895.99 | 0.71 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | | 3.050000 | 22 Mar 2027 | | |
| | | Local | 3,000,000.000 | 99.995229 | 2,999,856.88 | 97.224966 | 2,916,748.98 | -83,107.90 | 0.42 |
| | | Base | | 99.995229 | 2,999,856.88 | 97.224966 | 2,916,748.98 | -83,107.90 | 0.42 |
| 89236TKF1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65 | | | | | 3.650000 | 18 Aug 2025 | | |
| | | Local | 3,000,000.000 | 99.970073 | 2,999,102.18 | 99.113362 | 2,973,400.86 | -25,701.32 | 0.43 |
| | | Base | | 99.970073 | 2,999,102.18 | 99.113362 | 2,973,400.86 | -25,701.32 | 0.43 |
| 89236TKK0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4 | | | | | 5.400000 | 10 Nov 2025 | | |
| | | Local | 3,000,000.000 | 99.950962 | 2,998,528.86 | 101.012427 | 3,030,372.81 | 31,843.95 | 0.43 |
| | | Base | | 99.950962 | 2,998,528.86 | 101.012427 | 3,030,372.81 | 31,843.95 | 0.43 |

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|---|---|---|---|---|---|---|---|---|---|
| 89236TKN4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8 | | | | | 4.800000 | 10 Jan 2025 | | |
| | | Local | 2,000,000.000 | 99.992055 | 1,999,841.09 | 99.862057 | 1,997,241.14 | -2,599.95 | 0.29 |
| | | Base | | 99.992055 | 1,999,841.09 | 99.862057 | 1,997,241.14 | -2,599.95 | 0.29 |
| 89352HBF5 | TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR | | | | | 6.850000 | 09 Mar 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.039394 | 2,000,787.88 | 787.88 | 0.29 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.039394 | 2,000,787.88 | 787.88 | 0.29 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | | 1.500000 | 10 Mar 2025 | | |
| | | Local | 3,000,000.000 | 99.978577 | 2,999,357.30 | 98.096269 | 2,942,888.07 | -56,469.23 | 0.42 |
| | | Base | | 99.978577 | 2,999,357.30 | 98.096269 | 2,942,888.07 | -56,469.23 | 0.42 |
| 89788MAJ1 | TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR | | | | | 5.900000 | 28 Oct 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.994172 | 3,029,825.16 | 29,825.16 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.994172 | 3,029,825.16 | 29,825.16 | 0.43 |
| 90291VAB6 | USAA AUTO OWNER TRUST USAOT 2023 A A2 144A | | | | | 5.830000 | 15 Jul 2026 | | |
| | | Local | 1,455,057.370 | 99.997606 | 1,455,022.54 | 100.114990 | 1,456,730.54 | 1,708.00 | 0.21 |
| Original Face: | | Base | 2,750,000.000 | 99.997606 | 1,455,022.54 | 100.114990 | 1,456,730.54 | 1,708.00 | 0.21 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | | 3.375000 | 01 May 2025 | | |
| | | Local | 2,000,000.000 | 99.922934 | 1,998,458.67 | 99.057149 | 1,981,142.98 | -17,315.69 | 0.28 |
| | | Base | | 99.922934 | 1,998,458.67 | 99.057149 | 1,981,142.98 | -17,315.69 | 0.28 |
| 90327QD97 | USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25 | | | | | 5.250000 | 01 Jun 2027 | | |
| | | Local | 5,000,000.000 | 99.733195 | 4,986,659.74 | 102.533008 | 5,126,650.40 | 139,990.66 | 0.74 |
| | | Base | | 99.733195 | 4,986,659.74 | 102.533008 | 5,126,650.40 | 139,990.66 | 0.74 |
| 91159HHZ6 | US BANCORP SR UNSECURED 05/25 1.45 | | | | | 1.450000 | 12 May 2025 | | |
| | | Local | 3,000,000.000 | 99.984066 | 2,999,521.98 | 97.727154 | 2,931,814.62 | -67,707.36 | 0.42 |
| | | Base | | 99.984066 | 2,999,521.98 | 97.727154 | 2,931,814.62 | -67,707.36 | 0.42 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | | 0.250000 | 30 Jun 2025 | | |
| | | Local | 3,000,000.000 | 97.948200 | 2,938,445.99 | 96.608594 | 2,898,257.82 | -40,188.17 | 0.42 |
| | | Base | | 97.948200 | 2,938,445.99 | 96.608594 | 2,898,257.82 | -40,188.17 | 0.42 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | | Local | 2,000,000.000 | 99.842658 | 1,996,853.15 | 94.820312 | 1,896,406.24 | -100,446.91 | 0.27 |
| | | Base | | 99.842658 | 1,996,853.15 | 94.820312 | 1,896,406.24 | -100,446.91 | 0.27 |

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|---|---|---|---|---|---|---|---|---|---|
| 91282CCJ8 | US TREASURY N/B 06/26 0.875 | | | | | 0.875000 | 30 Jun 2026 | | |
| | | Local | 3,000,000.000 | 96.173104 | 2,885,193.11 | 94.558594 | 2,836,757.82 | -48,435.29 | 0.41 |
| | | Base | | 96.173104 | 2,885,193.11 | 94.558594 | 2,836,757.82 | -48,435.29 | 0.41 |
| 91282CJW2 | US TREASURY N/B 01/29 4 | | | | | 4.000000 | 31 Jan 2029 | | |
| | | Local | 2,000,000.000 | 98.928606 | 1,978,572.11 | 101.007812 | 2,020,156.24 | 41,584.13 | 0.29 |
| | | Base | | 98.928606 | 1,978,572.11 | 101.007812 | 2,020,156.24 | 41,584.13 | 0.29 |
| 91324PEN8 | UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15 | | | | | 5.150000 | 15 Oct 2025 | | |
| | | Local | 2,000,000.000 | 99.996443 | 1,999,928.85 | 100.787949 | 2,015,758.98 | 15,830.13 | 0.29 |
| | | Base | | 99.996443 | 1,999,928.85 | 100.787949 | 2,015,758.98 | 15,830.13 | 0.29 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 6.120000 | 20 Mar 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.387000 | 3,011,610.00 | 11,610.00 | 0.43 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.387000 | 3,011,610.00 | 11,610.00 | 0.43 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | | 1.450000 | 20 Mar 2026 | | |
| | | Local | 5,000,000.000 | 97.275040 | 4,863,752.01 | 95.314370 | 4,765,718.50 | -98,033.51 | 0.68 |
| | | Base | | 97.275040 | 4,863,752.01 | 95.314370 | 4,765,718.50 | -98,033.51 | 0.68 |
| 92348KBL6 | VERIZON MASTER TRUST VZMT 2023 2 A | | | | | 4.890000 | 13 Apr 2028 | | |
| | | Local | 3,000,000.000 | 99.999475 | 2,999,984.25 | 99.856390 | 2,995,691.70 | -4,292.55 | 0.43 |
| Original Face: | | Base | 3,000,000.000 | 99.999475 | 2,999,984.25 | 99.856390 | 2,995,691.70 | -4,292.55 | 0.43 |
| 92348KCQ4 | VERIZON MASTER TRUST VZMT 2024 3 A1A | | | | | 5.340000 | 22 Apr 2030 | | |
| | | Local | 4,250,000.000 | 99.980401 | 4,249,167.04 | 102.508900 | 4,356,628.25 | 107,461.21 | 0.62 |
| Original Face: | | Base | 4,250,000.000 | 99.980401 | 4,249,167.04 | 102.508900 | 4,356,628.25 | 107,461.21 | 0.62 |
| 92348KCU5 | VERIZON MASTER TRUST VZMT 2024 4 A1A | | | | | 5.210000 | 20 Jun 2029 | | |
| | | Local | 5,000,000.000 | 99.994936 | 4,999,746.80 | 101.199380 | 5,059,969.00 | 60,222.20 | 0.73 |
| Original Face: | | Base | 5,000,000.000 | 99.994936 | 4,999,746.80 | 101.199380 | 5,059,969.00 | 60,222.20 | 0.73 |
| 928668BW1 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65 | | | | | 5.650000 | 12 Sep 2028 | | |
| | | Local | 5,000,000.000 | 99.900743 | 4,995,037.14 | 103.195406 | 5,159,770.30 | 164,733.16 | 0.74 |
| | | Base | | 99.900743 | 4,995,037.14 | 103.195406 | 5,159,770.30 | 164,733.16 | 0.74 |
| 931142FA6 | WALMART INC SR UNSECURED 04/26 4 | | | | | 4.000000 | 15 Apr 2026 | | |
| | | Local | 2,000,000.000 | 99.975540 | 1,999,510.79 | 99.722897 | 1,994,457.94 | -5,052.85 | 0.29 |
| | | Base | | 99.975540 | 1,999,510.79 | 99.722897 | 1,994,457.94 | -5,052.85 | 0.29 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 94106LBX6 | WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95 | | | | 4.950000 | 03 Jul 2027 | | |
| | 3,000,000.000 | Local | 99.885177 | 2,996,555.32 | 101.936128 | 3,058,083.84 | 61,528.52 | 0.44 |
| | | Base | 99.885177 | 2,996,555.32 | 101.936128 | 3,058,083.84 | 61,528.52 | 0.44 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | 4.100000 | 03 Jun 2026 | | |
| | 5,000,000.000 | Local | 98.028911 | 4,901,445.56 | 99.016036 | 4,950,801.80 | 49,356.24 | 0.71 |
| | | Base | 98.028911 | 4,901,445.56 | 99.016036 | 4,950,801.80 | 49,356.24 | 0.71 |
| 94988J6D4 | WELLS FARGO BANK NA SR UNSECURED 08/26 5.45 | | | | 5.450000 | 07 Aug 2026 | | |
| | 3,000,000.000 | Local | 99.994694 | 2,999,840.83 | 101.835947 | 3,055,078.41 | 55,237.58 | 0.44 |
| | | Base | 99.994694 | 2,999,840.83 | 101.835947 | 3,055,078.41 | 55,237.58 | 0.44 |
| 94988J6E2 | WELLS FARGO BANK NA SR UNSECURED 08/26 VAR | | | | 6.390000 | 07 Aug 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.887330 | 3,026,619.90 | 26,619.90 | 0.43 |
| | | Base | 100.000000 | 3,000,000.00 | 100.887330 | 3,026,619.90 | 26,619.90 | 0.43 |
| 94988J6F9 | WELLS FARGO BANK NA SR UNSECURED 12/26 5.254 | | | | 5.254000 | 11 Dec 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 101.932699 | 3,057,980.97 | 57,980.97 | 0.44 |
| | | Base | 100.000000 | 3,000,000.00 | 101.932699 | 3,057,980.97 | 57,980.97 | 0.44 |
| 95001DCH1 | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2 | | | | 6.200000 | 20 Oct 2027 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.901718 | 3,027,051.54 | 27,051.54 | 0.43 |
| | | Base | 100.000000 | 3,000,000.00 | 100.901718 | 3,027,051.54 | 27,051.54 | 0.43 |
| 95001HJ77 | WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7 | | | | 4.700000 | 03 Sep 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.463700 | 1,989,274.00 | -10,726.00 | 0.29 |
| | | Base | 100.000000 | 2,000,000.00 | 99.463700 | 1,989,274.00 | -10,726.00 | 0.29 |
| 95001KRH9 | WELLS FARGO BANK NA | | | | 5.700000 | 15 Nov 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.069602 | 5,003,480.10 | 3,480.10 | 0.72 |
| | | Base | 100.000000 | 5,000,000.00 | 100.069602 | 5,003,480.10 | 3,480.10 | 0.72 |
| **US DOLLAR Total** | | | | | | | | |
| | 544,472,978.950 | Local | | 543,795,378.55 | | 537,796,727.68 | -5,998,650.87 | 77.12 |
| Original Face: | 209,916,732.000 | Base | | 543,795,378.55 | | 537,796,727.68 | -5,998,650.87 | 77.12 |
| **FIXED INCOME Total** | | | | | | | | |
| | 544,472,978.950 | Base | | 543,795,378.55 | | 537,796,727.68 | -5,998,650.87 | 77.12 |

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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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 209,916,732.000 | | | | | | | |



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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 |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 704,335,836.680 | Base | | 703,236,133.66 | | 697,236,759.99 | -5,999,373.67 | 100.00 |
| | Original Face: | 209,916,732.000 | | | | | | | |



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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 | | | | | | | | |
| | | | 15,924.790 | 1.000000 | 15,924.79 | 1.000000 | 15,924.79 | 0.00 | 0.01 |
| | | Base | | 1.000000 | 15,924.79 | 1.000000 | 15,924.79 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 15,924.790 | | 15,924.79 | | 15,924.79 | 0.00 | 0.01 |
| | | Base | | | 15,924.79 | | 15,924.79 | 0.00 | 0.01 |
| **CASH Total** | | | | | | | | | |
| | | | 15,924.790 | Base | 15,924.79 | | 15,924.79 | 0.00 | 0.01 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 942PVKII0 | WESTERN ALLIANCE CD 2 | WESTERN ALLIANCE CD 2 | | | | 5.400000 | 19 Sep 2024 | | |
| | | | 2,192,943.940 | 100.000000 | 2,192,943.94 | 100.000000 | 2,192,943.94 | 0.00 | 1.01 |
| | | Base | | 100.000000 | 2,192,943.94 | 100.000000 | 2,192,943.94 | 0.00 | 1.01 |
| 979QHR003 | SOUTH STREET REPO | | | | | 5.390000 | 03 Sep 2024 | | |
| | | | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 46.07 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 46.07 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 5.310000 | 03 Sep 2024 | | |
| | | | 23,811,615.090 | 100.000000 | 23,811,615.09 | 100.000000 | 23,811,615.09 | 0.00 | 10.97 |
| | | Base | | 100.000000 | 23,811,615.09 | 100.000000 | 23,811,615.09 | 0.00 | 10.97 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 126,004,559.030 | | 126,004,559.03 | | 126,004,559.03 | 0.00 | 58.05 |
| | | Base | | | 126,004,559.03 | | 126,004,559.03 | 0.00 | 58.05 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 126,004,559.030 | Base | 126,004,559.03 | | 126,004,559.03 | 0.00 | 58.05 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 36178GHQ0 | GNMA POOL AA8339 GN 08/27 FIXED 3 | | | | | 3.000000 | 15 Aug 2027 | | |
| | | | 191,982.450 | Local | 101.369141 | 194,610.96 | 98.047168 | 188,233.36 | -6,377.60 | 0.09 |
| Original Face: | | | 5,000,000.000 | Base | 101.369141 | 194,610.96 | 98.047168 | 188,233.36 | -6,377.60 | 0.09 |
| 36179MAF7 | GNMA II POOL MA0006 G2 04/27 FIXED 2.5 | | | | | 2.500000 | 20 Apr 2027 | | |
| | | | 130,189.430 | Local | 100.985487 | 131,472.43 | 97.533899 | 126,978.83 | -4,493.60 | 0.06 |
| Original Face: | | | 4,372,786.000 | Base | 100.985487 | 131,472.43 | 97.533899 | 126,978.83 | -4,493.60 | 0.06 |
| 36179MCH1 | GNMA II POOL MA0072 G2 05/27 FIXED 2.5 | | | | | 2.500000 | 20 May 2027 | | |
| | | | 176,627.700 | Local | 100.883355 | 178,187.95 | 97.481057 | 172,178.55 | -6,009.40 | 0.08 |
| Original Face: | | | 5,000,000.000 | Base | 100.883355 | 178,187.95 | 97.481057 | 172,178.55 | -6,009.40 | 0.08 |
| 36179MGP9 | GNMA II POOL MA0206 G2 07/27 FIXED 3.5 | | | | | 3.500000 | 20 Jul 2027 | | |
| | | | 104,066.530 | Local | 101.490758 | 105,617.91 | 98.259142 | 102,254.88 | -3,363.03 | 0.05 |
| Original Face: | | | 4,169,641.000 | Base | 101.490758 | 105,617.91 | 98.259142 | 102,254.88 | -3,363.03 | 0.05 |
| 36179NDH8 | GNMA II POOL MA1004 G2 05/43 FIXED 3 | | | | | 3.000000 | 20 May 2043 | | |
| | | | 148,509.820 | Local | 100.948146 | 149,917.91 | 89.838506 | 133,419.00 | -16,498.91 | 0.06 |
| Original Face: | | | 2,000,000.000 | Base | 100.948146 | 149,917.91 | 89.838506 | 133,419.00 | -16,498.91 | 0.06 |
| 36202F3T1 | GNMA II POOL 005310 G2 02/27 FIXED 3.5 | | | | | 3.500000 | 20 Feb 2027 | | |
| | | | 64,366.660 | Local | 100.902160 | 64,947.35 | 97.527214 | 62,775.01 | -2,172.34 | 0.03 |
| Original Face: | | | 2,910,888.000 | Base | 100.902160 | 64,947.35 | 97.527214 | 62,775.01 | -2,172.34 | 0.03 |
| 36225E3Y6 | GNMA II POOL 082614 G2 09/40 FLOATING VAR | | | | | 3.625000 | 20 Sep 2040 | | |
| | | | 290,730.570 | Local | 102.463862 | 297,893.77 | 100.673245 | 292,687.90 | -5,205.87 | 0.13 |
| Original Face: | | | 9,450,000.000 | Base | 102.463862 | 297,893.77 | 100.673245 | 292,687.90 | -5,205.87 | 0.13 |
| 3622A2EM0 | GNMA POOL 783740 GN 12/27 FIXED 2.5 | | | | | 2.500000 | 15 Dec 2027 | | |
| | | | 84,146.650 | Local | 100.495385 | 84,563.50 | 97.274474 | 81,853.21 | -2,710.29 | 0.04 |
| Original Face: | | | 2,500,000.000 | Base | 100.495385 | 84,563.50 | 97.274474 | 81,853.21 | -2,710.29 | 0.04 |
| 3622A2F31 | GNMA II POOL 783786 G2 06/28 FIXED 2.5 | | | | | 2.500000 | 20 Jun 2028 | | |
| | | | 89,727.200 | Local | 100.512531 | 90,187.08 | 97.195447 | 87,210.75 | -2,976.33 | 0.04 |
| Original Face: | | | 1,500,000.000 | Base | 100.512531 | 90,187.08 | 97.195447 | 87,210.75 | -2,976.33 | 0.04 |

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|---|---|---|---|---|---|---|---|---|
| 3622ABWC2 | GNMA II POOL 786143 G2 10/67 VARIABLE | | | | 4.547000 | 20 Oct 2067 | | |
| | 1,132,486.000 | Local | 102.005759 | 1,155,200.94 | 98.656580 | 1,117,271.96 | -37,928.98 | 0.51 |
| Original Face: | 3,000,000.000 | Base | 102.005759 | 1,155,200.94 | 98.656580 | 1,117,271.96 | -37,928.98 | 0.51 |
| 36230M3Y1 | GNMA POOL 753515 GN 11/40 FIXED 4 | | | | 4.000000 | 15 Nov 2040 | | |
| | 266,325.950 | Local | 104.323315 | 277,840.06 | 96.877169 | 258,009.04 | -19,831.02 | 0.12 |
| Original Face: | 5,872,458.000 | Base | 104.323315 | 277,840.06 | 96.877169 | 258,009.04 | -19,831.02 | 0.12 |
| 36290TK65 | GNMA POOL 616917 GN 12/35 FIXED 5 | | | | 5.000000 | 15 Dec 2035 | | |
| | 16,316.080 | Local | 103.412339 | 16,872.84 | 102.571813 | 16,735.70 | -137.14 | 0.01 |
| Original Face: | 1,000,000.000 | Base | 103.412339 | 16,872.84 | 102.571813 | 16,735.70 | -137.14 | 0.01 |
| 36297KGS4 | GNMA POOL 714009 GN 10/39 FIXED 5 | | | | 5.000000 | 15 Oct 2039 | | |
| | 36,905.220 | Local | 102.536498 | 37,841.32 | 102.454061 | 37,810.90 | -30.42 | 0.02 |
| Original Face: | 2,000,000.000 | Base | 102.536498 | 37,841.32 | 102.454061 | 37,810.90 | -30.42 | 0.02 |
| 38375UAN0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB | | | | 6.144290 | 20 Sep 2063 | | |
| | 75,077.170 | Local | 100.389120 | 75,369.31 | 100.055210 | 75,118.62 | -250.69 | 0.03 |
| Original Face: | 1,500,000.000 | Base | 100.389120 | 75,369.31 | 100.055210 | 75,118.62 | -250.69 | 0.03 |
| 38375UDJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB | | | | 60.942900 | 20 Feb 2064 | | |
| | 87,180.280 | Local | 100.343449 | 87,479.70 | 99.986270 | 87,168.31 | -311.39 | 0.04 |
| Original Face: | 1,530,000.000 | Base | 100.343449 | 87,479.70 | 99.986270 | 87,168.31 | -311.39 | 0.04 |
| 38376R4Z6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB | | | | 6.722550 | 20 Jun 2067 | | |
| | 435,528.870 | Local | 101.856228 | 443,613.28 | 101.110860 | 440,366.99 | -3,246.29 | 0.20 |
| Original Face: | 1,200,000.000 | Base | 101.856228 | 443,613.28 | 101.110860 | 440,366.99 | -3,246.29 | 0.20 |
| 38378H4K9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB | | | | 2.000000 | 20 Jul 2042 | | |
| | 713,162.630 | Local | 101.687583 | 725,197.84 | 94.352940 | 672,889.91 | -52,307.93 | 0.31 |
| Original Face: | 4,400,000.000 | Base | 101.687583 | 725,197.84 | 94.352940 | 672,889.91 | -52,307.93 | 0.31 |
| 38378KRR2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF | | | | 2.426180 | 16 Mar 2048 | | |
| | 126,399.620 | Local | 100.515429 | 127,051.12 | 91.491960 | 115,645.49 | -11,405.63 | 0.05 |
| Original Face: | 1,000,000.000 | Base | 100.515429 | 127,051.12 | 91.491960 | 115,645.49 | -11,405.63 | 0.05 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | 3.000000 | 16 Jul 2050 | | |
| | 46,169.280 | Local | 101.116478 | 46,684.75 | 95.900690 | 44,276.66 | -2,408.09 | 0.02 |
| Original Face: | 1,000,000.000 | Base | 101.116478 | 46,684.75 | 95.900690 | 44,276.66 | -2,408.09 | 0.02 |

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|---|---|---|---|---|---|---|---|---|
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | 3.028000 | 16 Aug 2052 | | |
| | 179,394.660 | Local | 100.631189 | 180,526.98 | 90.071650 | 161,583.73 | -18,943.25 | 0.07 |
| Original Face: | 1,000,000.000 | Base | 100.631189 | 180,526.98 | 90.071650 | 161,583.73 | -18,943.25 | 0.07 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | 2.850000 | 16 Feb 2049 | | |
| | 27,519.500 | Local | 100.698741 | 27,711.79 | 96.809440 | 26,641.47 | -1,070.32 | 0.01 |
| Original Face: | 1,000,000.000 | Base | 100.698741 | 27,711.79 | 96.809440 | 26,641.47 | -1,070.32 | 0.01 |
| 38380L5J8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA | | | | 1.625000 | 20 Jan 2070 | | |
| | 748,078.180 | Local | 100.766964 | 753,815.67 | 97.245340 | 727,471.17 | -26,344.50 | 0.34 |
| Original Face: | 4,000,000.000 | Base | 100.766964 | 753,815.67 | 97.245340 | 727,471.17 | -26,344.50 | 0.34 |
| 38380LD26 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA | | | | 2.250000 | 20 Aug 2069 | | |
| | 509,706.320 | Local | 102.664295 | 523,286.40 | 96.182700 | 490,249.30 | -33,037.10 | 0.23 |
| Original Face: | 3,000,000.000 | Base | 102.664295 | 523,286.40 | 96.182700 | 490,249.30 | -33,037.10 | 0.23 |
| 38380LN25 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA | | | | 2.200000 | 20 Nov 2069 | | |
| | 303,394.910 | Local | 100.321624 | 304,370.70 | 97.641567 | 296,239.54 | -8,131.16 | 0.14 |
| Original Face: | 2,000,000.000 | Base | 100.321624 | 304,370.70 | 97.641567 | 296,239.54 | -8,131.16 | 0.14 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | 204,733.130 | Local | 100.062677 | 204,861.45 | 98.053940 | 200,748.90 | -4,112.55 | 0.09 |
| Original Face: | 2,000,000.000 | Base | 100.062677 | 204,861.45 | 98.053940 | 200,748.90 | -4,112.55 | 0.09 |
| 38380Q2A9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA | | | | 3.759870 | 20 Apr 2071 | | |
| | 479,524.990 | Local | 107.301501 | 514,537.51 | 98.113100 | 470,476.83 | -44,060.68 | 0.22 |
| Original Face: | 1,978,780.000 | Base | 107.301501 | 514,537.51 | 98.113100 | 470,476.83 | -44,060.68 | 0.22 |
| 38382EQ59 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA | | | | 1.500000 | 20 Apr 2050 | | |
| | 778,755.440 | Local | 101.969534 | 794,093.29 | 78.858820 | 614,117.35 | -179,975.94 | 0.28 |
| Original Face: | 2,000,000.000 | Base | 101.969534 | 794,093.29 | 78.858820 | 614,117.35 | -179,975.94 | 0.28 |
| 38382MSY6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP | | | | 1.250000 | 20 Jan 2051 | | |
| | 2,151,932.560 | Local | 101.265709 | 2,179,169.76 | 80.044060 | 1,722,494.19 | -456,675.57 | 0.79 |
| Original Face: | 3,185,000.000 | Base | 101.265709 | 2,179,169.76 | 80.044060 | 1,722,494.19 | -456,675.57 | 0.79 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | 1.500000 | 20 Feb 2051 | | |
| | 987,973.160 | Local | 102.095599 | 1,008,677.12 | 80.877430 | 799,047.30 | -209,629.82 | 0.37 |
| Original Face: | 2,000,000.000 | Base | 102.095599 | 1,008,677.12 | 80.877430 | 799,047.30 | -209,629.82 | 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 |
|---|---|---|---|---|---|---|---|---|
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | 2.450880 | 20 Jun 2036 | | |
| | 1,020,742.280 | Local | 103.497098 | 1,056,438.64 | 92.226590 | 941,395.80 | -115,042.84 | 0.43 |
| Original Face: | 2,000,000.000 | Base | 103.497098 | 1,056,438.64 | 92.226590 | 941,395.80 | -115,042.84 | 0.43 |
| 38382UFN6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA | | | | 2.000000 | 20 Jun 2051 | | |
| | 2,370,518.730 | Local | 102.591228 | 2,431,944.27 | 88.170450 | 2,090,097.03 | -341,847.24 | 0.96 |
| Original Face: | 3,000,000.000 | Base | 102.591228 | 2,431,944.27 | 88.170450 | 2,090,097.03 | -341,847.24 | 0.96 |
| 38382YKU6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA | | | | 4.551780 | 20 Dec 2071 | | |
| | 1,313,489.440 | Local | 100.945755 | 1,325,911.83 | 98.833890 | 1,298,172.71 | -27,739.12 | 0.60 |
| Original Face: | 3,000,000.000 | Base | 100.945755 | 1,325,911.83 | 98.833890 | 1,298,172.71 | -27,739.12 | 0.60 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | 6.500000 | 20 Jan 2053 | | |
| | 2,181,617.600 | Local | 103.072345 | 2,248,644.43 | 102.571300 | 2,237,713.53 | -10,930.90 | 1.03 |
| Original Face: | 4,000,000.000 | Base | 103.072345 | 2,248,644.43 | 102.571300 | 2,237,713.53 | -10,930.90 | 1.03 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | 5.500000 | 20 Nov 2045 | | |
| | 2,271,544.320 | Local | 99.650111 | 2,263,596.43 | 101.860240 | 2,313,800.50 | 50,204.07 | 1.07 |
| Original Face: | 2,820,818.000 | Base | 99.650111 | 2,263,596.43 | 101.860240 | 2,313,800.50 | 50,204.07 | 1.07 |
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | 5.430000 | 20 Jan 2027 | | |
| | 2,083,333.290 | Local | 100.000000 | 2,083,333.30 | 100.000000 | 2,083,333.30 | 0.00 | 0.96 |
| Original Face: | 5,000,000.000 | Base | 100.000000 | 2,083,333.30 | 100.000000 | 2,083,333.30 | 0.00 | 0.96 |
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | 5.400000 | 15 Sep 2026 | | |
| | 2,062,500.000 | Local | 100.000000 | 2,062,500.00 | 100.000000 | 2,062,500.00 | 0.00 | 0.95 |
| Original Face: | 5,500,000.000 | Base | 100.000000 | 2,062,500.00 | 100.000000 | 2,062,500.00 | 0.00 | 0.95 |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | 1.750000 | 15 Nov 2024 | | |
| | 2,000,000.000 | Local | 99.994564 | 1,999,891.28 | 99.233381 | 1,984,667.62 | -15,223.66 | 0.91 |
| | | Base | 99.994564 | 1,999,891.28 | 99.233381 | 1,984,667.62 | -15,223.66 | 0.91 |
| 8316A0MJ6 | SBA POOL 530360 SBA 07/32 FLOATING VAR | | | | 5.900000 | 25 Jul 2032 | | |
| | 2,559,929.630 | Local | 100.000000 | 2,559,929.63 | 99.636725 | 2,550,630.05 | -9,299.58 | 1.18 |
| Original Face: | 3,373,235.000 | Base | 100.000000 | 2,559,929.63 | 99.636725 | 2,550,630.05 | -9,299.58 | 1.18 |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 24 Jan 2025 | | |
| | 3,000,000.000 | Local | 102.592653 | 3,077,779.58 | 100.702310 | 3,021,069.30 | -56,710.28 | 1.39 |
| | | Base | 102.592653 | 3,077,779.58 | 100.702310 | 3,021,069.30 | -56,710.28 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | | 0.010000 | 17 Jul 2027 | | |
| | | Local | 3,900,000.000 | 102.718513 | 4,006,022.01 | 99.198435 | 3,868,738.97 | -137,283.04 | 1.78 |
| | | Base | | 102.718513 | 4,006,022.01 | 99.198435 | 3,868,738.97 | -137,283.04 | 1.78 |
| 90376PDJ7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 | | | | | 0.010000 | 21 Jun 2025 | | |
| | | Local | 1,826,194.980 | 102.857750 | 1,878,383.07 | 99.786415 | 1,822,294.50 | -56,088.57 | 0.84 |
| Original Face: | | Base | 2,000,000.000 | 102.857750 | 1,878,383.07 | 99.786415 | 1,822,294.50 | -56,088.57 | 0.84 |
| 90376PDM0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | | 17 Jan 2025 | | |
| | | Local | 2,800,000.000 | 102.490182 | 2,869,725.09 | 100.958752 | 2,826,845.06 | -42,880.03 | 1.30 |
| | | Base | | 102.490182 | 2,869,725.09 | 100.958752 | 2,826,845.06 | -42,880.03 | 1.30 |
| 90376PDN8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 | | | | | | 17 Jan 2026 | | |
| | | Local | 3,000,000.000 | 103.160899 | 3,094,826.97 | 98.506534 | 2,955,196.02 | -139,630.95 | 1.36 |
| | | Base | | 103.160899 | 3,094,826.97 | 98.506534 | 2,955,196.02 | -139,630.95 | 1.36 |
| 90376PDV0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 0.010000 | 17 Jan 2025 | | |
| | | Local | 2,500,000.000 | 102.284794 | 2,557,119.84 | 100.733840 | 2,518,346.00 | -38,773.84 | 1.16 |
| | | Base | | 102.284794 | 2,557,119.84 | 100.733840 | 2,518,346.00 | -38,773.84 | 1.16 |
| 90376PFL0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 0.010000 | 17 Jan 2025 | | |
| | | Local | 1,700,000.000 | 108.964401 | 1,852,394.81 | 109.013374 | 1,853,227.36 | 832.55 | 0.85 |
| | | Base | | 108.964401 | 1,852,394.81 | 109.013374 | 1,853,227.36 | 832.55 | 0.85 |
| 9128282U3 | US TREASURY N/B 08/24 1.875 | | | | | 1.875000 | 31 Aug 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.92 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.92 |
| 9128283D0 | US TREASURY N/B 10/24 2.25 | | | | | 2.250000 | 31 Oct 2024 | | |
| | | Local | 2,000,000.000 | 99.842176 | 1,996,843.52 | 99.531250 | 1,990,625.00 | -6,218.52 | 0.92 |
| | | Base | | 99.842176 | 1,996,843.52 | 99.531250 | 1,990,625.00 | -6,218.52 | 0.92 |
| 912828YE4 | WI TREASUREY SEC 08/24 1.25 | | | | | 1.250000 | 31 Aug 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.92 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.92 |
| 912828YY0 | US TREASURY N/B 12/24 1.75 | | | | | 1.750000 | 31 Dec 2024 | | |
| | | Local | 2,000,000.000 | 99.485151 | 1,989,703.01 | 98.951172 | 1,979,023.44 | -10,679.57 | 0.91 |
| | | Base | | 99.485151 | 1,989,703.01 | 98.951172 | 1,979,023.44 | -10,679.57 | 0.91 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912828ZL7 | US TREASURY N/B 04/25 0.375 | | | | | 0.375000 | 30 Apr 2025 | | |
| | | Local | 2,000,000.000 | 99.977892 | 1,999,557.84 | 97.251562 | 1,945,031.24 | -54,526.60 | 0.90 |
| | | Base | | 99.977892 | 1,999,557.84 | 97.251562 | 1,945,031.24 | -54,526.60 | 0.90 |
| 912828ZT0 | US TREASURY N/B 05/25 0.25 | | | | | 0.250000 | 31 May 2025 | | |
| | | Local | 2,000,000.000 | 99.881649 | 1,997,632.97 | 96.873047 | 1,937,460.94 | -60,172.03 | 0.89 |
| | | Base | | 99.881649 | 1,997,632.97 | 96.873047 | 1,937,460.94 | -60,172.03 | 0.89 |
| 912828ZW3 | US TREASURY N/B 06/25 0.25 | | | | | 0.250000 | 30 Jun 2025 | | |
| | | Local | 4,000,000.000 | 98.952402 | 3,958,096.07 | 96.608594 | 3,864,343.76 | -93,752.31 | 1.78 |
| | | Base | | 98.952402 | 3,958,096.07 | 96.608594 | 3,864,343.76 | -93,752.31 | 1.78 |
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | | | | | 0.250000 | 31 Aug 2025 | | |
| | | Local | 2,000,000.000 | 99.850926 | 1,997,018.51 | 96.011719 | 1,920,234.38 | -76,784.13 | 0.88 |
| | | Base | | 99.850926 | 1,997,018.51 | 96.011719 | 1,920,234.38 | -76,784.13 | 0.88 |
| 91282CAM3 | US TREASURY N/B 09/25 0.25 | | | | | 0.250000 | 30 Sep 2025 | | |
| | | Local | 2,000,000.000 | 99.946725 | 1,998,934.49 | 95.742188 | 1,914,843.76 | -84,090.73 | 0.88 |
| | | Base | | 99.946725 | 1,998,934.49 | 95.742188 | 1,914,843.76 | -84,090.73 | 0.88 |
| 91282CAT8 | US TREASURY N/B 10/25 0.25 | | | | | 0.250000 | 31 Oct 2025 | | |
| | | Local | 2,000,000.000 | 99.766883 | 1,995,337.66 | 95.480469 | 1,909,609.38 | -85,728.28 | 0.88 |
| | | Base | | 99.766883 | 1,995,337.66 | 95.480469 | 1,909,609.38 | -85,728.28 | 0.88 |
| 91282CAZ4 | US TREASURY N/B 11/25 0.375 | | | | | 0.375000 | 30 Nov 2025 | | |
| | | Local | 2,000,000.000 | 99.938612 | 1,998,772.23 | 95.359375 | 1,907,187.50 | -91,584.73 | 0.88 |
| | | Base | | 99.938612 | 1,998,772.23 | 95.359375 | 1,907,187.50 | -91,584.73 | 0.88 |
| 91282CBC4 | US TREASURY N/B 12/25 0.375 | | | | | 0.375000 | 31 Dec 2025 | | |
| | | Local | 2,000,000.000 | 99.875530 | 1,997,510.59 | 95.121094 | 1,902,421.88 | -95,088.71 | 0.88 |
| | | Base | | 99.875530 | 1,997,510.59 | 95.121094 | 1,902,421.88 | -95,088.71 | 0.88 |
| 91282CBH3 | US TREASURY N/B 01/26 0.375 | | | | | 0.375000 | 31 Jan 2026 | | |
| | | Local | 2,000,000.000 | 99.886756 | 1,997,735.11 | 94.871094 | 1,897,421.88 | -100,313.23 | 0.87 |
| | | Base | | 99.886756 | 1,997,735.11 | 94.871094 | 1,897,421.88 | -100,313.23 | 0.87 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | | 0.500000 | 28 Feb 2026 | | |
| | | Local | 2,000,000.000 | 99.880295 | 1,997,605.89 | 94.820312 | 1,896,406.24 | -101,199.65 | 0.87 |
| | | Base | | 99.880295 | 1,997,605.89 | 94.820312 | 1,896,406.24 | -101,199.65 | 0.87 |

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|---|---|---|---|---|---|---|---|---|
| 91282CBT7 | US TREASURY N/B 03/26 0.75 | | | | 0.750000 | 31 Mar 2026 | | |
| | 2,000,000.000 | Local | 99.731233 | 1,994,624.66 | 94.964844 | 1,899,296.88 | -95,327.78 | 0.88 |
| | | Base | 99.731233 | 1,994,624.66 | 94.964844 | 1,899,296.88 | -95,327.78 | 0.88 |
| 91282CCX7 | US TREASURY N/B 09/24 0.375 | | | | 0.375000 | 15 Sep 2024 | | |
| | 2,000,000.000 | Local | 99.997154 | 1,999,943.08 | 99.838939 | 1,996,778.78 | -3,164.30 | 0.92 |
| | | Base | 99.997154 | 1,999,943.08 | 99.838939 | 1,996,778.78 | -3,164.30 | 0.92 |
| 91282CDZ1 | US TREASURY N/B 02/25 1.5 | | | | 1.500000 | 15 Feb 2025 | | |
| | 2,000,000.000 | Local | 98.802537 | 1,976,050.73 | 98.502344 | 1,970,046.88 | -6,003.85 | 0.91 |
| | | Base | 98.802537 | 1,976,050.73 | 98.502344 | 1,970,046.88 | -6,003.85 | 0.91 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | 3.250000 | 31 Aug 2024 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.92 |
| | | Base | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.92 |
| 91282CJV4 | US TREASURY N/B 01/26 4.25 | | | | 4.250000 | 31 Jan 2026 | | |
| | 2,000,000.000 | Local | 99.524603 | 1,990,492.06 | 100.125000 | 2,002,500.00 | 12,007.94 | 0.92 |
| | | Base | 99.524603 | 1,990,492.06 | 100.125000 | 2,002,500.00 | 12,007.94 | 0.92 |
| 91282CJW2 | US TREASURY N/B 01/29 4 | | | | 4.000000 | 31 Jan 2029 | | |
| | 2,000,000.000 | Local | 98.942667 | 1,978,853.33 | 101.007812 | 2,020,156.24 | 41,302.91 | 0.93 |
| | | Base | 98.942667 | 1,978,853.33 | 101.007812 | 2,020,156.24 | 41,302.91 | 0.93 |
| 91282CKA8 | US TREASURY N/B 02/27 4.125 | | | | 4.125000 | 15 Feb 2027 | | |
| | 2,000,000.000 | Local | 99.347137 | 1,986,942.74 | 100.609375 | 2,012,187.50 | 25,244.76 | 0.93 |
| | | Base | 99.347137 | 1,986,942.74 | 100.609375 | 2,012,187.50 | 25,244.76 | 0.93 |
| 91282CKK6 | US TREASURY N/B 04/26 4.875 | | | | 4.875000 | 30 Apr 2026 | | |
| | 2,000,000.000 | Local | 99.895295 | 1,997,905.90 | 101.289062 | 2,025,781.24 | 27,875.34 | 0.93 |
| | | Base | 99.895295 | 1,997,905.90 | 101.289062 | 2,025,781.24 | 27,875.34 | 0.93 |
| **US DOLLAR Total** | | | | | | | | |
| | 93,176,781.230 | Local | | 93,999,602.26 | | 91,041,339.52 | -2,958,262.74 | 41.94 |
| Original Face: | 112,263,606.000 | Base | | 93,999,602.26 | | 91,041,339.52 | -2,958,262.74 | 41.94 |
| **FIXED INCOME Total** | | | | | | | | |
| | 93,176,781.230 | Base | | 93,999,602.26 | | 91,041,339.52 | -2,958,262.74 | 41.94 |

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**Base Currency: 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: | | 112,263,606.000 | | | | | | |



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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** | | | | | | | | | |
| | | 219,197,265.050 | Base | | 220,020,086.08 | | 217,061,823.34 | -2,958,262.74 | 100.00 |
| | Original Face: | 112,263,606.000 | | | | | | | |



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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 5.178401 | 31 Dec 2030 | | |
| | | Local | 11,871,191.400 | 100.000000 | 11,871,191.40 | 100.000000 | 11,871,191.40 | 0.00 | 0.36 |
| | | Base | | 100.000000 | 11,871,191.40 | 100.000000 | 11,871,191.40 | 0.00 | 0.36 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 11,871,191.400 | | 11,871,191.40 | | 11,871,191.40 | 0.00 | 0.36 |
| | | Base | | | 11,871,191.40 | | 11,871,191.40 | 0.00 | 0.36 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 11,871,191.400 | | 11,871,191.40 | | 11,871,191.40 | 0.00 | 0.36 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 001055102 | AFLAC INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 34,977.000 | 23.459647 | 820,548.08 | 110.360000 | 3,860,061.72 | 3,039,513.64 | 0.12 |
| | | Base | | 23.459647 | 820,548.08 | 110.360000 | 3,860,061.72 | 3,039,513.64 | 0.12 |
| 00130H105 | AES CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,070.000 | 19.724393 | 948,151.58 | 17.130000 | 823,439.10 | -124,712.48 | 0.03 |
| | | Base | | 19.724393 | 948,151.58 | 17.130000 | 823,439.10 | -124,712.48 | 0.03 |
| 00206R102 | AT+T INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 485,003.000 | 25.455093 | 12,345,796.48 | 19.900000 | 9,651,559.70 | -2,694,236.78 | 0.29 |
| | | Base | | 25.455093 | 12,345,796.48 | 19.900000 | 9,651,559.70 | -2,694,236.78 | 0.29 |
| 002824100 | ABBOTT LABORATORIES COMMON STOCK | | | | | | | | |
| | | Local | 117,671.000 | 39.527415 | 4,651,230.44 | 113.270000 | 13,328,594.17 | 8,677,363.73 | 0.41 |
| | | Base | | 39.527415 | 4,651,230.44 | 113.270000 | 13,328,594.17 | 8,677,363.73 | 0.41 |
| 00287Y109 | ABBVIE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 119,446.000 | 53.022321 | 6,333,304.19 | 196.310000 | 23,448,444.26 | 17,115,140.07 | 0.72 |
| | | Base | | 53.022321 | 6,333,304.19 | 196.310000 | 23,448,444.26 | 17,115,140.07 | 0.72 |



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|---|---|---|---|---|---|---|---|---|---|
| 00724F101 | ADOBE INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 30,304.000 | 88.650734 | 2,686,471.84 | 574.410000 | 17,406,920.64 | 14,720,448.80 | 0.53 |
| | | Base | | 88.650734 | 2,686,471.84 | 574.410000 | 17,406,920.64 | 14,720,448.80 | 0.53 |
| 007903107 | ADVANCED MICRO DEVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 109,330.000 | 30.576143 | 3,342,889.69 | 148.560000 | 16,242,064.80 | 12,899,175.11 | 0.50 |
| | | Base | | 30.576143 | 3,342,889.69 | 148.560000 | 16,242,064.80 | 12,899,175.11 | 0.50 |
| 00846U101 | AGILENT TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 19,823.000 | 41.967204 | 831,915.89 | 142.920000 | 2,833,103.16 | 2,001,187.27 | 0.09 |
| | | Base | | 41.967204 | 831,915.89 | 142.920000 | 2,833,103.16 | 2,001,187.27 | 0.09 |
| 009066101 | AIRBNB INC CLASS A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 29,863.000 | 133.423259 | 3,984,418.78 | 117.310000 | 3,503,228.53 | -481,190.25 | 0.11 |
| | | Base | | 133.423259 | 3,984,418.78 | 117.310000 | 3,503,228.53 | -481,190.25 | 0.11 |
| 009158106 | AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,038.000 | 101.854164 | 1,531,682.92 | 278.850000 | 4,193,346.30 | 2,661,663.38 | 0.13 |
| | | Base | | 101.854164 | 1,531,682.92 | 278.850000 | 4,193,346.30 | 2,661,663.38 | 0.13 |
| 00971T101 | AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,303.000 | 52.257916 | 538,413.31 | 101.840000 | 1,049,257.52 | 510,844.21 | 0.03 |
| | | Base | | 52.257916 | 538,413.31 | 101.840000 | 1,049,257.52 | 510,844.21 | 0.03 |
| 012653101 | ALBEMARLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,949.000 | 102.620224 | 815,728.16 | 90.250000 | 717,397.25 | -98,330.91 | 0.02 |
| | | Base | | 102.620224 | 815,728.16 | 90.250000 | 717,397.25 | -98,330.91 | 0.02 |
| 015271109 | ALEXANDRIA REAL ESTATE EQUIT REIT USD.01 | | | | | | | | |
| | | Local | 10,647.000 | 136.270462 | 1,450,871.61 | 119.570000 | 1,273,061.79 | -177,809.82 | 0.04 |
| | | Base | | 136.270462 | 1,450,871.61 | 119.570000 | 1,273,061.79 | -177,809.82 | 0.04 |
| 016255101 | ALIGN TECHNOLOGY INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 4,736.000 | 188.499677 | 892,734.47 | 237.220000 | 1,123,473.92 | 230,739.45 | 0.03 |
| | | Base | | 188.499677 | 892,734.47 | 237.220000 | 1,123,473.92 | 230,739.45 | 0.03 |
| 018802108 | ALLIANT ENERGY CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,341.000 | 43.015154 | 745,925.78 | 58.270000 | 1,010,460.07 | 264,534.29 | 0.03 |
| | | Base | | 43.015154 | 745,925.78 | 58.270000 | 1,010,460.07 | 264,534.29 | 0.03 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 020002101 | ALLSTATE CORP COMMON STOCK USD.01 | | | | | | | |
| | 17,851.000 | Local | 50.050907 | 893,458.74 | 188.940000 | 3,372,767.94 | 2,479,309.20 | 0.10 |
| | | Base | 50.050907 | 893,458.74 | 188.940000 | 3,372,767.94 | 2,479,309.20 | 0.10 |
| 02072L680 | STRIVE 500 ETF STRIVE 500 ETF | | | | | | | |
| | 85,000.000 | Local | 24.154129 | 2,053,101.00 | 36.190000 | 3,076,150.00 | 1,023,049.00 | 0.09 |
| | | Base | 24.154129 | 2,053,101.00 | 36.190000 | 3,076,150.00 | 1,023,049.00 | 0.09 |
| 02079K107 | ALPHABET INC CL C COMMON STOCK USD.001 | | | | | | | |
| | 330,552.000 | Local | 27.010134 | 8,928,253.93 | 165.110000 | 54,577,440.72 | 45,649,186.79 | 1.67 |
| | | Base | 27.010134 | 8,928,253.93 | 165.110000 | 54,577,440.72 | 45,649,186.79 | 1.67 |
| 02079K305 | ALPHABET INC CL A COMMON STOCK USD.001 | | | | | | | |
| | 397,329.000 | Local | 27.924269 | 11,095,121.92 | 163.380000 | 64,915,612.02 | 53,820,490.10 | 1.98 |
| | | Base | 27.924269 | 11,095,121.92 | 163.380000 | 64,915,612.02 | 53,820,490.10 | 1.98 |
| 02209S103 | ALTRIA GROUP INC COMMON STOCK USD.333 | | | | | | | |
| | 116,184.000 | Local | 22.557664 | 2,620,839.65 | 53.770000 | 6,247,213.68 | 3,626,374.03 | 0.19 |
| | | Base | 22.557664 | 2,620,839.65 | 53.770000 | 6,247,213.68 | 3,626,374.03 | 0.19 |
| 023135106 | AMAZON.COM INC COMMON STOCK USD.01 | | | | | | | |
| | 619,453.000 | Local | 36.509904 | 22,616,169.80 | 178.500000 | 110,572,360.50 | 87,956,190.70 | 3.38 |
| | | Base | 36.509904 | 22,616,169.80 | 178.500000 | 110,572,360.50 | 87,956,190.70 | 3.38 |
| 023608102 | AMEREN CORPORATION COMMON STOCK USD.01 | | | | | | | |
| | 18,038.000 | Local | 49.390343 | 890,903.01 | 82.510000 | 1,488,315.38 | 597,412.37 | 0.05 |
| | | Base | 49.390343 | 890,903.01 | 82.510000 | 1,488,315.38 | 597,412.37 | 0.05 |
| 02376R102 | AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 44,379.000 | Local | 20.072112 | 890,780.24 | 10.620000 | 471,304.98 | -419,475.26 | 0.01 |
| | | Base | 20.072112 | 890,780.24 | 10.620000 | 471,304.98 | -419,475.26 | 0.01 |
| 025537101 | AMERICAN ELECTRIC POWER COMMON STOCK USD6.5 | | | | | | | |
| | 35,655.000 | Local | 49.259595 | 1,756,350.85 | 100.280000 | 3,575,483.40 | 1,819,132.55 | 0.11 |
| | | Base | 49.259595 | 1,756,350.85 | 100.280000 | 3,575,483.40 | 1,819,132.55 | 0.11 |
| 025816109 | AMERICAN EXPRESS CO COMMON STOCK USD.2 | | | | | | | |
| | 38,438.000 | Local | 56.154718 | 2,158,475.05 | 258.650000 | 9,941,988.70 | 7,783,513.65 | 0.30 |
| | | Base | 56.154718 | 2,158,475.05 | 258.650000 | 9,941,988.70 | 7,783,513.65 | 0.30 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 026874784 | AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5 | | | | | | | | |
| | | | 44,892.000 | 98.916803 | 4,440,573.14 | 77.050000 | 3,458,928.60 | -981,644.54 | 0.11 |
| | | Base | | 98.916803 | 4,440,573.14 | 77.050000 | 3,458,928.60 | -981,644.54 | 0.11 |
| 03027X100 | AMERICAN TOWER CORP REIT USD.01 | | | | | | | | |
| | | | 31,587.000 | 93.904511 | 2,966,161.80 | 224.060000 | 7,077,383.22 | 4,111,221.42 | 0.22 |
| | | Base | | 93.904511 | 2,966,161.80 | 224.060000 | 7,077,383.22 | 4,111,221.42 | 0.22 |
| 030420103 | AMERICAN WATER WORKS CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 13,178.000 | 84.791644 | 1,117,384.29 | 143.120000 | 1,886,035.36 | 768,651.07 | 0.06 |
| | | Base | | 84.791644 | 1,117,384.29 | 143.120000 | 1,886,035.36 | 768,651.07 | 0.06 |
| 03073E105 | CENCORA INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 11,198.000 | 56.276921 | 630,188.96 | 239.570000 | 2,682,704.86 | 2,052,515.90 | 0.08 |
| | | Base | | 56.276921 | 630,188.96 | 239.570000 | 2,682,704.86 | 2,052,515.90 | 0.08 |
| 03076C106 | AMERIPRISE FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 6,719.000 | 60.164216 | 404,243.37 | 449.440000 | 3,019,787.36 | 2,615,543.99 | 0.09 |
| | | Base | | 60.164216 | 404,243.37 | 449.440000 | 3,019,787.36 | 2,615,543.99 | 0.09 |
| 031100100 | AMETEK INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 15,657.000 | 58.053959 | 908,950.84 | 171.050000 | 2,678,129.85 | 1,769,179.01 | 0.08 |
| | | Base | | 58.053959 | 908,950.84 | 171.050000 | 2,678,129.85 | 1,769,179.01 | 0.08 |
| 031162100 | AMGEN INC COMMON STOCK USD.0001 | | | | | | | | |
| | | | 36,285.000 | 89.493894 | 3,247,285.95 | 333.830000 | 12,113,021.55 | 8,865,735.60 | 0.37 |
| | | Base | | 89.493894 | 3,247,285.95 | 333.830000 | 12,113,021.55 | 8,865,735.60 | 0.37 |
| 032095101 | AMPHENOL CORP CL A COMMON STOCK USD.001 | | | | | | | | |
| | | | 81,252.000 | 10.048234 | 816,439.14 | 67.450000 | 5,480,447.40 | 4,664,008.26 | 0.17 |
| | | Base | | 10.048234 | 816,439.14 | 67.450000 | 5,480,447.40 | 4,664,008.26 | 0.17 |
| 032654105 | ANALOG DEVICES INC COMMON STOCK USD.167 | | | | | | | | |
| | | | 33,545.000 | 71.486007 | 2,397,998.10 | 234.840000 | 7,877,707.80 | 5,479,709.70 | 0.24 |
| | | Base | | 71.486007 | 2,397,998.10 | 234.840000 | 7,877,707.80 | 5,479,709.70 | 0.24 |
| 03662Q105 | ANSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | | 5,905.000 | 153.674002 | 907,444.98 | 321.420000 | 1,897,985.10 | 990,540.12 | 0.06 |
| | | Base | | 153.674002 | 907,444.98 | 321.420000 | 1,897,985.10 | 990,540.12 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 036752103 | ELEVANCE HEALTH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,722.000 | 105.883553 | 1,664,701.22 | 556.890000 | 8,755,424.58 | 7,090,723.36 | 0.27 |
| | | Base | | 105.883553 | 1,664,701.22 | 556.890000 | 8,755,424.58 | 7,090,723.36 | 0.27 |
| 03743Q108 | APA CORP COMMON STOCK USD.625 | | | | | | | | |
| | | Local | 24,355.000 | 57.572418 | 1,402,176.25 | 28.490000 | 693,873.95 | -708,302.30 | 0.02 |
| | | Base | | 57.572418 | 1,402,176.25 | 28.490000 | 693,873.95 | -708,302.30 | 0.02 |
| 037833100 | APPLE INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 974,993.000 | 19.571103 | 19,081,688.61 | 229.000000 | 223,273,397.00 | 204,191,708.39 | 6.82 |
| | | Base | | 19.571103 | 19,081,688.61 | 229.000000 | 223,273,397.00 | 204,191,708.39 | 6.82 |
| 038222105 | APPLIED MATERIALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,204.000 | 30.934161 | 1,738,623.57 | 197.260000 | 11,086,801.04 | 9,348,177.47 | 0.34 |
| | | Base | | 30.934161 | 1,738,623.57 | 197.260000 | 11,086,801.04 | 9,348,177.47 | 0.34 |
| 039483102 | ARCHER DANIELS MIDLAND CO COMMON STOCK | | | | | | | | |
| | | Local | 33,445.000 | 30.143581 | 1,008,152.06 | 60.990000 | 2,039,810.55 | 1,031,658.49 | 0.06 |
| | | Base | | 30.143581 | 1,008,152.06 | 60.990000 | 2,039,810.55 | 1,031,658.49 | 0.06 |
| 040413106 | ARISTA NETWORKS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 17,169.000 | 84.134615 | 1,444,507.21 | 353.380000 | 6,067,181.22 | 4,622,674.01 | 0.19 |
| | | Base | | 84.134615 | 1,444,507.21 | 353.380000 | 6,067,181.22 | 4,622,674.01 | 0.19 |
| 04621X108 | ASSURANT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,516.000 | 76.125825 | 267,658.40 | 196.350000 | 690,366.60 | 422,708.20 | 0.02 |
| | | Base | | 76.125825 | 267,658.40 | 196.350000 | 690,366.60 | 422,708.20 | 0.02 |
| 049560105 | ATMOS ENERGY CORP COMMON STOCK | | | | | | | | |
| | | Local | 10,205.000 | 100.628100 | 1,026,909.76 | 130.740000 | 1,334,201.70 | 307,291.94 | 0.04 |
| | | Base | | 100.628100 | 1,026,909.76 | 130.740000 | 1,334,201.70 | 307,291.94 | 0.04 |
| 052769106 | AUTODESK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,470.000 | 67.148339 | 971,636.46 | 258.400000 | 3,739,048.00 | 2,767,411.54 | 0.11 |
| | | Base | | 67.148339 | 971,636.46 | 258.400000 | 3,739,048.00 | 2,767,411.54 | 0.11 |
| 053015103 | AUTOMATIC DATA PROCESSING COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 27,686.000 | 58.870516 | 1,629,889.10 | 275.910000 | 7,638,844.26 | 6,008,955.16 | 0.23 |
| | | Base | | 58.870516 | 1,629,889.10 | 275.910000 | 7,638,844.26 | 6,008,955.16 | 0.23 |



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|---|---|---|---|---|---|---|---|---|
| 053332102 | AUTOZONE INC COMMON STOCK USD.01 | | | | | | | |
| | 1,170.000 | Local | 369.762761 | 432,622.43 | 3,181.480000 | 3,722,331.60 | 3,289,709.17 | 0.11 |
| | | Base | 369.762761 | 432,622.43 | 3,181.480000 | 3,722,331.60 | 3,289,709.17 | 0.11 |
| 053484101 | AVALONBAY COMMUNITIES INC REIT USD.01 | | | | | | | |
| | 9,604.000 | Local | 143.782784 | 1,380,889.86 | 225.730000 | 2,167,910.92 | 787,021.06 | 0.07 |
| | | Base | 143.782784 | 1,380,889.86 | 225.730000 | 2,167,910.92 | 787,021.06 | 0.07 |
| 053611109 | AVERY DENNISON CORP COMMON STOCK USD1.0 | | | | | | | |
| | 5,448.000 | Local | 64.359407 | 350,630.05 | 221.850000 | 1,208,638.80 | 858,008.75 | 0.04 |
| | | Base | 64.359407 | 350,630.05 | 221.850000 | 1,208,638.80 | 858,008.75 | 0.04 |
| 05464C101 | AXON ENTERPRISE INC COMMON STOCK USD.00001 | | | | | | | |
| | 4,798.000 | Local | 220.430986 | 1,057,627.87 | 364.970000 | 1,751,126.06 | 693,498.19 | 0.05 |
| | | Base | 220.430986 | 1,057,627.87 | 364.970000 | 1,751,126.06 | 693,498.19 | 0.05 |
| 05722G100 | BAKER HUGHES CO COMMON STOCK USD.0001 | | | | | | | |
| | 67,507.000 | Local | 35.926119 | 2,425,264.50 | 35.170000 | 2,374,221.19 | -51,043.31 | 0.07 |
| | | Base | 35.926119 | 2,425,264.50 | 35.170000 | 2,374,221.19 | -51,043.31 | 0.07 |
| 058498106 | BALL CORP COMMON STOCK | | | | | | | |
| | 20,995.000 | Local | 24.094117 | 505,855.99 | 63.810000 | 1,339,690.95 | 833,834.96 | 0.04 |
| | | Base | 24.094117 | 505,855.99 | 63.810000 | 1,339,690.95 | 833,834.96 | 0.04 |
| 060505104 | BANK OF AMERICA CORP COMMON STOCK USD.01 | | | | | | | |
| | 460,217.000 | Local | 24.897288 | 11,458,154.98 | 40.750000 | 18,753,842.75 | 7,295,687.77 | 0.57 |
| | | Base | 24.897288 | 11,458,154.98 | 40.750000 | 18,753,842.75 | 7,295,687.77 | 0.57 |
| 064058100 | BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01 | | | | | | | |
| | 50,584.000 | Local | 37.228847 | 1,883,183.98 | 68.220000 | 3,450,840.48 | 1,567,656.50 | 0.11 |
| | | Base | 37.228847 | 1,883,183.98 | 68.220000 | 3,450,840.48 | 1,567,656.50 | 0.11 |
| 070830104 | BATH + BODY WORKS INC COMMON STOCK USD.5 | | | | | | | |
| | 15,130.000 | Local | 30.305042 | 458,515.28 | 30.760000 | 465,398.80 | 6,883.52 | 0.01 |
| | | Base | 30.305042 | 458,515.28 | 30.760000 | 465,398.80 | 6,883.52 | 0.01 |
| 071813109 | BAXTER INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | |
| | 34,468.000 | Local | 38.871489 | 1,339,822.48 | 37.940000 | 1,307,715.92 | -32,106.56 | 0.04 |
| | | Base | 38.871489 | 1,339,822.48 | 37.940000 | 1,307,715.92 | -32,106.56 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 075887109 | BECTON DICKINSON AND CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 19,548.000 | 150.487615 | 2,941,731.89 | 242.410000 | 4,738,630.68 | 1,796,898.79 | 0.14 |
| | | Base | | 150.487615 | 2,941,731.89 | 242.410000 | 4,738,630.68 | 1,796,898.79 | 0.14 |
| 084423102 | WR BERKLEY CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 20,493.000 | 31.790597 | 651,484.71 | 59.700000 | 1,223,432.10 | 571,947.39 | 0.04 |
| | | Base | | 31.790597 | 651,484.71 | 59.700000 | 1,223,432.10 | 571,947.39 | 0.04 |
| 084670702 | BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033 | | | | | | | | |
| | | Local | 122,457.000 | 118.166403 | 14,470,303.19 | 475.920000 | 58,279,735.44 | 43,809,432.25 | 1.78 |
| | | Base | | 118.166403 | 14,470,303.19 | 475.920000 | 58,279,735.44 | 43,809,432.25 | 1.78 |
| 086516101 | BEST BUY CO INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 13,024.000 | 38.870440 | 506,248.61 | 100.400000 | 1,307,609.60 | 801,360.99 | 0.04 |
| | | Base | | 38.870440 | 506,248.61 | 100.400000 | 1,307,609.60 | 801,360.99 | 0.04 |
| 090572207 | BIO RAD LABORATORIES A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 1,380.000 | 464.917667 | 641,586.38 | 337.320000 | 465,501.60 | -176,084.78 | 0.01 |
| | | Base | | 464.917667 | 641,586.38 | 337.320000 | 465,501.60 | -176,084.78 | 0.01 |
| 09062X103 | BIOGEN INC COMMON STOCK USD.0005 | | | | | | | | |
| | | Local | 9,848.000 | 118.402615 | 1,166,028.95 | 204.760000 | 2,016,476.48 | 850,447.53 | 0.06 |
| | | Base | | 118.402615 | 1,166,028.95 | 204.760000 | 2,016,476.48 | 850,447.53 | 0.06 |
| 09073M104 | BIO TECHNE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,659.000 | 123.889337 | 1,320,536.44 | 73.990000 | 788,659.41 | -531,877.03 | 0.02 |
| | | Base | | 123.889337 | 1,320,536.44 | 73.990000 | 788,659.41 | -531,877.03 | 0.02 |
| 09247X101 | BLACKROCK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,449.000 | 352.098881 | 3,326,982.33 | 901.810000 | 8,521,202.69 | 5,194,220.36 | 0.26 |
| | | Base | | 352.098881 | 3,326,982.33 | 901.810000 | 8,521,202.69 | 5,194,220.36 | 0.26 |
| 09260D107 | BLACKSTONE INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 48,341.000 | 111.378041 | 5,384,125.87 | 142.360000 | 6,881,824.76 | 1,497,698.89 | 0.21 |
| | | Base | | 111.378041 | 5,384,125.87 | 142.360000 | 6,881,824.76 | 1,497,698.89 | 0.21 |
| 097023105 | BOEING CO/THE COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 39,032.000 | 98.877682 | 3,859,393.69 | 173.740000 | 6,781,419.68 | 2,922,025.99 | 0.21 |
| | | Base | | 98.877682 | 3,859,393.69 | 173.740000 | 6,781,419.68 | 2,922,025.99 | 0.21 |



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|---|---|---|---|---|---|---|---|---|---|
| 09857L108 | BOOKING HOLDINGS INC COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 2,295.000 | 579.242065 | 1,329,360.54 | 3,909.230000 | 8,971,682.85 | 7,642,322.31 | 0.27 |
| | | Base | | 579.242065 | 1,329,360.54 | 3,909.230000 | 8,971,682.85 | 7,642,322.31 | 0.27 |
| 099724106 | BORGWARNER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,412.000 | 32.579839 | 502,120.48 | 34.070000 | 525,086.84 | 22,966.36 | 0.02 |
| | | Base | | 32.579839 | 502,120.48 | 34.070000 | 525,086.84 | 22,966.36 | 0.02 |
| 101121101 | BXP INC REIT USD.01 | | | | | | | | |
| | | Local | 9,773.000 | 93.504177 | 913,816.32 | 75.220000 | 735,125.06 | -178,691.26 | 0.02 |
| | | Base | | 93.504177 | 913,816.32 | 75.220000 | 735,125.06 | -178,691.26 | 0.02 |
| 101137107 | BOSTON SCIENTIFIC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 99,445.000 | 22.776410 | 2,265,000.07 | 81.790000 | 8,133,606.55 | 5,868,606.48 | 0.25 |
| | | Base | | 22.776410 | 2,265,000.07 | 81.790000 | 8,133,606.55 | 5,868,606.48 | 0.25 |
| 110122108 | BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 137,117.000 | 48.811662 | 6,692,908.72 | 49.950000 | 6,848,994.15 | 156,085.43 | 0.21 |
| | | Base | | 48.811662 | 6,692,908.72 | 49.950000 | 6,848,994.15 | 156,085.43 | 0.21 |
| 11133T103 | BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,993.000 | 120.010535 | 959,244.21 | 212.860000 | 1,701,389.98 | 742,145.77 | 0.05 |
| | | Base | | 120.010535 | 959,244.21 | 212.860000 | 1,701,389.98 | 742,145.77 | 0.05 |
| 11135F101 | BROADCOM INC COMMON STOCK | | | | | | | | |
| | | Local | 294,660.000 | 28.839029 | 8,497,708.22 | 162.820000 | 47,976,541.20 | 39,478,832.98 | 1.46 |
| | | Base | | 28.839029 | 8,497,708.22 | 162.820000 | 47,976,541.20 | 39,478,832.98 | 1.46 |
| 115236101 | BROWN + BROWN INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 16,014.000 | 57.954456 | 928,082.66 | 105.130000 | 1,683,551.82 | 755,469.16 | 0.05 |
| | | Base | | 57.954456 | 928,082.66 | 105.130000 | 1,683,551.82 | 755,469.16 | 0.05 |
| 115637209 | BROWN FORMAN CORP CLASS B COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 12,109.000 | 30.923810 | 374,456.42 | 45.590000 | 552,049.31 | 177,592.89 | 0.02 |
| | | Base | | 30.923810 | 374,456.42 | 45.590000 | 552,049.31 | 177,592.89 | 0.02 |
| 12008R107 | BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,257.000 | 165.028766 | 1,362,642.52 | 174.000000 | 1,436,718.00 | 74,075.48 | 0.04 |
| | | Base | | 165.028766 | 1,362,642.52 | 174.000000 | 1,436,718.00 | 74,075.48 | 0.04 |



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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 12503M108 | CBOE GLOBAL MARKETS INC COMMON STOCK | | | | | | | |
| | 7,113.000 | Local | 88.449883 | 629,144.02 | 205.400000 | 1,461,010.20 | 831,866.18 | 0.04 |
| | | Base | 88.449883 | 629,144.02 | 205.400000 | 1,461,010.20 | 831,866.18 | 0.04 |
| 12504L109 | CBRE GROUP INC A COMMON STOCK USD.01 | | | | | | | |
| | 20,401.000 | Local | 33.583791 | 685,142.92 | 115.140000 | 2,348,971.14 | 1,663,828.22 | 0.07 |
| | | Base | 33.583791 | 685,142.92 | 115.140000 | 2,348,971.14 | 1,663,828.22 | 0.07 |
| 12514G108 | CDW CORP/DE COMMON STOCK USD.01 | | | | | | | |
| | 9,090.000 | Local | 126.014333 | 1,145,470.29 | 225.640000 | 2,051,067.60 | 905,597.31 | 0.06 |
| | | Base | 126.014333 | 1,145,470.29 | 225.640000 | 2,051,067.60 | 905,597.31 | 0.06 |
| 125269100 | CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 12,364.000 | Local | 31.958092 | 395,129.85 | 83.090000 | 1,027,324.76 | 632,194.91 | 0.03 |
| | | Base | 31.958092 | 395,129.85 | 83.090000 | 1,027,324.76 | 632,194.91 | 0.03 |
| 12541W209 | C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1 | | | | | | | |
| | 7,920.000 | Local | 58.765524 | 465,422.95 | 103.510000 | 819,799.20 | 354,376.25 | 0.03 |
| | | Base | 58.765524 | 465,422.95 | 103.510000 | 819,799.20 | 354,376.25 | 0.03 |
| 125523100 | THE CIGNA GROUP COMMON STOCK USD.01 | | | | | | | |
| | 19,216.000 | Local | 87.876085 | 1,688,626.85 | 361.810000 | 6,952,540.96 | 5,263,914.11 | 0.21 |
| | | Base | 87.876085 | 1,688,626.85 | 361.810000 | 6,952,540.96 | 5,263,914.11 | 0.21 |
| 12572Q105 | CME GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 24,355.000 | Local | 110.486776 | 2,690,905.43 | 215.740000 | 5,254,347.70 | 2,563,442.27 | 0.16 |
| | | Base | 110.486776 | 2,690,905.43 | 215.740000 | 5,254,347.70 | 2,563,442.27 | 0.16 |
| 125896100 | CMS ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 20,200.000 | Local | 29.277909 | 591,413.76 | 67.860000 | 1,370,772.00 | 779,358.24 | 0.04 |
| | | Base | 29.277909 | 591,413.76 | 67.860000 | 1,370,772.00 | 779,358.24 | 0.04 |
| 126408103 | CSX CORP COMMON STOCK USD1.0 | | | | | | | |
| | 132,235.000 | Local | 7.720122 | 1,020,870.31 | 34.270000 | 4,531,693.45 | 3,510,823.14 | 0.14 |
| | | Base | 7.720122 | 1,020,870.31 | 34.270000 | 4,531,693.45 | 3,510,823.14 | 0.14 |
| 126650100 | CVS HEALTH CORP COMMON STOCK USD.01 | | | | | | | |
| | 84,916.000 | Local | 51.185871 | 4,346,499.42 | 57.240000 | 4,860,591.84 | 514,092.42 | 0.15 |
| | | Base | 51.185871 | 4,346,499.42 | 57.240000 | 4,860,591.84 | 514,092.42 | 0.15 |



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|---|---|---|---|---|---|---|---|---|---|
| 127097103 | COTERRA ENERGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 50,342.000 | 20.376687 | 1,025,803.18 | 24.330000 | 1,224,820.86 | 199,017.68 | 0.04 |
| | | Base | | 20.376687 | 1,025,803.18 | 24.330000 | 1,224,820.86 | 199,017.68 | 0.04 |
| 127387108 | CADENCE DESIGN SYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,407.000 | 51.568370 | 949,218.98 | 268.930000 | 4,950,194.51 | 4,000,975.53 | 0.15 |
| | | Base | | 51.568370 | 949,218.98 | 268.930000 | 4,950,194.51 | 4,000,975.53 | 0.15 |
| 12769G100 | CAESARS ENTERTAINMENT INC COMMON STOCK | | | | | | | | |
| | | Local | 14,638.000 | 84.897508 | 1,242,729.72 | 37.640000 | 550,974.32 | -691,755.40 | 0.02 |
| | | Base | | 84.897508 | 1,242,729.72 | 37.640000 | 550,974.32 | -691,755.40 | 0.02 |
| 133131102 | CAMDEN PROPERTY TRUST REIT USD.01 | | | | | | | | |
| | | Local | 7,207.000 | 163.267494 | 1,176,668.83 | 125.200000 | 902,316.40 | -274,352.43 | 0.03 |
| | | Base | | 163.267494 | 1,176,668.83 | 125.200000 | 902,316.40 | -274,352.43 | 0.03 |
| 134429109 | CAMPBELL SOUP CO COMMON STOCK USD.0375 | | | | | | | | |
| | | Local | 13,309.000 | 39.962676 | 531,863.26 | 49.720000 | 661,723.48 | 129,860.22 | 0.02 |
| | | Base | | 39.962676 | 531,863.26 | 49.720000 | 661,723.48 | 129,860.22 | 0.02 |
| 14040H105 | CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,846.000 | 63.069406 | 1,630,091.87 | 146.930000 | 3,797,552.78 | 2,167,460.91 | 0.12 |
| | | Base | | 63.069406 | 1,630,091.87 | 146.930000 | 3,797,552.78 | 2,167,460.91 | 0.12 |
| 14149Y108 | CARDINAL HEALTH INC COMMON STOCK | | | | | | | | |
| | | Local | 16,475.000 | 44.755582 | 737,348.22 | 112.720000 | 1,857,062.00 | 1,119,713.78 | 0.06 |
| | | Base | | 44.755582 | 737,348.22 | 112.720000 | 1,857,062.00 | 1,119,713.78 | 0.06 |
| 143130102 | CARMAX INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 10,647.000 | 32.934216 | 350,650.60 | 84.550000 | 900,203.85 | 549,553.25 | 0.03 |
| | | Base | | 32.934216 | 350,650.60 | 84.550000 | 900,203.85 | 549,553.25 | 0.03 |
| 143658300 | CARNIVAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 68,324.000 | 24.409391 | 1,667,747.24 | 16.500000 | 1,127,346.00 | -540,401.24 | 0.03 |
| | | Base | | 24.409391 | 1,667,747.24 | 16.500000 | 1,127,346.00 | -540,401.24 | 0.03 |
| 14448C104 | CARRIER GLOBAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 56,679.000 | 15.926665 | 902,707.42 | 72.780000 | 4,125,097.62 | 3,222,390.20 | 0.13 |
| | | Base | | 15.926665 | 902,707.42 | 72.780000 | 4,125,097.62 | 3,222,390.20 | 0.13 |



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|---|---|---|---|---|---|---|---|---|---|
| 148806102 | CATALENT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,241.000 | 86.320422 | 1,056,648.29 | 60.960000 | 746,211.36 | -310,436.93 | 0.02 |
| | | Base | | 86.320422 | 1,056,648.29 | 60.960000 | 746,211.36 | -310,436.93 | 0.02 |
| 149123101 | CATERPILLAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 33,081.000 | 77.836850 | 2,574,920.84 | 356.100000 | 11,780,144.10 | 9,205,223.26 | 0.36 |
| | | Base | | 77.836850 | 2,574,920.84 | 356.100000 | 11,780,144.10 | 9,205,223.26 | 0.36 |
| 150870103 | CELANESE CORP COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 6,796.000 | 89.878855 | 610,816.70 | 130.600000 | 887,557.60 | 276,740.90 | 0.03 |
| | | Base | | 89.878855 | 610,816.70 | 130.600000 | 887,557.60 | 276,740.90 | 0.03 |
| 15135B101 | CENTENE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,099.000 | 53.932489 | 1,946,908.92 | 78.830000 | 2,845,684.17 | 898,775.25 | 0.09 |
| | | Base | | 53.932489 | 1,946,908.92 | 78.830000 | 2,845,684.17 | 898,775.25 | 0.09 |
| 15189T107 | CENTERPOINT ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 43,272.000 | 21.699053 | 938,961.40 | 27.300000 | 1,181,325.60 | 242,364.20 | 0.04 |
| | | Base | | 21.699053 | 938,961.40 | 27.300000 | 1,181,325.60 | 242,364.20 | 0.04 |
| 15677J108 | DAYFORCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,680.000 | 104.923289 | 1,120,580.73 | 57.170000 | 610,575.60 | -510,005.13 | 0.02 |
| | | Base | | 104.923289 | 1,120,580.73 | 57.170000 | 610,575.60 | -510,005.13 | 0.02 |
| 159864107 | CHARLES RIVER LABORATORIES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,484.000 | 354.686323 | 1,235,727.15 | 197.750000 | 688,961.00 | -546,766.15 | 0.02 |
| | | Base | | 354.686323 | 1,235,727.15 | 197.750000 | 688,961.00 | -546,766.15 | 0.02 |
| 16119P108 | CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 6,625.000 | 296.788874 | 1,966,226.29 | 347.540000 | 2,302,452.50 | 336,226.21 | 0.07 |
| | | Base | | 296.788874 | 1,966,226.29 | 347.540000 | 2,302,452.50 | 336,226.21 | 0.07 |
| 166764100 | CHEVRON CORP COMMON STOCK USD.75 | | | | | | | | |
| | | Local | 115,936.000 | 84.417808 | 9,787,063.03 | 147.950000 | 17,152,731.20 | 7,365,668.17 | 0.52 |
| | | Base | | 84.417808 | 9,787,063.03 | 147.950000 | 17,152,731.20 | 7,365,668.17 | 0.52 |
| 169656105 | CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 92,896.000 | 10.275716 | 954,572.87 | 56.080000 | 5,209,607.68 | 4,255,034.81 | 0.16 |
| | | Base | | 10.275716 | 954,572.87 | 56.080000 | 5,209,607.68 | 4,255,034.81 | 0.16 |

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|---|---|---|---|---|---|---|---|---|
| 171340102 | CHURCH + DWIGHT CO INC COMMON STOCK USD1.0 | | | | | | | |
| | 16,541.000 | Local | 50.579519 | 836,635.82 | 101.880000 | 1,685,197.08 | 848,561.26 | 0.05 |
| | | Base | 50.579519 | 836,635.82 | 101.880000 | 1,685,197.08 | 848,561.26 | 0.05 |
| 172062101 | CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0 | | | | | | | |
| | 10,590.000 | Local | 55.031051 | 582,778.83 | 137.030000 | 1,451,147.70 | 868,368.87 | 0.04 |
| | | Base | 55.031051 | 582,778.83 | 137.030000 | 1,451,147.70 | 868,368.87 | 0.04 |
| 17275R102 | CISCO SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | 273,895.000 | Local | 30.761553 | 8,425,435.59 | 50.540000 | 13,842,653.30 | 5,417,217.71 | 0.42 |
| | | Base | 30.761553 | 8,425,435.59 | 50.540000 | 13,842,653.30 | 5,417,217.71 | 0.42 |
| 172908105 | CINTAS CORP COMMON STOCK | | | | | | | |
| | 5,833.000 | Local | 98.894106 | 576,849.32 | 805.120000 | 4,696,264.96 | 4,119,415.64 | 0.14 |
| | | Base | 98.894106 | 576,849.32 | 805.120000 | 4,696,264.96 | 4,119,415.64 | 0.14 |
| 172967424 | CITIGROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 129,022.000 | Local | 77.908124 | 10,051,861.96 | 62.640000 | 8,081,938.08 | -1,969,923.88 | 0.25 |
| | | Base | 77.908124 | 10,051,861.96 | 62.640000 | 8,081,938.08 | -1,969,923.88 | 0.25 |
| 174610105 | CITIZENS FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | 30,779.000 | Local | 24.983206 | 768,958.11 | 43.050000 | 1,325,035.95 | 556,077.84 | 0.04 |
| | | Base | 24.983206 | 768,958.11 | 43.050000 | 1,325,035.95 | 556,077.84 | 0.04 |
| 189054109 | CLOROX COMPANY COMMON STOCK USD1.0 | | | | | | | |
| | 8,400.000 | Local | 76.951882 | 646,395.81 | 158.310000 | 1,329,804.00 | 683,408.19 | 0.04 |
| | | Base | 76.951882 | 646,395.81 | 158.310000 | 1,329,804.00 | 683,408.19 | 0.04 |
| 191216100 | COCA COLA CO/THE COMMON STOCK USD.25 | | | | | | | |
| | 262,259.000 | Local | 33.479913 | 8,780,408.42 | 72.470000 | 19,005,909.73 | 10,225,501.31 | 0.58 |
| | | Base | 33.479913 | 8,780,408.42 | 72.470000 | 19,005,909.73 | 10,225,501.31 | 0.58 |
| 192446102 | COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01 | | | | | | | |
| | 33,632.000 | Local | 30.206973 | 1,015,920.92 | 77.770000 | 2,615,560.64 | 1,599,639.72 | 0.08 |
| | | Base | 30.206973 | 1,015,920.92 | 77.770000 | 2,615,560.64 | 1,599,639.72 | 0.08 |
| 194162103 | COLGATE PALMOLIVE CO COMMON STOCK USD1.0 | | | | | | | |
| | 55,497.000 | Local | 41.067433 | 2,279,119.33 | 106.500000 | 5,910,430.50 | 3,631,311.17 | 0.18 |
| | | Base | 41.067433 | 2,279,119.33 | 106.500000 | 5,910,430.50 | 3,631,311.17 | 0.18 |



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|---|---|---|---|---|---|---|---|---|---|
| 20030N101 | COMCAST CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 264,763.000 | 18.755043 | 4,965,641.57 | 39.570000 | 10,476,671.91 | 5,511,030.34 | 0.32 |
| | | Base | | 18.755043 | 4,965,641.57 | 39.570000 | 10,476,671.91 | 5,511,030.34 | 0.32 |
| 205887102 | CONAGRA BRANDS INC COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 32,338.000 | 23.712598 | 766,817.99 | 31.200000 | 1,008,945.60 | 242,127.61 | 0.03 |
| | | Base | | 23.712598 | 766,817.99 | 31.200000 | 1,008,945.60 | 242,127.61 | 0.03 |
| 20825C104 | CONOCOPHILLIPS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 79,110.000 | 50.679277 | 4,009,237.61 | 113.790000 | 9,001,926.90 | 4,992,689.29 | 0.27 |
| | | Base | | 50.679277 | 4,009,237.61 | 113.790000 | 9,001,926.90 | 4,992,689.29 | 0.27 |
| 209115104 | CONSOLIDATED EDISON INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 23,392.000 | 58.697734 | 1,373,057.40 | 101.560000 | 2,375,691.52 | 1,002,634.12 | 0.07 |
| | | Base | | 58.697734 | 1,373,057.40 | 101.560000 | 2,375,691.52 | 1,002,634.12 | 0.07 |
| 21036P108 | CONSTELLATION BRANDS INC A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,890.000 | 71.530291 | 778,964.87 | 240.710000 | 2,621,331.90 | 1,842,367.03 | 0.08 |
| | | Base | | 71.530291 | 778,964.87 | 240.710000 | 2,621,331.90 | 1,842,367.03 | 0.08 |
| 21037T109 | CONSTELLATION ENERGY COMMON STOCK | | | | | | | | |
| | | Local | 21,325.000 | 39.039766 | 832,523.00 | 196.700000 | 4,194,627.50 | 3,362,104.50 | 0.13 |
| | | Base | | 39.039766 | 832,523.00 | 196.700000 | 4,194,627.50 | 3,362,104.50 | 0.13 |
| 216648501 | COOPER COS INC/THE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 13,445.000 | 53.101296 | 713,946.93 | 105.730000 | 1,421,539.85 | 707,592.92 | 0.04 |
| | | Base | | 53.101296 | 713,946.93 | 105.730000 | 1,421,539.85 | 707,592.92 | 0.04 |
| 217204106 | COPART INC COMMON STOCK | | | | | | | | |
| | | Local | 59,181.000 | 21.231667 | 1,256,511.26 | 52.960000 | 3,134,225.76 | 1,877,714.50 | 0.10 |
| | | Base | | 21.231667 | 1,256,511.26 | 52.960000 | 3,134,225.76 | 1,877,714.50 | 0.10 |
| 219350105 | CORNING INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 52,149.000 | 23.986928 | 1,250,894.31 | 41.850000 | 2,182,435.65 | 931,541.34 | 0.07 |
| | | Base | | 23.986928 | 1,250,894.31 | 41.850000 | 2,182,435.65 | 931,541.34 | 0.07 |
| 219948106 | CORPAY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 4,754.000 | 215.409485 | 1,024,056.69 | 315.550000 | 1,500,124.70 | 476,068.01 | 0.05 |
| | | Base | | 215.409485 | 1,024,056.69 | 315.550000 | 1,500,124.70 | 476,068.01 | 0.05 |

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|---|---|---|---|---|---|---|---|---|
| 22052L104 | CORTEVA INC COMMON STOCK USD.01 | | | | | | | |
| | 47,145.000 | Local | 24.121038 | 1,137,186.34 | 57.300000 | 2,701,408.50 | 1,564,222.16 | 0.08 |
| | | Base | 24.121038 | 1,137,186.34 | 57.300000 | 2,701,408.50 | 1,564,222.16 | 0.08 |
| 22160K105 | COSTCO WHOLESALE CORP COMMON STOCK USD.005 | | | | | | | |
| | 30,000.000 | Local | 122.855625 | 3,685,668.76 | 892.380000 | 26,771,400.00 | 23,085,731.24 | 0.82 |
| | | Base | 122.855625 | 3,685,668.76 | 892.380000 | 26,771,400.00 | 23,085,731.24 | 0.82 |
| 22160N109 | COSTAR GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 27,622.000 | Local | 70.716594 | 1,953,333.77 | 77.300000 | 2,135,180.60 | 181,846.83 | 0.07 |
| | | Base | 70.716594 | 1,953,333.77 | 77.300000 | 2,135,180.60 | 181,846.83 | 0.07 |
| 22788C105 | CROWDSTRIKE HOLDINGS INC A COMMON STOCK | | | | | | | |
| | 15,603.000 | Local | 386.478400 | 6,030,222.47 | 277.280000 | 4,326,399.84 | -1,703,822.63 | 0.13 |
| | | Base | 386.478400 | 6,030,222.47 | 277.280000 | 4,326,399.84 | -1,703,822.63 | 0.13 |
| 22822V101 | CROWN CASTLE INC REIT USD.01 | | | | | | | |
| | 29,391.000 | Local | 85.407203 | 2,510,203.09 | 112.020000 | 3,292,379.82 | 782,176.73 | 0.10 |
| | | Base | 85.407203 | 2,510,203.09 | 112.020000 | 3,292,379.82 | 782,176.73 | 0.10 |
| 231021106 | CUMMINS INC COMMON STOCK USD2.5 | | | | | | | |
| | 9,252.000 | Local | 75.514578 | 698,660.88 | 312.850000 | 2,894,488.20 | 2,195,827.32 | 0.09 |
| | | Base | 75.514578 | 698,660.88 | 312.850000 | 2,894,488.20 | 2,195,827.32 | 0.09 |
| 23331A109 | DR HORTON INC COMMON STOCK USD.01 | | | | | | | |
| | 20,048.000 | Local | 34.139395 | 684,426.59 | 188.760000 | 3,784,260.48 | 3,099,833.89 | 0.12 |
| | | Base | 34.139395 | 684,426.59 | 188.760000 | 3,784,260.48 | 3,099,833.89 | 0.12 |
| 233331107 | DTE ENERGY COMPANY COMMON STOCK | | | | | | | |
| | 13,997.000 | Local | 60.272971 | 843,640.78 | 125.020000 | 1,749,904.94 | 906,264.16 | 0.05 |
| | | Base | 60.272971 | 843,640.78 | 125.020000 | 1,749,904.94 | 906,264.16 | 0.05 |
| 235851102 | DANAHER CORP COMMON STOCK USD.01 | | | | | | | |
| | 44,590.000 | Local | 66.587138 | 2,969,120.49 | 269.310000 | 12,008,532.90 | 9,039,412.41 | 0.37 |
| | | Base | 66.587138 | 2,969,120.49 | 269.310000 | 12,008,532.90 | 9,039,412.41 | 0.37 |
| 237194105 | DARDEN RESTAURANTS INC COMMON STOCK | | | | | | | |
| | 8,074.000 | Local | 45.836875 | 370,086.93 | 158.150000 | 1,276,903.10 | 906,816.17 | 0.04 |
| | | Base | 45.836875 | 370,086.93 | 158.150000 | 1,276,903.10 | 906,816.17 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 23918K108 | DAVITA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 3,500.000 | 43.135480 | 150,974.18 | 150.920000 | 528,220.00 | 377,245.82 | 0.02 |
| | | Base | | 43.135480 | 150,974.18 | 150.920000 | 528,220.00 | 377,245.82 | 0.02 |
| 243537107 | DECKERS OUTDOOR CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,737.000 | 910.077381 | 1,580,804.41 | 959.290000 | 1,666,286.73 | 85,482.32 | 0.05 |
| | | Base | | 910.077381 | 1,580,804.41 | 959.290000 | 1,666,286.73 | 85,482.32 | 0.05 |
| 244199105 | DEERE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 17,511.000 | 87.376291 | 1,530,046.23 | 385.740000 | 6,754,693.14 | 5,224,646.91 | 0.21 |
| | | Base | | 87.376291 | 1,530,046.23 | 385.740000 | 6,754,693.14 | 5,224,646.91 | 0.21 |
| 247361702 | DELTA AIR LINES INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 43,650.000 | 26.130873 | 1,140,612.59 | 42.490000 | 1,854,688.50 | 714,075.91 | 0.06 |
| | | Base | | 26.130873 | 1,140,612.59 | 42.490000 | 1,854,688.50 | 714,075.91 | 0.06 |
| 25179M103 | DEVON ENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 42,750.000 | 38.831225 | 1,660,034.89 | 44.780000 | 1,914,345.00 | 254,310.11 | 0.06 |
| | | Base | | 38.831225 | 1,660,034.89 | 44.780000 | 1,914,345.00 | 254,310.11 | 0.06 |
| 252131107 | DEXCOM INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 26,900.000 | 100.407132 | 2,700,951.84 | 69.340000 | 1,865,246.00 | -835,705.84 | 0.06 |
| | | Base | | 100.407132 | 2,700,951.84 | 69.340000 | 1,865,246.00 | -835,705.84 | 0.06 |
| 25278X109 | DIAMONDBACK ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,064.000 | 109.576823 | 1,321,934.79 | 195.110000 | 2,353,807.04 | 1,031,872.25 | 0.07 |
| | | Base | | 109.576823 | 1,321,934.79 | 195.110000 | 2,353,807.04 | 1,031,872.25 | 0.07 |
| 253868103 | DIGITAL REALTY TRUST INC REIT USD.01 | | | | | | | | |
| | | Local | 21,949.000 | 112.409348 | 2,467,272.77 | 151.610000 | 3,327,687.89 | 860,415.12 | 0.10 |
| | | Base | | 112.409348 | 2,467,272.77 | 151.610000 | 3,327,687.89 | 860,415.12 | 0.10 |
| 254687106 | WALT DISNEY CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 169,912.000 | 59.383144 | 10,089,908.79 | 90.380000 | 15,356,646.56 | 5,266,737.77 | 0.47 |
| | | Base | | 59.383144 | 10,089,908.79 | 90.380000 | 15,356,646.56 | 5,266,737.77 | 0.47 |
| 254709108 | DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,950.000 | 30.297257 | 513,538.51 | 138.710000 | 2,351,134.50 | 1,837,595.99 | 0.07 |
| | | Base | | 30.297257 | 513,538.51 | 138.710000 | 2,351,134.50 | 1,837,595.99 | 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 |
|---|---|---|---|---|---|---|---|---|
| 256677105 | DOLLAR GENERAL CORP COMMON STOCK USD.875 | | | | | | | |
| | 14,858.000 | Local | 70.122669 | 1,041,882.62 | 82.970000 | 1,232,768.26 | 190,885.64 | 0.04 |
| | | Base | 70.122669 | 1,041,882.62 | 82.970000 | 1,232,768.26 | 190,885.64 | 0.04 |
| 256746108 | DOLLAR TREE INC COMMON STOCK USD.01 | | | | | | | |
| | 14,017.000 | Local | 58.301485 | 817,211.91 | 84.490000 | 1,184,296.33 | 367,084.42 | 0.04 |
| | | Base | 58.301485 | 817,211.91 | 84.490000 | 1,184,296.33 | 367,084.42 | 0.04 |
| 25746U109 | DOMINION ENERGY INC COMMON STOCK | | | | | | | |
| | 56,736.000 | Local | 54.823986 | 3,110,493.69 | 55.900000 | 3,171,542.40 | 61,048.71 | 0.10 |
| | | Base | 54.823986 | 3,110,493.69 | 55.900000 | 3,171,542.40 | 61,048.71 | 0.10 |
| 25754A201 | DOMINO S PIZZA INC COMMON STOCK USD.01 | | | | | | | |
| | 2,360.000 | Local | 379.086407 | 894,643.92 | 414.210000 | 977,535.60 | 82,891.68 | 0.03 |
| | | Base | 379.086407 | 894,643.92 | 414.210000 | 977,535.60 | 82,891.68 | 0.03 |
| 260003108 | DOVER CORP COMMON STOCK USD1.0 | | | | | | | |
| | 9,297.000 | Local | 46.374610 | 431,144.75 | 186.030000 | 1,729,520.91 | 1,298,376.16 | 0.05 |
| | | Base | 46.374610 | 431,144.75 | 186.030000 | 1,729,520.91 | 1,298,376.16 | 0.05 |
| 260557103 | DOW INC COMMON STOCK USD.01 | | | | | | | |
| | 47,566.000 | Local | 38.161124 | 1,815,172.03 | 53.580000 | 2,548,586.28 | 733,414.25 | 0.08 |
| | | Base | 38.161124 | 1,815,172.03 | 53.580000 | 2,548,586.28 | 733,414.25 | 0.08 |
| 26441C204 | DUKE ENERGY CORP COMMON STOCK USD.001 | | | | | | | |
| | 52,203.000 | Local | 63.803800 | 3,330,749.75 | 113.950000 | 5,948,531.85 | 2,617,782.10 | 0.18 |
| | | Base | 63.803800 | 3,330,749.75 | 113.950000 | 5,948,531.85 | 2,617,782.10 | 0.18 |
| 26614N102 | DUPONT DE NEMOURS INC COMMON STOCK USD.01 | | | | | | | |
| | 28,282.000 | Local | 53.795675 | 1,521,449.28 | 84.250000 | 2,382,758.50 | 861,309.22 | 0.07 |
| | | Base | 53.795675 | 1,521,449.28 | 84.250000 | 2,382,758.50 | 861,309.22 | 0.07 |
| 26875P101 | EOG RESOURCES INC COMMON STOCK USD.01 | | | | | | | |
| | 38,875.000 | Local | 50.729909 | 1,972,125.22 | 128.820000 | 5,007,877.50 | 3,035,752.28 | 0.15 |
| | | Base | 50.729909 | 1,972,125.22 | 128.820000 | 5,007,877.50 | 3,035,752.28 | 0.15 |
| 26884L109 | EQT CORP COMMON STOCK | | | | | | | |
| | 29,870.000 | Local | 41.179013 | 1,230,017.12 | 33.510000 | 1,000,943.70 | -229,073.42 | 0.03 |
| | | Base | 41.179013 | 1,230,017.12 | 33.510000 | 1,000,943.70 | -229,073.42 | 0.03 |

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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 |
|---|---|---|---|---|---|---|---|---|
| 277432100 | EASTMAN CHEMICAL CO COMMON STOCK USD.01 | | | | | | | |
| | 7,958.000 | Local | 42.182669 | 335,689.68 | 102.370000 | 814,660.46 | 478,970.78 | 0.02 |
| | | Base | 42.182669 | 335,689.68 | 102.370000 | 814,660.46 | 478,970.78 | 0.02 |
| 278642103 | EBAY INC COMMON STOCK USD.001 | | | | | | | |
| | 34,227.000 | Local | 19.683078 | 673,692.72 | 59.100000 | 2,022,815.70 | 1,349,122.98 | 0.06 |
| | | Base | 19.683078 | 673,692.72 | 59.100000 | 2,022,815.70 | 1,349,122.98 | 0.06 |
| 278865100 | ECOLAB INC COMMON STOCK USD1.0 | | | | | | | |
| | 17,191.000 | Local | 72.736449 | 1,250,412.29 | 253.180000 | 4,352,417.38 | 3,102,005.09 | 0.13 |
| | | Base | 72.736449 | 1,250,412.29 | 253.180000 | 4,352,417.38 | 3,102,005.09 | 0.13 |
| 281020107 | EDISON INTERNATIONAL COMMON STOCK | | | | | | | |
| | 26,025.000 | Local | 44.442986 | 1,156,628.72 | 87.030000 | 2,264,955.75 | 1,108,327.03 | 0.07 |
| | | Base | 44.442986 | 1,156,628.72 | 87.030000 | 2,264,955.75 | 1,108,327.03 | 0.07 |
| 28176E108 | EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0 | | | | | | | |
| | 40,762.000 | Local | 27.244478 | 1,110,539.40 | 69.960000 | 2,851,709.52 | 1,741,170.12 | 0.09 |
| | | Base | 27.244478 | 1,110,539.40 | 69.960000 | 2,851,709.52 | 1,741,170.12 | 0.09 |
| 285512109 | ELECTRONIC ARTS INC COMMON STOCK USD.01 | | | | | | | |
| | 16,457.000 | Local | 48.851969 | 803,956.86 | 151.820000 | 2,498,501.74 | 1,694,544.88 | 0.08 |
| | | Base | 48.851969 | 803,956.86 | 151.820000 | 2,498,501.74 | 1,694,544.88 | 0.08 |
| 291011104 | EMERSON ELECTRIC CO COMMON STOCK USD.5 | | | | | | | |
| | 38,697.000 | Local | 44.796568 | 1,733,492.80 | 105.390000 | 4,078,276.83 | 2,344,784.03 | 0.12 |
| | | Base | 44.796568 | 1,733,492.80 | 105.390000 | 4,078,276.83 | 2,344,784.03 | 0.12 |
| 29355A107 | ENPHASE ENERGY INC COMMON STOCK USD.00001 | | | | | | | |
| | 9,203.000 | Local | 195.619615 | 1,800,287.32 | 121.040000 | 1,113,931.12 | -686,356.20 | 0.03 |
| | | Base | 195.619615 | 1,800,287.32 | 121.040000 | 1,113,931.12 | -686,356.20 | 0.03 |
| 29364G103 | ENTERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 14,444.000 | Local | 74.316956 | 1,073,434.11 | 120.690000 | 1,743,246.36 | 669,812.25 | 0.05 |
| | | Base | 74.316956 | 1,073,434.11 | 120.690000 | 1,743,246.36 | 669,812.25 | 0.05 |
| 29414B104 | EPAM SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | 3,921.000 | Local | 634.137677 | 2,486,453.83 | 200.760000 | 787,179.96 | -1,699,273.87 | 0.02 |
| | | Base | 634.137677 | 2,486,453.83 | 200.760000 | 787,179.96 | -1,699,273.87 | 0.02 |



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|---|---|---|---|---|---|---|---|---|---|
| 294429105 | EQUIFAX INC COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 8,361.000 | 121.355479 | 1,014,653.16 | 307.130000 | 2,567,913.93 | 1,553,260.77 | 0.08 |
| | | Base | | 121.355479 | 1,014,653.16 | 307.130000 | 2,567,913.93 | 1,553,260.77 | 0.08 |
| 29444U700 | EQUINIX INC REIT USD.001 | | | | | | | | |
| | | Local | 6,419.000 | 369.995663 | 2,375,002.16 | 834.360000 | 5,355,756.84 | 2,980,754.68 | 0.16 |
| | | Base | | 369.995663 | 2,375,002.16 | 834.360000 | 5,355,756.84 | 2,980,754.68 | 0.16 |
| 29476L107 | EQUITY RESIDENTIAL REIT USD.01 | | | | | | | | |
| | | Local | 23,328.000 | 49.755292 | 1,160,691.46 | 74.880000 | 1,746,800.64 | 586,109.18 | 0.05 |
| | | Base | | 49.755292 | 1,160,691.46 | 74.880000 | 1,746,800.64 | 586,109.18 | 0.05 |
| 297178105 | ESSEX PROPERTY TRUST INC REIT USD.0001 | | | | | | | | |
| | | Local | 4,344.000 | 195.398370 | 848,810.52 | 301.790000 | 1,310,975.76 | 462,165.24 | 0.04 |
| | | Base | | 195.398370 | 848,810.52 | 301.790000 | 1,310,975.76 | 462,165.24 | 0.04 |
| 29786A106 | ETSY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,910.000 | 121.621301 | 962,024.49 | 55.090000 | 435,761.90 | -526,262.59 | 0.01 |
| | | Base | | 121.621301 | 962,024.49 | 55.090000 | 435,761.90 | -526,262.59 | 0.01 |
| 30034W106 | EVERGY INC COMMON STOCK | | | | | | | | |
| | | Local | 15,552.000 | 55.235767 | 859,026.65 | 59.140000 | 919,745.28 | 60,718.63 | 0.03 |
| | | Base | | 55.235767 | 859,026.65 | 59.140000 | 919,745.28 | 60,718.63 | 0.03 |
| 30040W108 | EVERSOURCE ENERGY COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 23,827.000 | 43.441633 | 1,035,083.79 | 67.530000 | 1,609,037.31 | 573,953.52 | 0.05 |
| | | Base | | 43.441633 | 1,035,083.79 | 67.530000 | 1,609,037.31 | 573,953.52 | 0.05 |
| 30161N101 | EXELON CORP COMMON STOCK | | | | | | | | |
| | | Local | 67,643.000 | 30.712121 | 2,077,460.03 | 38.090000 | 2,576,521.87 | 499,061.84 | 0.08 |
| | | Base | | 30.712121 | 2,077,460.03 | 38.090000 | 2,576,521.87 | 499,061.84 | 0.08 |
| 30212P303 | EXPEDIA GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,587.000 | 84.894402 | 728,988.23 | 139.090000 | 1,194,365.83 | 465,377.60 | 0.04 |
| | | Base | | 84.894402 | 728,988.23 | 139.090000 | 1,194,365.83 | 465,377.60 | 0.04 |
| 302130109 | EXPEDITORS INTL WASH INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,555.000 | 51.133441 | 488,580.03 | 123.410000 | 1,179,182.55 | 690,602.52 | 0.04 |
| | | Base | | 51.133441 | 488,580.03 | 123.410000 | 1,179,182.55 | 690,602.52 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 30225T102 | EXTRA SPACE STORAGE INC REIT USD.01 | | | | | | | | |
| | | Local | 14,321.000 | 108.948684 | 1,560,254.11 | 177.000000 | 2,534,817.00 | 974,562.89 | 0.08 |
| | | Base | | 108.948684 | 1,560,254.11 | 177.000000 | 2,534,817.00 | 974,562.89 | 0.08 |
| 30231G102 | EXXON MOBIL CORP COMMON STOCK | | | | | | | | |
| | | Local | 303,437.000 | 60.817989 | 18,454,428.19 | 117.940000 | 35,787,359.78 | 17,332,931.59 | 1.09 |
| | | Base | | 60.817989 | 18,454,428.19 | 117.940000 | 35,787,359.78 | 17,332,931.59 | 1.09 |
| 302491303 | FMC CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 8,442.000 | 37.576785 | 317,223.22 | 64.580000 | 545,184.36 | 227,961.14 | 0.02 |
| | | Base | | 37.576785 | 317,223.22 | 64.580000 | 545,184.36 | 227,961.14 | 0.02 |
| 30303M102 | META PLATFORMS INC CLASS A COMMON STOCK USD.000006 | | | | | | | | |
| | | Local | 148,234.000 | 117.811208 | 17,463,626.65 | 521.310000 | 77,275,866.54 | 59,812,239.89 | 2.36 |
| | | Base | | 117.811208 | 17,463,626.65 | 521.310000 | 77,275,866.54 | 59,812,239.89 | 2.36 |
| 303075105 | FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,578.000 | 476.863522 | 1,229,354.16 | 422.840000 | 1,090,081.52 | -139,272.64 | 0.03 |
| | | Base | | 476.863522 | 1,229,354.16 | 422.840000 | 1,090,081.52 | -139,272.64 | 0.03 |
| 303250104 | FAIR ISAAC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,672.000 | 687.690389 | 1,149,818.33 | 1,730.270000 | 2,893,011.44 | 1,743,193.11 | 0.09 |
| | | Base | | 687.690389 | 1,149,818.33 | 1,730.270000 | 2,893,011.44 | 1,743,193.11 | 0.09 |
| 311900104 | FASTENAL CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,728.000 | 20.412960 | 790,553.12 | 68.280000 | 2,644,347.84 | 1,853,794.72 | 0.08 |
| | | Base | | 20.412960 | 790,553.12 | 68.280000 | 2,644,347.84 | 1,853,794.72 | 0.08 |
| 313745101 | FEDERAL REALTY INVS TRUST REIT USD.01 | | | | | | | | |
| | | Local | 5,049.000 | 138.842816 | 701,017.38 | 115.000000 | 580,635.00 | -120,382.38 | 0.02 |
| | | Base | | 138.842816 | 701,017.38 | 115.000000 | 580,635.00 | -120,382.38 | 0.02 |
| 31428X106 | FEDEX CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 15,314.000 | 100.582425 | 1,540,319.25 | 298.770000 | 4,575,363.78 | 3,035,044.53 | 0.14 |
| | | Base | | 100.582425 | 1,540,319.25 | 298.770000 | 4,575,363.78 | 3,035,044.53 | 0.14 |
| 315616102 | F5 INC COMMON STOCK | | | | | | | | |
| | | Local | 3,965.000 | 133.156295 | 527,964.71 | 203.150000 | 805,489.75 | 277,525.04 | 0.02 |
| | | Base | | 133.156295 | 527,964.71 | 203.150000 | 805,489.75 | 277,525.04 | 0.02 |



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|---|---|---|---|---|---|---|---|---|---|
| 31620M106 | FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,626.000 | 86.588814 | 3,257,990.73 | 82.450000 | 3,102,263.70 | -155,727.03 | 0.09 |
| | | Base | | 86.588814 | 3,257,990.73 | 82.450000 | 3,102,263.70 | -155,727.03 | 0.09 |
| 316773100 | FIFTH THIRD BANCORP COMMON STOCK | | | | | | | | |
| | | Local | 46,270.000 | 25.423328 | 1,176,337.39 | 42.690000 | 1,975,266.30 | 798,928.91 | 0.06 |
| | | Base | | 25.423328 | 1,176,337.39 | 42.690000 | 1,975,266.30 | 798,928.91 | 0.06 |
| 336433107 | FIRST SOLAR INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,240.000 | 159.380954 | 1,153,918.11 | 227.370000 | 1,646,158.80 | 492,240.69 | 0.05 |
| | | Base | | 159.380954 | 1,153,918.11 | 227.370000 | 1,646,158.80 | 492,240.69 | 0.05 |
| 337738108 | FISERV INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,578.000 | 58.017236 | 2,296,206.16 | 174.600000 | 6,910,318.80 | 4,614,112.64 | 0.21 |
| | | Base | | 58.017236 | 2,296,206.16 | 174.600000 | 6,910,318.80 | 4,614,112.64 | 0.21 |
| 337932107 | FIRSTENERGY CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 35,036.000 | 43.450154 | 1,522,319.58 | 43.920000 | 1,538,781.12 | 16,461.54 | 0.05 |
| | | Base | | 43.450154 | 1,522,319.58 | 43.920000 | 1,538,781.12 | 16,461.54 | 0.05 |
| 345370860 | FORD MOTOR CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 265,256.000 | 12.130409 | 3,217,663.89 | 11.190000 | 2,968,214.64 | -249,449.25 | 0.09 |
| | | Base | | 12.130409 | 3,217,663.89 | 11.190000 | 2,968,214.64 | -249,449.25 | 0.09 |
| 34959E109 | FORTINET INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 42,890.000 | 20.565885 | 882,070.79 | 76.710000 | 3,290,091.90 | 2,408,021.11 | 0.10 |
| | | Base | | 20.565885 | 882,070.79 | 76.710000 | 3,290,091.90 | 2,408,021.11 | 0.10 |
| 34959J108 | FORTIVE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 23,811.000 | 30.703691 | 731,085.58 | 74.400000 | 1,771,538.40 | 1,040,452.82 | 0.05 |
| | | Base | | 30.703691 | 731,085.58 | 74.400000 | 1,771,538.40 | 1,040,452.82 | 0.05 |
| 35137L105 | FOX CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,636.000 | 40.218147 | 628,850.95 | 41.370000 | 646,861.32 | 18,010.37 | 0.02 |
| | | Base | | 40.218147 | 628,850.95 | 41.370000 | 646,861.32 | 18,010.37 | 0.02 |
| 35137L204 | FOX CORP CLASS B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,924.000 | 39.898459 | 356,053.85 | 38.430000 | 342,949.32 | -13,104.53 | 0.01 |
| | | Base | | 39.898459 | 356,053.85 | 38.430000 | 342,949.32 | -13,104.53 | 0.01 |



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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 |
|---|---|---|---|---|---|---|---|---|
| 354613101 | FRANKLIN RESOURCES INC COMMON STOCK USD.1 | | | | | | | |
| | 20,284.000 | Local | 25.744148 | 522,194.29 | 20.240000 | 410,548.16 | -111,646.13 | 0.01 |
| | | Base | 25.744148 | 522,194.29 | 20.240000 | 410,548.16 | -111,646.13 | 0.01 |
| 35671D857 | FREEPORT MCMORAN INC COMMON STOCK USD.1 | | | | | | | |
| | 97,166.000 | Local | 24.683484 | 2,398,395.37 | 44.280000 | 4,302,510.48 | 1,904,115.11 | 0.13 |
| | | Base | 24.683484 | 2,398,395.37 | 44.280000 | 4,302,510.48 | 1,904,115.11 | 0.13 |
| 36266G107 | GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01 | | | | | | | |
| | 28,714.000 | Local | 145.479809 | 4,177,307.23 | 84.820000 | 2,435,521.48 | -1,741,785.75 | 0.07 |
| | | Base | 145.479809 | 4,177,307.23 | 84.820000 | 2,435,521.48 | -1,741,785.75 | 0.07 |
| 363576109 | ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0 | | | | | | | |
| | 14,779.000 | Local | 76.611334 | 1,132,238.91 | 292.570000 | 4,323,892.03 | 3,191,653.12 | 0.13 |
| | | Base | 76.611334 | 1,132,238.91 | 292.570000 | 4,323,892.03 | 3,191,653.12 | 0.13 |
| 366651107 | GARTNER INC COMMON STOCK USD.0005 | | | | | | | |
| | 5,252.000 | Local | 127.539429 | 669,837.08 | 491.960000 | 2,583,773.92 | 1,913,936.84 | 0.08 |
| | | Base | 127.539429 | 669,837.08 | 491.960000 | 2,583,773.92 | 1,913,936.84 | 0.08 |
| 36828A101 | GE VERNOVA INC COMMON STOCK USD.01 | | | | | | | |
| | 18,539.000 | Local | 139.265323 | 2,581,839.83 | 201.000000 | 3,726,339.00 | 1,144,499.17 | 0.11 |
| | | Base | 139.265323 | 2,581,839.83 | 201.000000 | 3,726,339.00 | 1,144,499.17 | 0.11 |
| 368736104 | GENERAC HOLDINGS INC COMMON STOCK USD.01 | | | | | | | |
| | 4,101.000 | Local | 295.702816 | 1,212,677.25 | 156.530000 | 641,929.53 | -570,747.72 | 0.02 |
| | | Base | 295.702816 | 1,212,677.25 | 156.530000 | 641,929.53 | -570,747.72 | 0.02 |
| 369550108 | GENERAL DYNAMICS CORP COMMON STOCK USD1.0 | | | | | | | |
| | 15,378.000 | Local | 83.520361 | 1,284,376.11 | 299.360000 | 4,603,558.08 | 3,319,181.97 | 0.14 |
| | | Base | 83.520361 | 1,284,376.11 | 299.360000 | 4,603,558.08 | 3,319,181.97 | 0.14 |
| 369604301 | GENERAL ELECTRIC CO COMMON STOCK USD.01 | | | | | | | |
| | 74,042.000 | Local | 136.653512 | 10,118,099.35 | 174.620000 | 12,929,214.04 | 2,811,114.69 | 0.39 |
| | | Base | 136.653512 | 10,118,099.35 | 174.620000 | 12,929,214.04 | 2,811,114.69 | 0.39 |
| 370334104 | GENERAL MILLS INC COMMON STOCK USD.1 | | | | | | | |
| | 38,188.000 | Local | 34.568453 | 1,320,100.08 | 72.290000 | 2,760,610.52 | 1,440,510.44 | 0.08 |
| | | Base | 34.568453 | 1,320,100.08 | 72.290000 | 2,760,610.52 | 1,440,510.44 | 0.08 |



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|---|---|---|---|---|---|---|---|---|---|
| 37045V100 | GENERAL MOTORS CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 77,177.000 | 38.110847 | 2,941,280.81 | 49.780000 | 3,841,871.06 | 900,590.25 | 0.12 |
| | | Base | | 38.110847 | 2,941,280.81 | 49.780000 | 3,841,871.06 | 900,590.25 | 0.12 |
| 372460105 | GENUINE PARTS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,423.000 | 52.771615 | 497,266.93 | 143.260000 | 1,349,938.98 | 852,672.05 | 0.04 |
| | | Base | | 52.771615 | 497,266.93 | 143.260000 | 1,349,938.98 | 852,672.05 | 0.04 |
| 375558103 | GILEAD SCIENCES INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 84,272.000 | 29.533175 | 2,488,819.70 | 79.000000 | 6,657,488.00 | 4,168,668.30 | 0.20 |
| | | Base | | 29.533175 | 2,488,819.70 | 79.000000 | 6,657,488.00 | 4,168,668.30 | 0.20 |
| 37940X102 | GLOBAL PAYMENTS INC COMMON STOCK | | | | | | | | |
| | | Local | 17,266.000 | 110.415448 | 1,906,433.13 | 111.010000 | 1,916,698.66 | 10,265.53 | 0.06 |
| | | Base | | 110.415448 | 1,906,433.13 | 111.010000 | 1,916,698.66 | 10,265.53 | 0.06 |
| 37959E102 | GLOBE LIFE INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 5,680.000 | 30.237850 | 171,750.99 | 105.050000 | 596,684.00 | 424,933.01 | 0.02 |
| | | Base | | 30.237850 | 171,750.99 | 105.050000 | 596,684.00 | 424,933.01 | 0.02 |
| 380237107 | GODADDY INC CLASS A COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,533.000 | 140.137900 | 1,335,934.60 | 167.410000 | 1,595,919.53 | 259,984.93 | 0.05 |
| | | Base | | 140.137900 | 1,335,934.60 | 167.410000 | 1,595,919.53 | 259,984.93 | 0.05 |
| 38141G104 | GOLDMAN SACHS GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,813.000 | 148.324253 | 3,235,396.93 | 510.250000 | 11,130,083.25 | 7,894,686.32 | 0.34 |
| | | Base | | 148.324253 | 3,235,396.93 | 510.250000 | 11,130,083.25 | 7,894,686.32 | 0.34 |
| 384802104 | WW GRAINGER INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 2,958.000 | 171.060088 | 505,995.74 | 984.920000 | 2,913,393.36 | 2,407,397.62 | 0.09 |
| | | Base | | 171.060088 | 505,995.74 | 984.920000 | 2,913,393.36 | 2,407,397.62 | 0.09 |
| 40412C101 | HCA HEALTHCARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,111.000 | 86.811972 | 1,138,191.76 | 395.590000 | 5,186,580.49 | 4,048,388.73 | 0.16 |
| | | Base | | 86.811972 | 1,138,191.76 | 395.590000 | 5,186,580.49 | 4,048,388.73 | 0.16 |
| 40434L105 | HP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 58,378.000 | 16.894584 | 986,272.05 | 36.180000 | 2,112,116.04 | 1,125,843.99 | 0.06 |
| | | Base | | 16.894584 | 986,272.05 | 36.180000 | 2,112,116.04 | 1,125,843.99 | 0.06 |



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|---|---|---|---|---|---|---|---|---|---|
| 406216101 | HALLIBURTON CO COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 59,884.000 | 31.098319 | 1,862,291.72 | 31.090000 | 1,861,793.56 | -498.16 | 0.06 |
| | | Base | | 31.098319 | 1,862,291.72 | 31.090000 | 1,861,793.56 | -498.16 | 0.06 |
| 416515104 | HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,006.000 | 46.262558 | 925,528.74 | 116.100000 | 2,322,696.60 | 1,397,167.86 | 0.07 |
| | | Base | | 46.262558 | 925,528.74 | 116.100000 | 2,322,696.60 | 1,397,167.86 | 0.07 |
| 418056107 | HASBRO INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 8,851.000 | 47.471173 | 420,167.35 | 68.160000 | 603,284.16 | 183,116.81 | 0.02 |
| | | Base | | 47.471173 | 420,167.35 | 68.160000 | 603,284.16 | 183,116.81 | 0.02 |
| 42250P103 | HEALTHPEAK PROPERTIES INC REIT USD1.0 | | | | | | | | |
| | | Local | 47,606.000 | 30.098431 | 1,432,865.90 | 22.280000 | 1,060,661.68 | -372,204.22 | 0.03 |
| | | Base | | 30.098431 | 1,432,865.90 | 22.280000 | 1,060,661.68 | -372,204.22 | 0.03 |
| 426281101 | JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,931.000 | 130.837043 | 645,157.46 | 173.030000 | 853,210.93 | 208,053.47 | 0.03 |
| | | Base | | 130.837043 | 645,157.46 | 173.030000 | 853,210.93 | 208,053.47 | 0.03 |
| 427866108 | HERSHEY CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,986.000 | 79.448609 | 793,373.81 | 193.060000 | 1,927,897.16 | 1,134,523.35 | 0.06 |
| | | Base | | 79.448609 | 793,373.81 | 193.060000 | 1,927,897.16 | 1,134,523.35 | 0.06 |
| 42809H107 | HESS CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 18,694.000 | 58.111429 | 1,086,335.06 | 138.060000 | 2,580,893.64 | 1,494,558.58 | 0.08 |
| | | Base | | 58.111429 | 1,086,335.06 | 138.060000 | 2,580,893.64 | 1,494,558.58 | 0.08 |
| 42824C109 | HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 87,935.000 | 11.374143 | 1,000,185.29 | 19.370000 | 1,703,300.95 | 703,115.66 | 0.05 |
| | | Base | | 11.374143 | 1,000,185.29 | 19.370000 | 1,703,300.95 | 703,115.66 | 0.05 |
| 43300A203 | HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,914.000 | 76.347899 | 1,291,348.36 | 219.640000 | 3,714,990.96 | 2,423,642.60 | 0.11 |
| | | Base | | 76.347899 | 1,291,348.36 | 219.640000 | 3,714,990.96 | 2,423,642.60 | 0.11 |
| 436440101 | HOLOGIC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,787.000 | 41.538268 | 655,764.64 | 81.240000 | 1,282,535.88 | 626,771.24 | 0.04 |
| | | Base | | 41.538268 | 655,764.64 | 81.240000 | 1,282,535.88 | 626,771.24 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 437076102 | HOME DEPOT INC COMMON STOCK USD.05 | | | | | | | | |
| | | Local | 67,036.000 | 71.695374 | 4,806,171.08 | 368.500000 | 24,702,766.00 | 19,896,594.92 | 0.75 |
| | | Base | | 71.695374 | 4,806,171.08 | 368.500000 | 24,702,766.00 | 19,896,594.92 | 0.75 |
| 438516106 | HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 44,048.000 | 62.396383 | 2,748,435.86 | 207.910000 | 9,158,019.68 | 6,409,583.82 | 0.28 |
| | | Base | | 62.396383 | 2,748,435.86 | 207.910000 | 9,158,019.68 | 6,409,583.82 | 0.28 |
| 440452100 | HORMEL FOODS CORP COMMON STOCK USD.01465 | | | | | | | | |
| | | Local | 19,634.000 | 18.616543 | 365,517.21 | 32.550000 | 639,086.70 | 273,569.49 | 0.02 |
| | | Base | | 18.616543 | 365,517.21 | 32.550000 | 639,086.70 | 273,569.49 | 0.02 |
| 44107P104 | HOST HOTELS + RESORTS INC REIT USD.01 | | | | | | | | |
| | | Local | 47,691.000 | 18.352501 | 875,249.11 | 17.700000 | 844,130.70 | -31,118.41 | 0.03 |
| | | Base | | 18.352501 | 875,249.11 | 17.700000 | 844,130.70 | -31,118.41 | 0.03 |
| 443201108 | HOWMET AEROSPACE INC COMMON STOCK | | | | | | | | |
| | | Local | 26,230.000 | 34.493881 | 904,774.51 | 96.660000 | 2,535,391.80 | 1,630,617.29 | 0.08 |
| | | Base | | 34.493881 | 904,774.51 | 96.660000 | 2,535,391.80 | 1,630,617.29 | 0.08 |
| 443510607 | HUBBELL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,631.000 | 284.217257 | 1,031,992.86 | 399.920000 | 1,452,109.52 | 420,116.66 | 0.04 |
| | | Base | | 284.217257 | 1,031,992.86 | 399.920000 | 1,452,109.52 | 420,116.66 | 0.04 |
| 444859102 | HUMANA INC COMMON STOCK USD.1666666 | | | | | | | | |
| | | Local | 8,151.000 | 102.143510 | 832,571.75 | 354.470000 | 2,889,284.97 | 2,056,713.22 | 0.09 |
| | | Base | | 102.143510 | 832,571.75 | 354.470000 | 2,889,284.97 | 2,056,713.22 | 0.09 |
| 445658107 | HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,515.000 | 92.544232 | 510,381.44 | 173.200000 | 955,198.00 | 444,816.56 | 0.03 |
| | | Base | | 92.544232 | 510,381.44 | 173.200000 | 955,198.00 | 444,816.56 | 0.03 |
| 446150104 | HUNTINGTON BANCSHARES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 98,030.000 | 11.732622 | 1,150,148.94 | 14.970000 | 1,467,509.10 | 317,360.16 | 0.04 |
| | | Base | | 11.732622 | 1,150,148.94 | 14.970000 | 1,467,509.10 | 317,360.16 | 0.04 |
| 446413106 | HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,668.000 | 224.549232 | 599,097.35 | 282.770000 | 754,430.36 | 155,333.01 | 0.02 |
| | | Base | | 224.549232 | 599,097.35 | 282.770000 | 754,430.36 | 155,333.01 | 0.02 |



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|---|---|---|---|---|---|---|---|---|---|
| 45167R104 | IDEX CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,120.000 | 163.589793 | 837,579.74 | 206.480000 | 1,057,177.60 | 219,597.86 | 0.03 |
| | | Base | | 163.589793 | 837,579.74 | 206.480000 | 1,057,177.60 | 219,597.86 | 0.03 |
| 45168D104 | IDEXX LABORATORIES INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 5,587.000 | 158.739526 | 886,877.73 | 481.330000 | 2,689,190.71 | 1,802,312.98 | 0.08 |
| | | Base | | 158.739526 | 886,877.73 | 481.330000 | 2,689,190.71 | 1,802,312.98 | 0.08 |
| 452308109 | ILLINOIS TOOL WORKS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,368.000 | 64.856847 | 1,191,290.57 | 253.180000 | 4,650,410.24 | 3,459,119.67 | 0.14 |
| | | Base | | 64.856847 | 1,191,290.57 | 253.180000 | 4,650,410.24 | 3,459,119.67 | 0.14 |
| 45337C102 | INCYTE CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 10,823.000 | 120.834204 | 1,307,788.59 | 65.660000 | 710,638.18 | -597,150.41 | 0.02 |
| | | Base | | 120.834204 | 1,307,788.59 | 65.660000 | 710,638.18 | -597,150.41 | 0.02 |
| 45687V106 | INGERSOLL RAND INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,289.000 | 24.170432 | 659,586.92 | 91.450000 | 2,495,579.05 | 1,835,992.13 | 0.08 |
| | | Base | | 24.170432 | 659,586.92 | 91.450000 | 2,495,579.05 | 1,835,992.13 | 0.08 |
| 45784P101 | INSULET CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 4,737.000 | 308.195736 | 1,459,923.20 | 202.770000 | 960,521.49 | -499,401.71 | 0.03 |
| | | Base | | 308.195736 | 1,459,923.20 | 202.770000 | 960,521.49 | -499,401.71 | 0.03 |
| 458140100 | INTEL CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 287,951.000 | 31.491690 | 9,068,063.54 | 22.040000 | 6,346,440.04 | -2,721,623.50 | 0.19 |
| | | Base | | 31.491690 | 9,068,063.54 | 22.040000 | 6,346,440.04 | -2,721,623.50 | 0.19 |
| 45866F104 | INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 38,798.000 | 43.446279 | 1,685,628.74 | 161.550000 | 6,267,816.90 | 4,582,188.16 | 0.19 |
| | | Base | | 43.446279 | 1,685,628.74 | 161.550000 | 6,267,816.90 | 4,582,188.16 | 0.19 |
| 459200101 | INTL BUSINESS MACHINES CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 62,136.000 | 117.167197 | 7,280,300.93 | 202.130000 | 12,559,549.68 | 5,279,248.75 | 0.38 |
| | | Base | | 117.167197 | 7,280,300.93 | 202.130000 | 12,559,549.68 | 5,279,248.75 | 0.38 |
| 459506101 | INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 17,272.000 | 107.721159 | 1,860,559.85 | 103.990000 | 1,796,115.28 | -64,444.57 | 0.05 |
| | | Base | | 107.721159 | 1,860,559.85 | 103.990000 | 1,796,115.28 | -64,444.57 | 0.05 |

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|---|---|---|---|---|---|---|---|---|---|
| 460146103 | INTERNATIONAL PAPER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 23,494.000 | 33.934835 | 797,265.01 | 48.420000 | 1,137,579.48 | 340,314.47 | 0.03 |
| | | Base | | 33.934835 | 797,265.01 | 48.420000 | 1,137,579.48 | 340,314.47 | 0.03 |
| 460690100 | INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 25,530.000 | 19.304109 | 492,833.91 | 32.610000 | 832,533.30 | 339,699.39 | 0.03 |
| | | Base | | 19.304109 | 492,833.91 | 32.610000 | 832,533.30 | 339,699.39 | 0.03 |
| 461202103 | INTUIT INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,939.000 | 132.852013 | 2,516,084.28 | 630.260000 | 11,936,494.14 | 9,420,409.86 | 0.36 |
| | | Base | | 132.852013 | 2,516,084.28 | 630.260000 | 11,936,494.14 | 9,420,409.86 | 0.36 |
| 46120E602 | INTUITIVE SURGICAL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 23,992.000 | 81.235951 | 1,949,012.93 | 492.630000 | 11,819,178.96 | 9,870,166.03 | 0.36 |
| | | Base | | 81.235951 | 1,949,012.93 | 492.630000 | 11,819,178.96 | 9,870,166.03 | 0.36 |
| 46187W107 | INVITATION HOMES INC REIT USD.01 | | | | | | | | |
| | | Local | 38,947.000 | 35.684010 | 1,389,785.14 | 36.840000 | 1,434,807.48 | 45,022.34 | 0.04 |
| | | Base | | 35.684010 | 1,389,785.14 | 36.840000 | 1,434,807.48 | 45,022.34 | 0.04 |
| 46266C105 | IQVIA HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,325.000 | 117.305731 | 1,445,793.14 | 251.550000 | 3,100,353.75 | 1,654,560.61 | 0.09 |
| | | Base | | 117.305731 | 1,445,793.14 | 251.550000 | 3,100,353.75 | 1,654,560.61 | 0.09 |
| 46284V101 | IRON MOUNTAIN INC REIT USD.01 | | | | | | | | |
| | | Local | 19,828.000 | 33.164312 | 657,581.98 | 113.260000 | 2,245,719.28 | 1,588,137.30 | 0.07 |
| | | Base | | 33.164312 | 657,581.98 | 113.260000 | 2,245,719.28 | 1,588,137.30 | 0.07 |
| 46625H100 | JPMORGAN CHASE + CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 194,246.000 | 73.868885 | 14,348,735.53 | 224.800000 | 43,666,500.80 | 29,317,765.27 | 1.33 |
| | | Base | | 73.868885 | 14,348,735.53 | 224.800000 | 43,666,500.80 | 29,317,765.27 | 1.33 |
| 466313103 | JABIL INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,158.000 | 131.103131 | 1,069,539.34 | 109.280000 | 891,506.24 | -178,033.10 | 0.03 |
| | | Base | | 131.103131 | 1,069,539.34 | 109.280000 | 891,506.24 | -178,033.10 | 0.03 |
| 46982L108 | JACOBS SOLUTIONS INC COMMON STOCK | | | | | | | | |
| | | Local | 8,470.000 | 82.317724 | 697,231.12 | 150.880000 | 1,277,953.60 | 580,722.48 | 0.04 |
| | | Base | | 82.317724 | 697,231.12 | 150.880000 | 1,277,953.60 | 580,722.48 | 0.04 |



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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 478160104 | JOHNSON + JOHNSON COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 162,793.000 | 76.253144 | 12,413,478.15 | 165.860000 | 27,000,846.98 | 14,587,368.83 | 0.82 |
| | | Base | | 76.253144 | 12,413,478.15 | 165.860000 | 27,000,846.98 | 14,587,368.83 | 0.82 |
| 48203R104 | JUNIPER NETWORKS INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 21,982.000 | 21.781044 | 478,790.91 | 38.880000 | 854,660.16 | 375,869.25 | 0.03 |
| | | Base | | 21.781044 | 478,790.91 | 38.880000 | 854,660.16 | 375,869.25 | 0.03 |
| 482480100 | KLA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 9,108.000 | 78.927145 | 718,868.44 | 819.430000 | 7,463,368.44 | 6,744,500.00 | 0.23 |
| | | Base | | 78.927145 | 718,868.44 | 819.430000 | 7,463,368.44 | 6,744,500.00 | 0.23 |
| 48251W104 | KKR + CO INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 45,031.000 | 105.807100 | 4,764,599.52 | 123.770000 | 5,573,486.87 | 808,887.35 | 0.17 |
| | | Base | | 105.807100 | 4,764,599.52 | 123.770000 | 5,573,486.87 | 808,887.35 | 0.17 |
| 487836108 | KELLANOVA COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 17,807.000 | 46.574225 | 829,347.23 | 80.610000 | 1,435,422.27 | 606,075.04 | 0.04 |
| | | Base | | 46.574225 | 829,347.23 | 80.610000 | 1,435,422.27 | 606,075.04 | 0.04 |
| 49177J102 | KENVUE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 129,522.000 | 22.690791 | 2,938,956.62 | 21.950000 | 2,843,007.90 | -95,948.72 | 0.09 |
| | | Base | | 22.690791 | 2,938,956.62 | 21.950000 | 2,843,007.90 | -95,948.72 | 0.09 |
| 49271V100 | KEURIG DR PEPPER INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 70,604.000 | 34.962928 | 2,468,522.54 | 36.610000 | 2,584,812.44 | 116,289.90 | 0.08 |
| | | Base | | 34.962928 | 2,468,522.54 | 36.610000 | 2,584,812.44 | 116,289.90 | 0.08 |
| 493267108 | KEYCORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 63,776.000 | 14.010991 | 893,564.97 | 17.060000 | 1,088,018.56 | 194,453.59 | 0.03 |
| | | Base | | 14.010991 | 893,564.97 | 17.060000 | 1,088,018.56 | 194,453.59 | 0.03 |
| 49338L103 | KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,808.000 | 68.879944 | 813,334.38 | 154.120000 | 1,819,848.96 | 1,006,514.58 | 0.06 |
| | | Base | | 68.879944 | 813,334.38 | 154.120000 | 1,819,848.96 | 1,006,514.58 | 0.06 |
| 494368103 | KIMBERLY CLARK CORP COMMON STOCK USD1.25 | | | | | | | | |
| | | Local | 22,776.000 | 72.771960 | 1,657,454.15 | 144.660000 | 3,294,776.16 | 1,637,322.01 | 0.10 |
| | | Base | | 72.771960 | 1,657,454.15 | 144.660000 | 3,294,776.16 | 1,637,322.01 | 0.10 |



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|---|---|---|---|---|---|---|---|---|---|
| 49446R109 | KIMCO REALTY CORP REIT USD.01 | | | | | | | | |
| | | Local | 45,142.000 | 22.342669 | 1,008,592.76 | 23.260000 | 1,050,002.92 | 41,410.16 | 0.03 |
| | | Base | | 22.342669 | 1,008,592.76 | 23.260000 | 1,050,002.92 | 41,410.16 | 0.03 |
| 49456B101 | KINDER MORGAN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 130,608.000 | 31.921802 | 4,169,242.77 | 21.570000 | 2,817,214.56 | -1,352,028.21 | 0.09 |
| | | Base | | 31.921802 | 4,169,242.77 | 21.570000 | 2,817,214.56 | -1,352,028.21 | 0.09 |
| 500754106 | KRAFT HEINZ CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 53,390.000 | 33.447468 | 1,785,760.32 | 35.430000 | 1,891,607.70 | 105,847.38 | 0.06 |
| | | Base | | 33.447468 | 1,785,760.32 | 35.430000 | 1,891,607.70 | 105,847.38 | 0.06 |
| 501044101 | KROGER CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 45,278.000 | 18.325812 | 829,756.10 | 53.210000 | 2,409,242.38 | 1,579,486.28 | 0.07 |
| | | Base | | 18.325812 | 829,756.10 | 53.210000 | 2,409,242.38 | 1,579,486.28 | 0.07 |
| 501889208 | LKQ CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 18,046.000 | 33.653157 | 607,304.87 | 41.590000 | 750,533.14 | 143,228.27 | 0.02 |
| | | Base | | 33.653157 | 607,304.87 | 41.590000 | 750,533.14 | 143,228.27 | 0.02 |
| 502431109 | L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 12,865.000 | 81.157251 | 1,044,088.03 | 236.670000 | 3,044,759.55 | 2,000,671.52 | 0.09 |
| | | Base | | 81.157251 | 1,044,088.03 | 236.670000 | 3,044,759.55 | 2,000,671.52 | 0.09 |
| 504922105 | LABCORP HOLDINGS INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 5,704.000 | 138.033228 | 787,341.53 | 229.890000 | 1,311,292.56 | 523,951.03 | 0.04 |
| | | Base | | 138.033228 | 787,341.53 | 229.890000 | 1,311,292.56 | 523,951.03 | 0.04 |
| 512807108 | LAM RESEARCH CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 8,844.000 | 88.995741 | 787,078.33 | 821.010000 | 7,261,012.44 | 6,473,934.11 | 0.22 |
| | | Base | | 88.995741 | 787,078.33 | 821.010000 | 7,261,012.44 | 6,473,934.11 | 0.22 |
| 513272104 | LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,767.000 | 76.212598 | 744,368.44 | 61.920000 | 604,772.64 | -139,595.80 | 0.02 |
| | | Base | | 76.212598 | 744,368.44 | 61.920000 | 604,772.64 | -139,595.80 | 0.02 |
| 517834107 | LAS VEGAS SANDS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 24,694.000 | 52.688771 | 1,301,096.52 | 38.990000 | 962,819.06 | -338,277.46 | 0.03 |
| | | Base | | 52.688771 | 1,301,096.52 | 38.990000 | 962,819.06 | -338,277.46 | 0.03 |



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|---|---|---|---|---|---|---|---|---|---|
| 518439104 | ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,762.000 | 74.490050 | 1,174,112.17 | 91.660000 | 1,444,744.92 | 270,632.75 | 0.04 |
| | | Base | | 74.490050 | 1,174,112.17 | 91.660000 | 1,444,744.92 | 270,632.75 | 0.04 |
| 525327102 | LEIDOS HOLDINGS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 9,146.000 | 86.740680 | 793,330.26 | 158.510000 | 1,449,732.46 | 656,402.20 | 0.04 |
| | | Base | | 86.740680 | 793,330.26 | 158.510000 | 1,449,732.46 | 656,402.20 | 0.04 |
| 526057104 | LENNAR CORP A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 16,564.000 | 56.334373 | 933,122.55 | 182.060000 | 3,015,641.84 | 2,082,519.29 | 0.09 |
| | | Base | | 56.334373 | 933,122.55 | 182.060000 | 3,015,641.84 | 2,082,519.29 | 0.09 |
| 532457108 | ELI LILLY + CO COMMON STOCK | | | | | | | | |
| | | Local | 54,001.000 | 93.870288 | 5,069,089.42 | 960.020000 | 51,842,040.02 | 46,772,950.60 | 1.58 |
| | | Base | | 93.870288 | 5,069,089.42 | 960.020000 | 51,842,040.02 | 46,772,950.60 | 1.58 |
| 538034109 | LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 9,634.000 | 74.081167 | 713,697.96 | 97.670000 | 940,952.78 | 227,254.82 | 0.03 |
| | | Base | | 74.081167 | 713,697.96 | 97.670000 | 940,952.78 | 227,254.82 | 0.03 |
| 539830109 | LOCKHEED MARTIN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 14,445.000 | 119.527460 | 1,726,574.16 | 568.100000 | 8,206,204.50 | 6,479,630.34 | 0.25 |
| | | Base | | 119.527460 | 1,726,574.16 | 568.100000 | 8,206,204.50 | 6,479,630.34 | 0.25 |
| 540424108 | LOEWS CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,281.000 | 33.325636 | 409,272.14 | 81.940000 | 1,006,305.14 | 597,033.00 | 0.03 |
| | | Base | | 33.325636 | 409,272.14 | 81.940000 | 1,006,305.14 | 597,033.00 | 0.03 |
| 548661107 | LOWE S COS INC COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 38,705.000 | 40.469749 | 1,566,381.64 | 248.500000 | 9,618,192.50 | 8,051,810.86 | 0.29 |
| | | Base | | 40.469749 | 1,566,381.64 | 248.500000 | 9,618,192.50 | 8,051,810.86 | 0.29 |
| 550021109 | LULULEMON ATHLETICA INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 7,751.000 | 399.484776 | 3,096,406.50 | 259.470000 | 2,011,151.97 | -1,085,254.53 | 0.06 |
| | | Base | | 399.484776 | 3,096,406.50 | 259.470000 | 2,011,151.97 | -1,085,254.53 | 0.06 |
| 55261F104 | M + T BANK CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 11,286.000 | 115.865379 | 1,307,656.67 | 172.110000 | 1,942,433.46 | 634,776.79 | 0.06 |
| | | Base | | 115.865379 | 1,307,656.67 | 172.110000 | 1,942,433.46 | 634,776.79 | 0.06 |



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|---|---|---|---|---|---|---|---|---|---|
| 552953101 | MGM RESORTS INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,975.000 | 32.432598 | 550,543.35 | 37.590000 | 638,090.25 | 87,546.90 | 0.02 |
| | | Base | | 32.432598 | 550,543.35 | 37.590000 | 638,090.25 | 87,546.90 | 0.02 |
| 55354G100 | MSCI INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,358.000 | 191.865720 | 1,028,016.53 | 580.590000 | 3,110,801.22 | 2,082,784.69 | 0.09 |
| | | Base | | 191.865720 | 1,028,016.53 | 580.590000 | 3,110,801.22 | 2,082,784.69 | 0.09 |
| 565849106 | MARATHON OIL CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 38,153.000 | 17.521350 | 668,492.06 | 28.650000 | 1,093,083.45 | 424,591.39 | 0.03 |
| | | Base | | 17.521350 | 668,492.06 | 28.650000 | 1,093,083.45 | 424,591.39 | 0.03 |
| 56585A102 | MARATHON PETROLEUM CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 44,342.000 | 35.582980 | 1,577,820.49 | 177.120000 | 7,853,855.04 | 6,276,034.55 | 0.24 |
| | | Base | | 35.582980 | 1,577,820.49 | 177.120000 | 7,853,855.04 | 6,276,034.55 | 0.24 |
| 57060D108 | MARKETAXESS HOLDINGS INC COMMON STOCK USD.003 | | | | | | | | |
| | | Local | 2,564.000 | 326.298268 | 836,628.76 | 242.390000 | 621,487.96 | -215,140.80 | 0.02 |
| | | Base | | 326.298268 | 836,628.76 | 242.390000 | 621,487.96 | -215,140.80 | 0.02 |
| 571748102 | MARSH + MCLENNAN COS COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 33,328.000 | 52.096801 | 1,736,282.19 | 227.510000 | 7,582,453.28 | 5,846,171.09 | 0.23 |
| | | Base | | 52.096801 | 1,736,282.19 | 227.510000 | 7,582,453.28 | 5,846,171.09 | 0.23 |
| 571903202 | MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 16,229.000 | 55.418904 | 899,393.40 | 234.690000 | 3,808,784.01 | 2,909,390.61 | 0.12 |
| | | Base | | 55.418904 | 899,393.40 | 234.690000 | 3,808,784.01 | 2,909,390.61 | 0.12 |
| 573284106 | MARTIN MARIETTA MATERIALS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,170.000 | 160.799616 | 670,534.40 | 534.160000 | 2,227,447.20 | 1,556,912.80 | 0.07 |
| | | Base | | 160.799616 | 670,534.40 | 534.160000 | 2,227,447.20 | 1,556,912.80 | 0.07 |
| 574599106 | MASCO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 14,897.000 | 23.486770 | 349,882.42 | 79.560000 | 1,185,205.32 | 835,322.90 | 0.04 |
| | | Base | | 23.486770 | 349,882.42 | 79.560000 | 1,185,205.32 | 835,322.90 | 0.04 |
| 57636Q104 | MASTERCARD INC A COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 55,534.000 | 71.695425 | 3,981,533.72 | 483.340000 | 26,841,803.56 | 22,860,269.84 | 0.82 |
| | | Base | | 71.695425 | 3,981,533.72 | 483.340000 | 26,841,803.56 | 22,860,269.84 | 0.82 |

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|---|---|---|---|---|---|---|---|---|---|
| 57667L107 | MATCH GROUP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 17,971.000 | 144.576700 | 2,598,187.87 | 37.210000 | 668,700.91 | -1,929,486.96 | 0.02 |
| | | Base | | 144.576700 | 2,598,187.87 | 37.210000 | 668,700.91 | -1,929,486.96 | 0.02 |
| 579780206 | MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 17,028.000 | 32.386569 | 551,478.49 | 80.030000 | 1,362,750.84 | 811,272.35 | 0.04 |
| | | Base | | 32.386569 | 551,478.49 | 80.030000 | 1,362,750.84 | 811,272.35 | 0.04 |
| 580135101 | MCDONALD S CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,749.000 | 74.064044 | 3,610,548.06 | 288.660000 | 14,071,886.34 | 10,461,338.28 | 0.43 |
| | | Base | | 74.064044 | 3,610,548.06 | 288.660000 | 14,071,886.34 | 10,461,338.28 | 0.43 |
| 58155Q103 | MCKESSON CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,793.000 | 83.122287 | 730,894.27 | 561.080000 | 4,933,576.44 | 4,202,682.17 | 0.15 |
| | | Base | | 83.122287 | 730,894.27 | 561.080000 | 4,933,576.44 | 4,202,682.17 | 0.15 |
| 58933Y105 | MERCK + CO. INC. COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 171,324.000 | 51.669589 | 8,852,240.63 | 118.450000 | 20,293,327.80 | 11,441,087.17 | 0.62 |
| | | Base | | 51.669589 | 8,852,240.63 | 118.450000 | 20,293,327.80 | 11,441,087.17 | 0.62 |
| 59156R108 | METLIFE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 40,406.000 | 37.922120 | 1,532,281.20 | 77.480000 | 3,130,656.88 | 1,598,375.68 | 0.10 |
| | | Base | | 37.922120 | 1,532,281.20 | 77.480000 | 3,130,656.88 | 1,598,375.68 | 0.10 |
| 592688105 | METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 1,445.000 | 481.855149 | 696,280.69 | 1,439.080000 | 2,079,470.60 | 1,383,189.91 | 0.06 |
| | | Base | | 481.855149 | 696,280.69 | 1,439.080000 | 2,079,470.60 | 1,383,189.91 | 0.06 |
| 594918104 | MICROSOFT CORP COMMON STOCK USD.00000625 | | | | | | | | |
| | | Local | 502,735.000 | 64.898040 | 32,626,516.35 | 417.140000 | 209,710,877.90 | 177,084,361.55 | 6.40 |
| | | Base | | 64.898040 | 32,626,516.35 | 417.140000 | 209,710,877.90 | 177,084,361.55 | 6.40 |
| 595017104 | MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 36,553.000 | 30.574113 | 1,117,575.57 | 82.160000 | 3,003,194.48 | 1,885,618.91 | 0.09 |
| | | Base | | 30.574113 | 1,117,575.57 | 82.160000 | 3,003,194.48 | 1,885,618.91 | 0.09 |
| 595112103 | MICRON TECHNOLOGY INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 74,904.000 | 27.665563 | 2,072,261.30 | 96.240000 | 7,208,760.96 | 5,136,499.66 | 0.22 |
| | | Base | | 27.665563 | 2,072,261.30 | 96.240000 | 7,208,760.96 | 5,136,499.66 | 0.22 |

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|---|---|---|---|---|---|---|---|---|
| 59522J103 | MID AMERICA APARTMENT COMM REIT USD.01 | | | | | | | |
| | 7,902.000 | Local | 100.119434 | 791,143.77 | 162.370000 | 1,283,047.74 | 491,903.97 | 0.04 |
| | | Base | 100.119434 | 791,143.77 | 162.370000 | 1,283,047.74 | 491,903.97 | 0.04 |
| 60770K107 | MODERNA INC COMMON STOCK USD.0001 | | | | | | | |
| | 22,553.000 | Local | 296.634174 | 6,689,990.53 | 77.400000 | 1,745,602.20 | -4,944,388.33 | 0.05 |
| | | Base | 296.634174 | 6,689,990.53 | 77.400000 | 1,745,602.20 | -4,944,388.33 | 0.05 |
| 608190104 | MOHAWK INDUSTRIES INC COMMON STOCK USD.01 | | | | | | | |
| | 3,585.000 | Local | 87.770714 | 314,658.01 | 155.140000 | 556,176.90 | 241,518.89 | 0.02 |
| | | Base | 87.770714 | 314,658.01 | 155.140000 | 556,176.90 | 241,518.89 | 0.02 |
| 60855R100 | MOLINA HEALTHCARE INC COMMON STOCK USD.001 | | | | | | | |
| | 3,963.000 | Local | 312.110563 | 1,236,894.16 | 349.790000 | 1,386,217.77 | 149,323.61 | 0.04 |
| | | Base | 312.110563 | 1,236,894.16 | 349.790000 | 1,386,217.77 | 149,323.61 | 0.04 |
| 60871R209 | MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01 | | | | | | | |
| | 12,300.000 | Local | 51.942603 | 638,894.02 | 53.970000 | 663,831.00 | 24,936.98 | 0.02 |
| | | Base | 51.942603 | 638,894.02 | 53.970000 | 663,831.00 | 24,936.98 | 0.02 |
| 609207105 | MONDELEZ INTERNATIONAL INC A COMMON STOCK | | | | | | | |
| | 90,733.000 | Local | 22.751668 | 2,064,327.08 | 71.810000 | 6,515,536.73 | 4,451,209.65 | 0.20 |
| | | Base | 22.751668 | 2,064,327.08 | 71.810000 | 6,515,536.73 | 4,451,209.65 | 0.20 |
| 609839105 | MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001 | | | | | | | |
| | 3,292.000 | Local | 383.235258 | 1,261,610.47 | 934.680000 | 3,076,966.56 | 1,815,356.09 | 0.09 |
| | | Base | 383.235258 | 1,261,610.47 | 934.680000 | 3,076,966.56 | 1,815,356.09 | 0.09 |
| 61174X109 | MONSTER BEVERAGE CORP COMMON STOCK USD.005 | | | | | | | |
| | 47,978.000 | Local | 18.977395 | 910,497.44 | 47.130000 | 2,261,203.14 | 1,350,705.70 | 0.07 |
| | | Base | 18.977395 | 910,497.44 | 47.130000 | 2,261,203.14 | 1,350,705.70 | 0.07 |
| 615369105 | MOODY S CORP COMMON STOCK USD.01 | | | | | | | |
| | 10,623.000 | Local | 73.892588 | 784,960.96 | 487.740000 | 5,181,262.02 | 4,396,301.06 | 0.16 |
| | | Base | 73.892588 | 784,960.96 | 487.740000 | 5,181,262.02 | 4,396,301.06 | 0.16 |
| 617446448 | MORGAN STANLEY COMMON STOCK USD.01 | | | | | | | |
| | 84,646.000 | Local | 40.594211 | 3,436,137.62 | 103.610000 | 8,770,172.06 | 5,334,034.44 | 0.27 |
| | | Base | 40.594211 | 3,436,137.62 | 103.610000 | 8,770,172.06 | 5,334,034.44 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 61945C103 | MOSAIC CO/THE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,740.000 | 46.223057 | 1,004,889.25 | 28.570000 | 621,111.80 | -383,777.45 | 0.02 |
| | | Base | | 46.223057 | 1,004,889.25 | 28.570000 | 621,111.80 | -383,777.45 | 0.02 |
| 620076307 | MOTOROLA SOLUTIONS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,281.000 | 97.484678 | 1,099,724.65 | 442.040000 | 4,986,653.24 | 3,886,928.59 | 0.15 |
| | | Base | | 97.484678 | 1,099,724.65 | 442.040000 | 4,986,653.24 | 3,886,928.59 | 0.15 |
| 629377508 | NRG ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,102.000 | 26.269286 | 370,449.47 | 85.010000 | 1,198,811.02 | 828,361.55 | 0.04 |
| | | Base | | 26.269286 | 370,449.47 | 85.010000 | 1,198,811.02 | 828,361.55 | 0.04 |
| 62944T105 | NVR INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 212.000 | 3,896.213349 | 825,997.23 | 9,172.460000 | 1,944,561.52 | 1,118,564.29 | 0.06 |
| | | Base | | 3,896.213349 | 825,997.23 | 9,172.460000 | 1,944,561.52 | 1,118,564.29 | 0.06 |
| 631103108 | NASDAQ INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,738.000 | 21.510523 | 553,637.83 | 72.080000 | 1,855,195.04 | 1,301,557.21 | 0.06 |
| | | Base | | 21.510523 | 553,637.83 | 72.080000 | 1,855,195.04 | 1,301,557.21 | 0.06 |
| 64110D104 | NETAPP INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,959.000 | 39.268281 | 548,145.93 | 120.720000 | 1,685,130.48 | 1,136,984.55 | 0.05 |
| | | Base | | 39.268281 | 548,145.93 | 120.720000 | 1,685,130.48 | 1,136,984.55 | 0.05 |
| 64110L106 | NETFLIX INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 29,147.000 | 92.659626 | 2,700,750.11 | 701.350000 | 20,442,248.45 | 17,741,498.34 | 0.62 |
| | | Base | | 92.659626 | 2,700,750.11 | 701.350000 | 20,442,248.45 | 17,741,498.34 | 0.62 |
| 651639106 | NEWMONT CORP COMMON STOCK USD1.6 | | | | | | | | |
| | | Local | 78,000.000 | 38.492504 | 3,002,415.28 | 53.390000 | 4,164,420.00 | 1,162,004.72 | 0.13 |
| | | Base | | 38.492504 | 3,002,415.28 | 53.390000 | 4,164,420.00 | 1,162,004.72 | 0.13 |
| 65249B109 | NEWS CORP CLASS A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,651.000 | 12.986525 | 333,117.34 | 28.330000 | 726,692.83 | 393,575.49 | 0.02 |
| | | Base | | 12.986525 | 333,117.34 | 28.330000 | 726,692.83 | 393,575.49 | 0.02 |
| 65249B208 | NEWS CORP CLASS B COMMON STOCK | | | | | | | | |
| | | Local | 7,739.000 | 14.071906 | 108,902.48 | 29.430000 | 227,758.77 | 118,856.29 | 0.01 |
| | | Base | | 14.071906 | 108,902.48 | 29.430000 | 227,758.77 | 118,856.29 | 0.01 |



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|---|---|---|---|---|---|---|---|---|---|
| 65339F101 | NEXTERA ENERGY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 138,972.000 | 26.460251 | 3,677,234.03 | 80.510000 | 11,188,635.72 | 7,511,401.69 | 0.34 |
| | | Base | | 26.460251 | 3,677,234.03 | 80.510000 | 11,188,635.72 | 7,511,401.69 | 0.34 |
| 654106103 | NIKE INC CL B COMMON STOCK | | | | | | | | |
| | | Local | 81,946.000 | 30.556075 | 2,503,948.10 | 83.320000 | 6,827,740.72 | 4,323,792.62 | 0.21 |
| | | Base | | 30.556075 | 2,503,948.10 | 83.320000 | 6,827,740.72 | 4,323,792.62 | 0.21 |
| 65473P105 | NISOURCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,324.000 | 16.072147 | 487,371.78 | 33.060000 | 1,002,511.44 | 515,139.66 | 0.03 |
| | | Base | | 16.072147 | 487,371.78 | 33.060000 | 1,002,511.44 | 515,139.66 | 0.03 |
| 655663102 | NORDSON CORP COMMON STOCK | | | | | | | | |
| | | Local | 3,675.000 | 232.710890 | 855,212.52 | 256.560000 | 942,858.00 | 87,645.48 | 0.03 |
| | | Base | | 232.710890 | 855,212.52 | 256.560000 | 942,858.00 | 87,645.48 | 0.03 |
| 655844108 | NORFOLK SOUTHERN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,282.000 | 64.911430 | 991,976.47 | 256.160000 | 3,914,637.12 | 2,922,660.65 | 0.12 |
| | | Base | | 64.911430 | 991,976.47 | 256.160000 | 3,914,637.12 | 2,922,660.65 | 0.12 |
| 665859104 | NORTHERN TRUST CORP COMMON STOCK USD1.666666 | | | | | | | | |
| | | Local | 13,839.000 | 65.431978 | 905,513.14 | 91.210000 | 1,262,255.19 | 356,742.05 | 0.04 |
| | | Base | | 65.431978 | 905,513.14 | 91.210000 | 1,262,255.19 | 356,742.05 | 0.04 |
| 666807102 | NORTHROP GRUMMAN CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 9,410.000 | 96.867294 | 911,521.24 | 523.210000 | 4,923,406.10 | 4,011,884.86 | 0.15 |
| | | Base | | 96.867294 | 911,521.24 | 523.210000 | 4,923,406.10 | 4,011,884.86 | 0.15 |
| 668771108 | GEN DIGITAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,272.000 | 26.922647 | 1,003,460.91 | 26.460000 | 986,217.12 | -17,243.79 | 0.03 |
| | | Base | | 26.922647 | 1,003,460.91 | 26.460000 | 986,217.12 | -17,243.79 | 0.03 |
| 670346105 | NUCOR CORP COMMON STOCK USD.4 | | | | | | | | |
| | | Local | 16,218.000 | 42.295719 | 685,951.97 | 151.910000 | 2,463,676.38 | 1,777,724.41 | 0.08 |
| | | Base | | 42.295719 | 685,951.97 | 151.910000 | 2,463,676.38 | 1,777,724.41 | 0.08 |
| 67066G104 | NVIDIA CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 1,663,879.000 | 3.899414 | 6,488,153.77 | 119.370000 | 198,617,236.23 | 192,129,082.46 | 6.06 |
| | | Base | | 3.899414 | 6,488,153.77 | 119.370000 | 198,617,236.23 | 192,129,082.46 | 6.06 |

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|---|---|---|---|---|---|---|---|---|---|
| 67103H107 | O REILLY AUTOMOTIVE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,984.000 | 118.872615 | 473,588.50 | 1,129.970000 | 4,501,800.48 | 4,028,211.98 | 0.14 |
| | | Base | | 118.872615 | 473,588.50 | 1,129.970000 | 4,501,800.48 | 4,028,211.98 | 0.14 |
| 674599105 | OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2 | | | | | | | | |
| | | Local | 44,980.000 | 44.193981 | 1,987,845.26 | 56.980000 | 2,562,960.40 | 575,115.14 | 0.08 |
| | | Base | | 44.193981 | 1,987,845.26 | 56.980000 | 2,562,960.40 | 575,115.14 | 0.08 |
| 674599162 | OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27 | | | | | | | | |
| | | Local | 9,176.000 | 4.950000 | 45,421.20 | 35.020000 | 321,343.52 | 275,922.32 | 0.01 |
| | | Base | | 4.950000 | 45,421.20 | 35.020000 | 321,343.52 | 275,922.32 | 0.01 |
| 679580100 | OLD DOMINION FREIGHT LINE COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 12,053.000 | 68.392168 | 824,330.80 | 192.800000 | 2,323,818.40 | 1,499,487.60 | 0.07 |
| | | Base | | 68.392168 | 824,330.80 | 192.800000 | 2,323,818.40 | 1,499,487.60 | 0.07 |
| 681919106 | OMNICOM GROUP COMMON STOCK USD.15 | | | | | | | | |
| | | Local | 13,247.000 | 46.936802 | 621,771.82 | 100.430000 | 1,330,396.21 | 708,624.39 | 0.04 |
| | | Base | | 46.936802 | 621,771.82 | 100.430000 | 1,330,396.21 | 708,624.39 | 0.04 |
| 682189105 | ON SEMICONDUCTOR COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 29,101.000 | 51.709060 | 1,504,785.36 | 77.870000 | 2,266,094.87 | 761,309.51 | 0.07 |
| | | Base | | 51.709060 | 1,504,785.36 | 77.870000 | 2,266,094.87 | 761,309.51 | 0.07 |
| 682680103 | ONEOK INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 39,478.000 | 46.746263 | 1,845,448.97 | 92.360000 | 3,646,188.08 | 1,800,739.11 | 0.11 |
| | | Base | | 46.746263 | 1,845,448.97 | 92.360000 | 3,646,188.08 | 1,800,739.11 | 0.11 |
| 68389X105 | ORACLE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 107,831.000 | 31.414901 | 3,387,500.15 | 141.290000 | 15,235,441.99 | 11,847,941.84 | 0.47 |
| | | Base | | 31.414901 | 3,387,500.15 | 141.290000 | 15,235,441.99 | 11,847,941.84 | 0.47 |
| 68902V107 | OTIS WORLDWIDE CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 27,350.000 | 39.602997 | 1,083,141.97 | 94.690000 | 2,589,771.50 | 1,506,629.53 | 0.08 |
| | | Base | | 39.602997 | 1,083,141.97 | 94.690000 | 2,589,771.50 | 1,506,629.53 | 0.08 |
| 69331C108 | P G + E CORP COMMON STOCK | | | | | | | | |
| | | Local | 144,552.000 | 15.530981 | 2,245,034.41 | 19.700000 | 2,847,674.40 | 602,639.99 | 0.09 |
| | | Base | | 15.530981 | 2,245,034.41 | 19.700000 | 2,847,674.40 | 602,639.99 | 0.09 |



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|---|---|---|---|---|---|---|---|---|---|
| 693475105 | PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 26,916.000 | 89.434330 | 2,407,214.43 | 185.090000 | 4,981,882.44 | 2,574,668.01 | 0.15 |
| | | Base | | 89.434330 | 2,407,214.43 | 185.090000 | 4,981,882.44 | 2,574,668.01 | 0.15 |
| 693506107 | PPG INDUSTRIES INC COMMON STOCK USD1.66666 | | | | | | | | |
| | | Local | 15,921.000 | 49.625226 | 790,083.23 | 129.730000 | 2,065,431.33 | 1,275,348.10 | 0.06 |
| | | Base | | 49.625226 | 790,083.23 | 129.730000 | 2,065,431.33 | 1,275,348.10 | 0.06 |
| 69351T106 | PPL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,902.000 | 26.859893 | 1,340,362.36 | 31.910000 | 1,592,372.82 | 252,010.46 | 0.05 |
| | | Base | | 26.859893 | 1,340,362.36 | 31.910000 | 1,592,372.82 | 252,010.46 | 0.05 |
| 69370C100 | PTC INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,099.000 | 131.542499 | 1,065,362.70 | 179.090000 | 1,450,449.91 | 385,087.21 | 0.04 |
| | | Base | | 131.542499 | 1,065,362.70 | 179.090000 | 1,450,449.91 | 385,087.21 | 0.04 |
| 693718108 | PACCAR INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 35,454.000 | 26.598622 | 943,027.53 | 96.180000 | 3,409,965.72 | 2,466,938.19 | 0.10 |
| | | Base | | 26.598622 | 943,027.53 | 96.180000 | 3,409,965.72 | 2,466,938.19 | 0.10 |
| 695156109 | PACKAGING CORP OF AMERICA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 6,029.000 | 112.597665 | 678,851.32 | 209.540000 | 1,263,316.66 | 584,465.34 | 0.04 |
| | | Base | | 112.597665 | 678,851.32 | 209.540000 | 1,263,316.66 | 584,465.34 | 0.04 |
| 697435105 | PALO ALTO NETWORKS INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 21,855.000 | 245.880382 | 5,373,715.74 | 362.720000 | 7,927,245.60 | 2,553,529.86 | 0.24 |
| | | Base | | 245.880382 | 5,373,715.74 | 362.720000 | 7,927,245.60 | 2,553,529.86 | 0.24 |
| 701094104 | PARKER HANNIFIN CORP COMMON STOCK USD.5 | | | | | | | | |
| | | Local | 8,694.000 | 86.830319 | 754,902.79 | 600.200000 | 5,218,138.80 | 4,463,236.01 | 0.16 |
| | | Base | | 86.830319 | 754,902.79 | 600.200000 | 5,218,138.80 | 4,463,236.01 | 0.16 |
| 704326107 | PAYCHEX INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,670.000 | 44.340363 | 960,855.66 | 131.200000 | 2,843,104.00 | 1,882,248.34 | 0.09 |
| | | Base | | 44.340363 | 960,855.66 | 131.200000 | 2,843,104.00 | 1,882,248.34 | 0.09 |
| 70432V102 | PAYCOM SOFTWARE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,251.000 | 313.912030 | 1,020,528.01 | 162.780000 | 529,197.78 | -491,330.23 | 0.02 |
| | | Base | | 313.912030 | 1,020,528.01 | 162.780000 | 529,197.78 | -491,330.23 | 0.02 |



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|---|---|---|---|---|---|---|---|---|
| 70450Y103 | PAYPAL HOLDINGS INC COMMON STOCK | | | | | | | |
| | 70,757.000 | Local | 38.586105 | 2,730,237.06 | 72.430000 | 5,124,929.51 | 2,394,692.45 | 0.16 |
| | | Base | 38.586105 | 2,730,237.06 | 72.430000 | 5,124,929.51 | 2,394,692.45 | 0.16 |
| 713448108 | PEPSICO INC COMMON STOCK USD.017 | | | | | | | |
| | 92,993.000 | Local | 69.508456 | 6,463,799.82 | 172.880000 | 16,076,629.84 | 9,612,830.02 | 0.49 |
| | | Base | 69.508456 | 6,463,799.82 | 172.880000 | 16,076,629.84 | 9,612,830.02 | 0.49 |
| 714046109 | REVVITY INC COMMON STOCK USD1.0 | | | | | | | |
| | 8,347.000 | Local | 62.123175 | 518,542.14 | 122.540000 | 1,022,841.38 | 504,299.24 | 0.03 |
| | | Base | 62.123175 | 518,542.14 | 122.540000 | 1,022,841.38 | 504,299.24 | 0.03 |
| 717081103 | PFIZER INC COMMON STOCK USD.05 | | | | | | | |
| | 383,299.000 | Local | 29.330401 | 11,242,313.20 | 29.010000 | 11,119,503.99 | -122,809.21 | 0.34 |
| | | Base | 29.330401 | 11,242,313.20 | 29.010000 | 11,119,503.99 | -122,809.21 | 0.34 |
| 718172109 | PHILIP MORRIS INTERNATIONAL COMMON STOCK | | | | | | | |
| | 105,153.000 | Local | 48.919571 | 5,144,039.70 | 123.290000 | 12,964,313.37 | 7,820,273.67 | 0.40 |
| | | Base | 48.919571 | 5,144,039.70 | 123.290000 | 12,964,313.37 | 7,820,273.67 | 0.40 |
| 718546104 | PHILLIPS 66 COMMON STOCK | | | | | | | |
| | 28,677.000 | Local | 46.057197 | 1,320,782.24 | 140.310000 | 4,023,669.87 | 2,702,887.63 | 0.12 |
| | | Base | 46.057197 | 1,320,782.24 | 140.310000 | 4,023,669.87 | 2,702,887.63 | 0.12 |
| 723484101 | PINNACLE WEST CAPITAL COMMON STOCK | | | | | | | |
| | 7,681.000 | Local | 49.918759 | 383,425.99 | 87.520000 | 672,241.12 | 288,815.13 | 0.02 |
| | | Base | 49.918759 | 383,425.99 | 87.520000 | 672,241.12 | 288,815.13 | 0.02 |
| 73278L105 | POOL CORP COMMON STOCK USD.001 | | | | | | | |
| | 2,593.000 | Local | 346.248033 | 897,821.15 | 351.620000 | 911,750.66 | 13,929.51 | 0.03 |
| | | Base | 346.248033 | 897,821.15 | 351.620000 | 911,750.66 | 13,929.51 | 0.03 |
| 74144T108 | T ROWE PRICE GROUP INC COMMON STOCK USD.2 | | | | | | | |
| | 15,105.000 | Local | 55.542268 | 838,965.96 | 106.040000 | 1,601,734.20 | 762,768.24 | 0.05 |
| | | Base | 55.542268 | 838,965.96 | 106.040000 | 1,601,734.20 | 762,768.24 | 0.05 |
| 74251V102 | PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01 | | | | | | | |
| | 14,586.000 | Local | 35.983601 | 524,856.80 | 81.420000 | 1,187,592.12 | 662,735.32 | 0.04 |
| | | Base | 35.983601 | 524,856.80 | 81.420000 | 1,187,592.12 | 662,735.32 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 742718109 | PROCTER + GAMBLE CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 159,644.000 | 67.220174 | 10,731,297.40 | 171.540000 | 27,385,331.76 | 16,654,034.36 | 0.84 |
| | | Base | | 67.220174 | 10,731,297.40 | 171.540000 | 27,385,331.76 | 16,654,034.36 | 0.84 |
| 743315103 | PROGRESSIVE CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 39,617.000 | 32.910962 | 1,303,833.59 | 252.200000 | 9,991,407.40 | 8,687,573.81 | 0.31 |
| | | Base | | 32.910962 | 1,303,833.59 | 252.200000 | 9,991,407.40 | 8,687,573.81 | 0.31 |
| 74340W103 | PROLOGIS INC REIT USD.01 | | | | | | | | |
| | | Local | 62,625.000 | 62.968895 | 3,943,427.07 | 127.820000 | 8,004,727.50 | 4,061,300.43 | 0.24 |
| | | Base | | 62.968895 | 3,943,427.07 | 127.820000 | 8,004,727.50 | 4,061,300.43 | 0.24 |
| 744320102 | PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 24,284.000 | 54.647370 | 1,327,056.74 | 121.160000 | 2,942,249.44 | 1,615,192.70 | 0.09 |
| | | Base | | 54.647370 | 1,327,056.74 | 121.160000 | 2,942,249.44 | 1,615,192.70 | 0.09 |
| 744573106 | PUBLIC SERVICE ENTERPRISE GP COMMON STOCK | | | | | | | | |
| | | Local | 33,692.000 | 34.592898 | 1,165,503.91 | 80.750000 | 2,720,629.00 | 1,555,125.09 | 0.08 |
| | | Base | | 34.592898 | 1,165,503.91 | 80.750000 | 2,720,629.00 | 1,555,125.09 | 0.08 |
| 74460D109 | PUBLIC STORAGE REIT USD.1 | | | | | | | | |
| | | Local | 10,698.000 | 138.281023 | 1,479,330.38 | 343.720000 | 3,677,116.56 | 2,197,786.18 | 0.11 |
| | | Base | | 138.281023 | 1,479,330.38 | 343.720000 | 3,677,116.56 | 2,197,786.18 | 0.11 |
| 745867101 | PULTEGROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 14,228.000 | 22.617329 | 321,799.35 | 131.650000 | 1,873,116.20 | 1,551,316.85 | 0.06 |
| | | Base | | 22.617329 | 321,799.35 | 131.650000 | 1,873,116.20 | 1,551,316.85 | 0.06 |
| 74736K101 | QORVO INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 6,531.000 | 83.829323 | 547,489.31 | 115.890000 | 756,877.59 | 209,388.28 | 0.02 |
| | | Base | | 83.829323 | 547,489.31 | 115.890000 | 756,877.59 | 209,388.28 | 0.02 |
| 747525103 | QUALCOMM INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 75,623.000 | 57.594015 | 4,355,432.18 | 175.300000 | 13,256,711.90 | 8,901,279.72 | 0.40 |
| | | Base | | 57.594015 | 4,355,432.18 | 175.300000 | 13,256,711.90 | 8,901,279.72 | 0.40 |
| 74762E102 | QUANTA SERVICES INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 9,901.000 | 41.393655 | 409,838.58 | 275.130000 | 2,724,062.13 | 2,314,223.55 | 0.08 |
| | | Base | | 41.393655 | 409,838.58 | 275.130000 | 2,724,062.13 | 2,314,223.55 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 74834L100 | QUEST DIAGNOSTICS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,514.000 | 58.089965 | 436,488.00 | 156.970000 | 1,179,472.58 | 742,984.58 | 0.04 |
| | | Base | | 58.089965 | 436,488.00 | 156.970000 | 1,179,472.58 | 742,984.58 | 0.04 |
| 751212101 | RALPH LAUREN CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,641.000 | 96.883904 | 255,870.39 | 171.260000 | 452,297.66 | 196,427.27 | 0.01 |
| | | Base | | 96.883904 | 255,870.39 | 171.260000 | 452,297.66 | 196,427.27 | 0.01 |
| 754730109 | RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 12,619.000 | 57.766063 | 728,949.95 | 119.570000 | 1,508,853.83 | 779,903.88 | 0.05 |
| | | Base | | 57.766063 | 728,949.95 | 119.570000 | 1,508,853.83 | 779,903.88 | 0.05 |
| 75513E101 | RTX CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 89,930.000 | 37.873216 | 3,405,938.32 | 123.340000 | 11,091,966.20 | 7,686,027.88 | 0.34 |
| | | Base | | 37.873216 | 3,405,938.32 | 123.340000 | 11,091,966.20 | 7,686,027.88 | 0.34 |
| 756109104 | REALTY INCOME CORP REIT USD1.0 | | | | | | | | |
| | | Local | 58,900.000 | 59.768222 | 3,520,348.26 | 62.110000 | 3,658,279.00 | 137,930.74 | 0.11 |
| | | Base | | 59.768222 | 3,520,348.26 | 62.110000 | 3,658,279.00 | 137,930.74 | 0.11 |
| 758849103 | REGENCY CENTERS CORP REIT USD.01 | | | | | | | | |
| | | Local | 11,123.000 | 65.871594 | 732,689.74 | 72.690000 | 808,530.87 | 75,841.13 | 0.02 |
| | | Base | | 65.871594 | 732,689.74 | 72.690000 | 808,530.87 | 75,841.13 | 0.02 |
| 75886F107 | REGENERON PHARMACEUTICALS COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 7,174.000 | 391.623305 | 2,809,505.59 | 1,184.690000 | 8,498,966.06 | 5,689,460.47 | 0.26 |
| | | Base | | 391.623305 | 2,809,505.59 | 1,184.690000 | 8,498,966.06 | 5,689,460.47 | 0.26 |
| 7591EP100 | REGIONS FINANCIAL CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 61,949.000 | 13.447850 | 833,080.86 | 23.420000 | 1,450,845.58 | 617,764.72 | 0.04 |
| | | Base | | 13.447850 | 833,080.86 | 23.420000 | 1,450,845.58 | 617,764.72 | 0.04 |
| 760759100 | REPUBLIC SERVICES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,846.000 | 36.707506 | 508,252.13 | 208.210000 | 2,882,875.66 | 2,374,623.53 | 0.09 |
| | | Base | | 36.707506 | 508,252.13 | 208.210000 | 2,882,875.66 | 2,374,623.53 | 0.09 |
| 761152107 | RESMED INC COMMON STOCK USD.004 | | | | | | | | |
| | | Local | 9,938.000 | 98.615808 | 980,043.90 | 245.020000 | 2,435,008.76 | 1,454,964.86 | 0.07 |
| | | Base | | 98.615808 | 980,043.90 | 245.020000 | 2,435,008.76 | 1,454,964.86 | 0.07 |



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|---|---|---|---|---|---|---|---|---|---|
| 773903109 | ROCKWELL AUTOMATION INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 7,712.000 | 70.549678 | 544,079.12 | 272.030000 | 2,097,895.36 | 1,553,816.24 | 0.06 |
| | | Base | | 70.549678 | 544,079.12 | 272.030000 | 2,097,895.36 | 1,553,816.24 | 0.06 |
| 775711104 | ROLLINS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 18,997.000 | 29.808997 | 566,281.51 | 50.180000 | 953,269.46 | 386,987.95 | 0.03 |
| | | Base | | 29.808997 | 566,281.51 | 50.180000 | 953,269.46 | 386,987.95 | 0.03 |
| 776696106 | ROPER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 7,240.000 | 137.015238 | 991,990.32 | 554.410000 | 4,013,928.40 | 3,021,938.08 | 0.12 |
| | | Base | | 137.015238 | 991,990.32 | 554.410000 | 4,013,928.40 | 3,021,938.08 | 0.12 |
| 778296103 | ROSS STORES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,681.000 | 25.260337 | 572,929.70 | 150.610000 | 3,415,985.41 | 2,843,055.71 | 0.10 |
| | | Base | | 25.260337 | 572,929.70 | 150.610000 | 3,415,985.41 | 2,843,055.71 | 0.10 |
| 78409V104 | S+P GLOBAL INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 21,653.000 | 124.701924 | 2,700,170.76 | 513.240000 | 11,113,185.72 | 8,413,014.96 | 0.34 |
| | | Base | | 124.701924 | 2,700,170.76 | 513.240000 | 11,113,185.72 | 8,413,014.96 | 0.34 |
| 78410G104 | SBA COMMUNICATIONS CORP REIT USD.01 | | | | | | | | |
| | | Local | 7,268.000 | 171.887561 | 1,249,278.79 | 226.660000 | 1,647,364.88 | 398,086.09 | 0.05 |
| | | Base | | 171.887561 | 1,249,278.79 | 226.660000 | 1,647,364.88 | 398,086.09 | 0.05 |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | | |
| | | Local | 53,357.000 | 473.920619 | 25,286,982.45 | 563.680000 | 30,076,273.76 | 4,789,291.31 | 0.92 |
| | | Base | | 473.920619 | 25,286,982.45 | 563.680000 | 30,076,273.76 | 4,789,291.31 | 0.92 |
| 79466L302 | SALESFORCE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 65,697.000 | 95.556799 | 6,277,795.02 | 252.900000 | 16,614,771.30 | 10,336,976.28 | 0.51 |
| | | Base | | 95.556799 | 6,277,795.02 | 252.900000 | 16,614,771.30 | 10,336,976.28 | 0.51 |
| 806407102 | HENRY SCHEIN INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 8,662.000 | 56.376522 | 488,333.43 | 70.550000 | 611,104.10 | 122,770.67 | 0.02 |
| | | Base | | 56.376522 | 488,333.43 | 70.550000 | 611,104.10 | 122,770.67 | 0.02 |
| 806857108 | SCHLUMBERGER LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 96,683.000 | 75.887124 | 7,336,994.79 | 43.990000 | 4,253,085.17 | -3,083,909.62 | 0.13 |
| | | Base | | 75.887124 | 7,336,994.79 | 43.990000 | 4,253,085.17 | -3,083,909.62 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 808513105 | SCHWAB (CHARLES) CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 100,983.000 | 31.877449 | 3,219,080.44 | 65.100000 | 6,573,993.30 | 3,354,912.86 | 0.20 |
| | | Base | | 31.877449 | 3,219,080.44 | 65.100000 | 6,573,993.30 | 3,354,912.86 | 0.20 |
| 816851109 | SEMPRA COMMON STOCK | | | | | | | | |
| | | Local | 42,806.000 | 40.648600 | 1,740,003.98 | 82.180000 | 3,517,797.08 | 1,777,793.10 | 0.11 |
| | | Base | | 40.648600 | 1,740,003.98 | 82.180000 | 3,517,797.08 | 1,777,793.10 | 0.11 |
| 81762P102 | SERVICENOW INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 13,867.000 | 333.308124 | 4,621,983.76 | 855.000000 | 11,856,285.00 | 7,234,301.24 | 0.36 |
| | | Base | | 333.308124 | 4,621,983.76 | 855.000000 | 11,856,285.00 | 7,234,301.24 | 0.36 |
| 824348106 | SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,779.000 | 56.401532 | 889,959.78 | 369.370000 | 5,828,289.23 | 4,938,329.45 | 0.18 |
| | | Base | | 56.401532 | 889,959.78 | 369.370000 | 5,828,289.23 | 4,938,329.45 | 0.18 |
| 828806109 | SIMON PROPERTY GROUP INC REIT USD.0001 | | | | | | | | |
| | | Local | 22,047.000 | 88.720243 | 1,956,015.20 | 167.350000 | 3,689,565.45 | 1,733,550.25 | 0.11 |
| | | Base | | 88.720243 | 1,956,015.20 | 167.350000 | 3,689,565.45 | 1,733,550.25 | 0.11 |
| 83088M102 | SKYWORKS SOLUTIONS INC COMMON STOCK USD.25 | | | | | | | | |
| | | Local | 10,852.000 | 94.638144 | 1,027,013.14 | 109.590000 | 1,189,270.68 | 162,257.54 | 0.04 |
| | | Base | | 94.638144 | 1,027,013.14 | 109.590000 | 1,189,270.68 | 162,257.54 | 0.04 |
| 831865209 | SMITH (A.O.) CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 8,171.000 | 54.271601 | 443,453.25 | 83.720000 | 684,076.12 | 240,622.87 | 0.02 |
| | | Base | | 54.271601 | 443,453.25 | 83.720000 | 684,076.12 | 240,622.87 | 0.02 |
| 832696405 | JM SMUCKER CO/THE COMMON STOCK | | | | | | | | |
| | | Local | 7,181.000 | 74.648321 | 536,049.59 | 114.680000 | 823,517.08 | 287,467.49 | 0.03 |
| | | Base | | 74.648321 | 536,049.59 | 114.680000 | 823,517.08 | 287,467.49 | 0.03 |
| 833034101 | SNAP ON INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 3,567.000 | 67.349795 | 240,236.72 | 283.740000 | 1,012,100.58 | 771,863.86 | 0.03 |
| | | Base | | 67.349795 | 240,236.72 | 283.740000 | 1,012,100.58 | 771,863.86 | 0.03 |
| 83444M101 | SOLVENTUM CORP COMMON STOCK | | | | | | | | |
| | | Local | 9,346.000 | 54.355948 | 508,010.69 | 64.110000 | 599,172.06 | 91,161.37 | 0.02 |
| | | Base | | 54.355948 | 508,010.69 | 64.110000 | 599,172.06 | 91,161.37 | 0.02 |



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|---|---|---|---|---|---|---|---|---|---|
| 842587107 | SOUTHERN CO/THE COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 73,961.000 | 40.758263 | 3,014,521.89 | 86.400000 | 6,390,230.40 | 3,375,708.51 | 0.20 |
| | | Base | | 40.758263 | 3,014,521.89 | 86.400000 | 6,390,230.40 | 3,375,708.51 | 0.20 |
| 844741108 | SOUTHWEST AIRLINES CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 40,480.000 | 21.000160 | 850,086.48 | 28.920000 | 1,170,681.60 | 320,595.12 | 0.04 |
| | | Base | | 21.000160 | 850,086.48 | 28.920000 | 1,170,681.60 | 320,595.12 | 0.04 |
| 854502101 | STANLEY BLACK + DECKER INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 10,408.000 | 71.488537 | 744,052.69 | 102.360000 | 1,065,362.88 | 321,310.19 | 0.03 |
| | | Base | | 71.488537 | 744,052.69 | 102.360000 | 1,065,362.88 | 321,310.19 | 0.03 |
| 855244109 | STARBUCKS CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 76,617.000 | 25.431284 | 1,948,468.67 | 94.570000 | 7,245,669.69 | 5,297,201.02 | 0.22 |
| | | Base | | 25.431284 | 1,948,468.67 | 94.570000 | 7,245,669.69 | 5,297,201.02 | 0.22 |
| 857477103 | STATE STREET CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 20,378.000 | 57.204463 | 1,165,712.54 | 87.100000 | 1,774,923.80 | 609,211.26 | 0.05 |
| | | Base | | 57.204463 | 1,165,712.54 | 87.100000 | 1,774,923.80 | 609,211.26 | 0.05 |
| 858119100 | STEEL DYNAMICS INC COMMON STOCK USD.005 | | | | | | | | |
| | | Local | 9,992.000 | 102.113796 | 1,020,321.05 | 119.510000 | 1,194,143.92 | 173,822.87 | 0.04 |
| | | Base | | 102.113796 | 1,020,321.05 | 119.510000 | 1,194,143.92 | 173,822.87 | 0.04 |
| 863667101 | STRYKER CORP COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 22,933.000 | 93.706740 | 2,148,976.67 | 360.420000 | 8,265,511.86 | 6,116,535.19 | 0.25 |
| | | Base | | 93.706740 | 2,148,976.67 | 360.420000 | 8,265,511.86 | 6,116,535.19 | 0.25 |
| 86800U104 | SUPER MICRO COMPUTER INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 1,000.000 | 1,043.187420 | 1,043,187.42 | 437.700000 | 437,700.00 | -605,487.42 | 0.01 |
| | | Base | | 1,043.187420 | 1,043,187.42 | 437.700000 | 437,700.00 | -605,487.42 | 0.01 |
| 871607107 | SYNOPSYS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,319.000 | 101.453934 | 1,046,903.14 | 519.580000 | 5,361,546.02 | 4,314,642.88 | 0.16 |
| | | Base | | 101.453934 | 1,046,903.14 | 519.580000 | 5,361,546.02 | 4,314,642.88 | 0.16 |
| 87165B103 | SYNCHRONY FINANCIAL COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 27,162.000 | 32.720397 | 888,751.41 | 50.260000 | 1,365,162.12 | 476,410.71 | 0.04 |
| | | Base | | 32.720397 | 888,751.41 | 50.260000 | 1,365,162.12 | 476,410.71 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 871829107 | SYSCO CORP COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 33,684.000 | 38.463686 | 1,295,610.79 | 77.970000 | 2,626,341.48 | 1,330,730.69 | 0.08 |
| | | Base | | 38.463686 | 1,295,610.79 | 77.970000 | 2,626,341.48 | 1,330,730.69 | 0.08 |
| 872540109 | TJX COMPANIES INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 76,605.000 | 16.631705 | 1,274,071.79 | 117.270000 | 8,983,468.35 | 7,709,396.56 | 0.27 |
| | | Base | | 16.631705 | 1,274,071.79 | 117.270000 | 8,983,468.35 | 7,709,396.56 | 0.27 |
| 872590104 | T MOBILE US INC COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 34,878.000 | 96.162844 | 3,353,967.66 | 198.720000 | 6,930,956.16 | 3,576,988.50 | 0.21 |
| | | Base | | 96.162844 | 3,353,967.66 | 198.720000 | 6,930,956.16 | 3,576,988.50 | 0.21 |
| 874054109 | TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 10,741.000 | 115.238234 | 1,237,773.87 | 161.710000 | 1,736,927.11 | 499,153.24 | 0.05 |
| | | Base | | 115.238234 | 1,237,773.87 | 161.710000 | 1,736,927.11 | 499,153.24 | 0.05 |
| 876030107 | TAPESTRY INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 15,542.000 | 32.432134 | 504,060.22 | 40.970000 | 636,755.74 | 132,695.52 | 0.02 |
| | | Base | | 32.432134 | 504,060.22 | 40.970000 | 636,755.74 | 132,695.52 | 0.02 |
| 87612E106 | TARGET CORP COMMON STOCK USD.0833 | | | | | | | | |
| | | Local | 31,293.000 | 59.328365 | 1,856,562.54 | 153.620000 | 4,807,230.66 | 2,950,668.12 | 0.15 |
| | | Base | | 59.328365 | 1,856,562.54 | 153.620000 | 4,807,230.66 | 2,950,668.12 | 0.15 |
| 87612G101 | TARGA RESOURCES CORP COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 14,998.000 | 68.794907 | 1,031,786.01 | 146.900000 | 2,203,206.20 | 1,171,420.19 | 0.07 |
| | | Base | | 68.794907 | 1,031,786.01 | 146.900000 | 2,203,206.20 | 1,171,420.19 | 0.07 |
| 879360105 | TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,207.000 | 345.709342 | 1,108,689.86 | 432.800000 | 1,387,989.60 | 279,299.74 | 0.04 |
| | | Base | | 345.709342 | 1,108,689.86 | 432.800000 | 1,387,989.60 | 279,299.74 | 0.04 |
| 879369106 | TELEFLEX INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 3,186.000 | 275.509156 | 877,772.17 | 245.170000 | 781,111.62 | -96,660.55 | 0.02 |
| | | Base | | 275.509156 | 877,772.17 | 245.170000 | 781,111.62 | -96,660.55 | 0.02 |
| 880770102 | TERADYNE INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 10,559.000 | 84.026295 | 887,233.65 | 136.730000 | 1,443,732.07 | 556,498.42 | 0.04 |
| | | Base | | 84.026295 | 887,233.65 | 136.730000 | 1,443,732.07 | 556,498.42 | 0.04 |



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|---|---|---|---|---|---|---|---|---|---|
| 88160R101 | TESLA INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 187,679.000 | 229.560373 | 43,083,661.23 | 214.110000 | 40,183,950.69 | -2,899,710.54 | 1.23 |
| | | Base | | 229.560373 | 43,083,661.23 | 214.110000 | 40,183,950.69 | -2,899,710.54 | 1.23 |
| 882508104 | TEXAS INSTRUMENTS INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 61,586.000 | 53.991709 | 3,325,133.42 | 214.340000 | 13,200,343.24 | 9,875,209.82 | 0.40 |
| | | Base | | 53.991709 | 3,325,133.42 | 214.340000 | 13,200,343.24 | 9,875,209.82 | 0.40 |
| 883203101 | TEXTRON INC COMMON STOCK USD.125 | | | | | | | | |
| | | Local | 12,900.000 | 35.119808 | 453,045.52 | 91.200000 | 1,176,480.00 | 723,434.48 | 0.04 |
| | | Base | | 35.119808 | 453,045.52 | 91.200000 | 1,176,480.00 | 723,434.48 | 0.04 |
| 883556102 | THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 25,820.000 | 137.204312 | 3,542,615.33 | 615.070000 | 15,881,107.40 | 12,338,492.07 | 0.48 |
| | | Base | | 137.204312 | 3,542,615.33 | 615.070000 | 15,881,107.40 | 12,338,492.07 | 0.48 |
| 88579Y101 | 3M CO COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 37,430.000 | 71.649992 | 2,681,859.19 | 134.690000 | 5,041,446.70 | 2,359,587.51 | 0.15 |
| | | Base | | 71.649992 | 2,681,859.19 | 134.690000 | 5,041,446.70 | 2,359,587.51 | 0.15 |
| 892356106 | TRACTOR SUPPLY COMPANY COMMON STOCK USD.008 | | | | | | | | |
| | | Local | 7,293.000 | 82.452771 | 601,328.06 | 267.550000 | 1,951,242.15 | 1,349,914.09 | 0.06 |
| | | Base | | 82.452771 | 601,328.06 | 267.550000 | 1,951,242.15 | 1,349,914.09 | 0.06 |
| 893641100 | TRANSDIGM GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,785.000 | 377.602983 | 1,429,227.29 | 1,373.210000 | 5,197,599.85 | 3,768,372.56 | 0.16 |
| | | Base | | 377.602983 | 1,429,227.29 | 1,373.210000 | 5,197,599.85 | 3,768,372.56 | 0.16 |
| 89417E109 | TRAVELERS COS INC/THE COMMON STOCK | | | | | | | | |
| | | Local | 15,489.000 | 58.269954 | 902,543.31 | 228.070000 | 3,532,576.23 | 2,630,032.92 | 0.11 |
| | | Base | | 58.269954 | 902,543.31 | 228.070000 | 3,532,576.23 | 2,630,032.92 | 0.11 |
| 896239100 | TRIMBLE INC COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 16,519.000 | 67.968068 | 1,122,764.51 | 56.690000 | 936,462.11 | -186,302.40 | 0.03 |
| | | Base | | 67.968068 | 1,122,764.51 | 56.690000 | 936,462.11 | -186,302.40 | 0.03 |
| 89832Q109 | TRUIST FINANCIAL CORP COMMON STOCK USD5.0 | | | | | | | | |
| | | Local | 90,511.000 | 34.674601 | 3,138,432.83 | 44.460000 | 4,024,119.06 | 885,686.23 | 0.12 |
| | | Base | | 34.674601 | 3,138,432.83 | 44.460000 | 4,024,119.06 | 885,686.23 | 0.12 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 902252105 | TYLER TECHNOLOGIES INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 2,871.000 | 344.032219 | 987,716.50 | 587.870000 | 1,687,774.77 | 700,058.27 | 0.05 |
| | | Base | | 344.032219 | 987,716.50 | 587.870000 | 1,687,774.77 | 700,058.27 | 0.05 |
| 902494103 | TYSON FOODS INC CL A COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 19,347.000 | 30.836122 | 596,586.46 | 64.310000 | 1,244,205.57 | 647,619.11 | 0.04 |
| | | Base | | 30.836122 | 596,586.46 | 64.310000 | 1,244,205.57 | 647,619.11 | 0.04 |
| 902653104 | UDR INC REIT USD.01 | | | | | | | | |
| | | Local | 20,492.000 | 39.323897 | 805,825.29 | 44.510000 | 912,098.92 | 106,273.63 | 0.03 |
| | | Base | | 39.323897 | 805,825.29 | 44.510000 | 912,098.92 | 106,273.63 | 0.03 |
| 902973304 | US BANCORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 105,552.000 | 29.779901 | 3,143,328.12 | 47.230000 | 4,985,220.96 | 1,841,892.84 | 0.15 |
| | | Base | | 29.779901 | 3,143,328.12 | 47.230000 | 4,985,220.96 | 1,841,892.84 | 0.15 |
| 90353T100 | UBER TECHNOLOGIES INC COMMON STOCK USD.00001 | | | | | | | | |
| | | Local | 141,339.000 | 61.969295 | 8,758,678.12 | 73.130000 | 10,336,121.07 | 1,577,442.95 | 0.32 |
| | | Base | | 61.969295 | 8,758,678.12 | 73.130000 | 10,336,121.07 | 1,577,442.95 | 0.32 |
| 90384S303 | ULTA BEAUTY INC COMMON STOCK | | | | | | | | |
| | | Local | 3,243.000 | 222.262399 | 720,796.96 | 352.840000 | 1,144,260.12 | 423,463.16 | 0.03 |
| | | Base | | 222.262399 | 720,796.96 | 352.840000 | 1,144,260.12 | 423,463.16 | 0.03 |
| 907818108 | UNION PACIFIC CORP COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 41,269.000 | 49.185081 | 2,029,819.12 | 256.090000 | 10,568,578.21 | 8,538,759.09 | 0.32 |
| | | Base | | 49.185081 | 2,029,819.12 | 256.090000 | 10,568,578.21 | 8,538,759.09 | 0.32 |
| 910047109 | UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,240.000 | 51.086261 | 1,136,158.44 | 44.040000 | 979,449.60 | -156,708.84 | 0.03 |
| | | Base | | 51.086261 | 1,136,158.44 | 44.040000 | 979,449.60 | -156,708.84 | 0.03 |
| 911312106 | UNITED PARCEL SERVICE CL B COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 49,337.000 | 87.727865 | 4,328,229.67 | 128.550000 | 6,342,271.35 | 2,014,041.68 | 0.19 |
| | | Base | | 87.727865 | 4,328,229.67 | 128.550000 | 6,342,271.35 | 2,014,041.68 | 0.19 |
| 911363109 | UNITED RENTALS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 4,505.000 | 131.974941 | 594,547.11 | 741.260000 | 3,339,376.30 | 2,744,829.19 | 0.10 |
| | | Base | | 131.974941 | 594,547.11 | 741.260000 | 3,339,376.30 | 2,744,829.19 | 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 |
|---|---|---|---|---|---|---|---|---|
| 91324P102 | UNITEDHEALTH GROUP INC COMMON STOCK USD.01 | | | | | | | |
| | 62,257.000 | Local | 96.004496 | 5,976,951.93 | 590.200000 | 36,744,081.40 | 30,767,129.47 | 1.12 |
| | | Base | 96.004496 | 5,976,951.93 | 590.200000 | 36,744,081.40 | 30,767,129.47 | 1.12 |
| 913903100 | UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01 | | | | | | | |
| | 4,037.000 | Local | 115.275145 | 465,365.76 | 237.970000 | 960,684.89 | 495,319.13 | 0.03 |
| | | Base | 115.275145 | 465,365.76 | 237.970000 | 960,684.89 | 495,319.13 | 0.03 |
| 91913Y100 | VALERO ENERGY CORP COMMON STOCK USD.01 | | | | | | | |
| | 22,119.000 | Local | 39.069885 | 864,186.79 | 146.730000 | 3,245,520.87 | 2,381,334.08 | 0.10 |
| | | Base | 39.069885 | 864,186.79 | 146.730000 | 3,245,520.87 | 2,381,334.08 | 0.10 |
| 92276F100 | VENTAS INC REIT USD.25 | | | | | | | |
| | 27,379.000 | Local | 45.652144 | 1,249,910.06 | 62.110000 | 1,700,509.69 | 450,599.63 | 0.05 |
| | | Base | 45.652144 | 1,249,910.06 | 62.110000 | 1,700,509.69 | 450,599.63 | 0.05 |
| 922908363 | VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF | | | | | | | |
| | 28,000.000 | Local | 399.445775 | 11,184,481.70 | 518.040000 | 14,505,120.00 | 3,320,638.30 | 0.44 |
| | | Base | 399.445775 | 11,184,481.70 | 518.040000 | 14,505,120.00 | 3,320,638.30 | 0.44 |
| 92338C103 | VERALTO CORP COMMON STOCK USD.01 | | | | | | | |
| | 14,860.000 | Local | 25.238988 | 375,051.36 | 112.430000 | 1,670,709.80 | 1,295,658.44 | 0.05 |
| | | Base | 25.238988 | 375,051.36 | 112.430000 | 1,670,709.80 | 1,295,658.44 | 0.05 |
| 92343E102 | VERISIGN INC COMMON STOCK USD.001 | | | | | | | |
| | 5,862.000 | Local | 74.124782 | 434,519.47 | 183.900000 | 1,078,021.80 | 643,502.33 | 0.03 |
| | | Base | 74.124782 | 434,519.47 | 183.900000 | 1,078,021.80 | 643,502.33 | 0.03 |
| 92343V104 | VERIZON COMMUNICATIONS INC COMMON STOCK USD.1 | | | | | | | |
| | 284,722.000 | Local | 44.168852 | 12,575,843.86 | 41.780000 | 11,895,685.16 | -680,158.70 | 0.36 |
| | | Base | 44.168852 | 12,575,843.86 | 41.780000 | 11,895,685.16 | -680,158.70 | 0.36 |
| 92345Y106 | VERISK ANALYTICS INC COMMON STOCK USD.001 | | | | | | | |
| | 9,651.000 | Local | 95.956881 | 926,079.86 | 272.820000 | 2,632,985.82 | 1,706,905.96 | 0.08 |
| | | Base | 95.956881 | 926,079.86 | 272.820000 | 2,632,985.82 | 1,706,905.96 | 0.08 |
| 92532F100 | VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01 | | | | | | | |
| | 17,455.000 | Local | 115.905550 | 2,023,131.38 | 495.890000 | 8,655,759.95 | 6,632,628.57 | 0.26 |
| | | Base | 115.905550 | 2,023,131.38 | 495.890000 | 8,655,759.95 | 6,632,628.57 | 0.26 |



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|---|---|---|---|---|---|---|---|---|---|
| 92556H206 | PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001 | | | | | | | | |
| | | Local | 33,439.000 | 46.510405 | 1,555,261.42 | 10.470000 | 350,106.33 | -1,205,155.09 | 0.01 |
| | | Base | | 46.510405 | 1,555,261.42 | 10.470000 | 350,106.33 | -1,205,155.09 | 0.01 |
| 92556V106 | VIATRIS INC COMMON STOCK | | | | | | | | |
| | | Local | 119,591.000 | 14.836769 | 1,774,344.06 | 12.080000 | 1,444,659.28 | -329,684.78 | 0.04 |
| | | Base | | 14.836769 | 1,774,344.06 | 12.080000 | 1,444,659.28 | -329,684.78 | 0.04 |
| 925652109 | VICI PROPERTIES INC REIT USD.01 | | | | | | | | |
| | | Local | 70,562.000 | 30.065707 | 2,121,496.41 | 33.480000 | 2,362,415.76 | 240,919.35 | 0.07 |
| | | Base | | 30.065707 | 2,121,496.41 | 33.480000 | 2,362,415.76 | 240,919.35 | 0.07 |
| 92826C839 | VISA INC CLASS A SHARES COMMON STOCK USD.0001 | | | | | | | | |
| | | Local | 106,479.000 | 49.804323 | 5,303,114.51 | 276.370000 | 29,427,601.23 | 24,124,486.72 | 0.90 |
| | | Base | | 49.804323 | 5,303,114.51 | 276.370000 | 29,427,601.23 | 24,124,486.72 | 0.90 |
| 92840M102 | VISTRA CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 22,093.000 | 92.599674 | 2,045,804.60 | 85.430000 | 1,887,404.99 | -158,399.61 | 0.06 |
| | | Base | | 92.599674 | 2,045,804.60 | 85.430000 | 1,887,404.99 | -158,399.61 | 0.06 |
| 929160109 | VULCAN MATERIALS CO COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 8,946.000 | 74.454923 | 666,073.74 | 245.210000 | 2,193,648.66 | 1,527,574.92 | 0.07 |
| | | Base | | 74.454923 | 666,073.74 | 245.210000 | 2,193,648.66 | 1,527,574.92 | 0.07 |
| 92939U106 | WEC ENERGY GROUP INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 21,362.000 | 45.589881 | 973,891.03 | 93.030000 | 1,987,306.86 | 1,013,415.83 | 0.06 |
| | | Base | | 45.589881 | 973,891.03 | 93.030000 | 1,987,306.86 | 1,013,415.83 | 0.06 |
| 929740108 | WABTEC CORP COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,932.000 | 74.837494 | 892,960.98 | 169.570000 | 2,023,309.24 | 1,130,348.26 | 0.06 |
| | | Base | | 74.837494 | 892,960.98 | 169.570000 | 2,023,309.24 | 1,130,348.26 | 0.06 |
| 931142103 | WALMART INC COMMON STOCK USD.1 | | | | | | | | |
| | | Local | 288,946.000 | 23.550404 | 6,804,794.98 | 77.230000 | 22,315,299.58 | 15,510,504.60 | 0.68 |
| | | Base | | 23.550404 | 6,804,794.98 | 77.230000 | 22,315,299.58 | 15,510,504.60 | 0.68 |
| 931427108 | WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 48,435.000 | 41.391100 | 2,004,777.94 | 9.250000 | 448,023.75 | -1,556,754.19 | 0.01 |
| | | Base | | 41.391100 | 2,004,777.94 | 9.250000 | 448,023.75 | -1,556,754.19 | 0.01 |

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|---|---|---|---|---|---|---|---|---|
| 934423104 | WARNER BROS DISCOVERY INC COMMON STOCK | | | | | | | |
| | 150,826.000 | Local | 29.362688 | 4,428,656.79 | 7.840000 | 1,182,475.84 | -3,246,180.95 | 0.04 |
| | | Base | 29.362688 | 4,428,656.79 | 7.840000 | 1,182,475.84 | -3,246,180.95 | 0.04 |
| 94106L109 | WASTE MANAGEMENT INC COMMON STOCK USD.01 | | | | | | | |
| | 24,689.000 | Local | 45.120652 | 1,113,983.77 | 212.040000 | 5,235,055.56 | 4,121,071.79 | 0.16 |
| | | Base | 45.120652 | 1,113,983.77 | 212.040000 | 5,235,055.56 | 4,121,071.79 | 0.16 |
| 941848103 | WATERS CORP COMMON STOCK USD.01 | | | | | | | |
| | 4,012.000 | Local | 81.933799 | 328,718.40 | 346.350000 | 1,389,556.20 | 1,060,837.80 | 0.04 |
| | | Base | 81.933799 | 328,718.40 | 346.350000 | 1,389,556.20 | 1,060,837.80 | 0.04 |
| 949746101 | WELLS FARGO + CO COMMON STOCK USD1.666 | | | | | | | |
| | 235,821.000 | Local | 37.820319 | 8,918,825.42 | 58.470000 | 13,788,453.87 | 4,869,628.45 | 0.42 |
| | | Base | 37.820319 | 8,918,825.42 | 58.470000 | 13,788,453.87 | 4,869,628.45 | 0.42 |
| 95040Q104 | WELLTOWER INC REIT USD1.0 | | | | | | | |
| | 40,444.000 | Local | 67.676321 | 2,737,101.13 | 120.680000 | 4,880,781.92 | 2,143,680.79 | 0.15 |
| | | Base | 67.676321 | 2,737,101.13 | 120.680000 | 4,880,781.92 | 2,143,680.79 | 0.15 |
| 955306105 | WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25 | | | | | | | |
| | 4,928.000 | Local | 220.359937 | 1,085,933.77 | 313.630000 | 1,545,568.64 | 459,634.87 | 0.05 |
| | | Base | 220.359937 | 1,085,933.77 | 313.630000 | 1,545,568.64 | 459,634.87 | 0.05 |
| 958102105 | WESTERN DIGITAL CORP COMMON STOCK USD.01 | | | | | | | |
| | 22,086.000 | Local | 43.079961 | 951,464.02 | 65.590000 | 1,448,620.74 | 497,156.72 | 0.04 |
| | | Base | 43.079961 | 951,464.02 | 65.590000 | 1,448,620.74 | 497,156.72 | 0.04 |
| 962166104 | WEYERHAEUSER CO REIT USD1.25 | | | | | | | |
| | 49,313.000 | Local | 28.319829 | 1,396,535.75 | 30.490000 | 1,503,553.37 | 107,017.62 | 0.05 |
| | | Base | 28.319829 | 1,396,535.75 | 30.490000 | 1,503,553.37 | 107,017.62 | 0.05 |
| 969457100 | WILLIAMS COS INC COMMON STOCK USD1.0 | | | | | | | |
| | 82,438.000 | Local | 28.408235 | 2,341,918.05 | 45.770000 | 3,773,187.26 | 1,431,269.21 | 0.12 |
| | | Base | 28.408235 | 2,341,918.05 | 45.770000 | 3,773,187.26 | 1,431,269.21 | 0.12 |
| 983134107 | WYNN RESORTS LTD COMMON STOCK USD.01 | | | | | | | |
| | 6,388.000 | Local | 90.396201 | 577,450.93 | 76.880000 | 491,109.44 | -86,341.49 | 0.01 |
| | | Base | 90.396201 | 577,450.93 | 76.880000 | 491,109.44 | -86,341.49 | 0.01 |



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|---|---|---|---|---|---|---|---|---|---|
| 98389B100 | XCEL ENERGY INC COMMON STOCK USD2.5 | | | | | | | | |
| | | Local | 37,584.000 | 33.268299 | 1,250,355.76 | 61.230000 | 2,301,268.32 | 1,050,912.56 | 0.07 |
| | | Base | | 33.268299 | 1,250,355.76 | 61.230000 | 2,301,268.32 | 1,050,912.56 | 0.07 |
| 98419M100 | XYLEM INC COMMON STOCK | | | | | | | | |
| | | Local | 16,399.000 | 53.329770 | 874,554.90 | 137.530000 | 2,255,354.47 | 1,380,799.57 | 0.07 |
| | | Base | | 53.329770 | 874,554.90 | 137.530000 | 2,255,354.47 | 1,380,799.57 | 0.07 |
| 988498101 | YUM BRANDS INC COMMON STOCK | | | | | | | | |
| | | Local | 19,050.000 | 34.898481 | 664,816.06 | 134.920000 | 2,570,226.00 | 1,905,409.94 | 0.08 |
| | | Base | | 34.898481 | 664,816.06 | 134.920000 | 2,570,226.00 | 1,905,409.94 | 0.08 |
| 989207105 | ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 3,478.000 | 260.319695 | 905,391.90 | 345.380000 | 1,201,231.64 | 295,839.74 | 0.04 |
| | | Base | | 260.319695 | 905,391.90 | 345.380000 | 1,201,231.64 | 295,839.74 | 0.04 |
| 98956P102 | ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 13,916.000 | 78.305236 | 1,089,695.66 | 115.460000 | 1,606,741.36 | 517,045.70 | 0.05 |
| | | Base | | 78.305236 | 1,089,695.66 | 115.460000 | 1,606,741.36 | 517,045.70 | 0.05 |
| 98978V103 | ZOETIS INC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 30,865.000 | 51.538591 | 1,590,738.62 | 183.490000 | 5,663,418.85 | 4,072,680.23 | 0.17 |
| | | Base | | 51.538591 | 1,590,738.62 | 183.490000 | 5,663,418.85 | 4,072,680.23 | 0.17 |
| G0176J109 | ALLEGION PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 5,915.000 | 41.260350 | 244,054.97 | 138.840000 | 821,238.60 | 577,183.63 | 0.03 |
| | | Base | | 41.260350 | 244,054.97 | 138.840000 | 821,238.60 | 577,183.63 | 0.03 |
| G0250X107 | AMCOR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 97,766.000 | 11.078002 | 1,083,051.99 | 11.440000 | 1,118,443.04 | 35,391.05 | 0.03 |
| | | Base | | 11.078002 | 1,083,051.99 | 11.440000 | 1,118,443.04 | 35,391.05 | 0.03 |
| G0403H108 | AON PLC CLASS A COMMON STOCK | | | | | | | | |
| | | Local | 14,707.000 | 83.052023 | 1,221,446.10 | 343.720000 | 5,055,090.04 | 3,833,643.94 | 0.15 |
| | | Base | | 83.052023 | 1,221,446.10 | 343.720000 | 5,055,090.04 | 3,833,643.94 | 0.15 |
| G0450A105 | ARCH CAPITAL GROUP LTD COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 25,296.000 | 57.788478 | 1,461,817.34 | 113.090000 | 2,860,724.64 | 1,398,907.30 | 0.09 |
| | | Base | | 57.788478 | 1,461,817.34 | 113.090000 | 2,860,724.64 | 1,398,907.30 | 0.09 |



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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 |
|---|---|---|---|---|---|---|---|---|
| G1151C101 | ACCENTURE PLC CL A COMMON STOCK USD.0000225 | | | | | | | |
| | 42,528.000 | Local | 97.696759 | 4,154,847.76 | 341.950000 | 14,542,449.60 | 10,387,601.84 | 0.44 |
| | | Base | 97.696759 | 4,154,847.76 | 341.950000 | 14,542,449.60 | 10,387,601.84 | 0.44 |
| G29183103 | EATON CORP PLC COMMON STOCK USD.01 | | | | | | | |
| | 27,043.000 | Local | 51.296609 | 1,387,214.21 | 306.930000 | 8,300,307.99 | 6,913,093.78 | 0.25 |
| | | Base | 51.296609 | 1,387,214.21 | 306.930000 | 8,300,307.99 | 6,913,093.78 | 0.25 |
| G3223R108 | EVEREST GROUP LTD COMMON STOCK USD.01 | | | | | | | |
| | 2,939.000 | Local | 265.512195 | 780,340.34 | 392.240000 | 1,152,793.36 | 372,453.02 | 0.04 |
| | | Base | 265.512195 | 780,340.34 | 392.240000 | 1,152,793.36 | 372,453.02 | 0.04 |
| G491BT108 | INVESCO LTD COMMON STOCK USD.2 | | | | | | | |
| | 30,427.000 | Local | 20.665412 | 628,786.50 | 17.090000 | 519,997.43 | -108,789.07 | 0.02 |
| | | Base | 20.665412 | 628,786.50 | 17.090000 | 519,997.43 | -108,789.07 | 0.02 |
| G51502105 | JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01 | | | | | | | |
| | 32,158.000 | Local | 38.824336 | 1,248,513.00 | 72.850000 | 2,342,710.30 | 1,094,197.30 | 0.07 |
| | | Base | 38.824336 | 1,248,513.00 | 72.850000 | 2,342,710.30 | 1,094,197.30 | 0.07 |
| G54950103 | LINDE PLC COMMON STOCK | | | | | | | |
| | 32,517.000 | Local | 173.200158 | 5,631,949.55 | 478.250000 | 15,551,255.25 | 9,919,305.70 | 0.47 |
| | | Base | 173.200158 | 5,631,949.55 | 478.250000 | 15,551,255.25 | 9,919,305.70 | 0.47 |
| G5960L103 | MEDTRONIC PLC COMMON STOCK USD.1 | | | | | | | |
| | 89,817.000 | Local | 78.601876 | 7,059,784.68 | 88.580000 | 7,955,989.86 | 896,205.18 | 0.24 |
| | | Base | 78.601876 | 7,059,784.68 | 88.580000 | 7,955,989.86 | 896,205.18 | 0.24 |
| G6095L109 | APTIV PLC COMMON STOCK USD.01 | | | | | | | |
| | 18,403.000 | Local | 47.994299 | 883,239.08 | 71.530000 | 1,316,366.59 | 433,127.51 | 0.04 |
| | | Base | 47.994299 | 883,239.08 | 71.530000 | 1,316,366.59 | 433,127.51 | 0.04 |
| G66721104 | NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001 | | | | | | | |
| | 29,021.000 | Local | 36.770460 | 1,067,115.52 | 17.890000 | 519,185.69 | -547,929.83 | 0.02 |
| | | Base | 36.770460 | 1,067,115.52 | 17.890000 | 519,185.69 | -547,929.83 | 0.02 |
| G7997R103 | SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001 | | | | | | | |
| | 13,209.000 | Local | 37.124671 | 490,379.78 | 99.550000 | 1,314,955.95 | 824,576.17 | 0.04 |
| | | Base | 37.124671 | 490,379.78 | 99.550000 | 1,314,955.95 | 824,576.17 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| G7S00T104 | PENTAIR PLC COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 11,230.000 | 30.544375 | 343,013.33 | 88.690000 | 995,988.70 | 652,975.37 | 0.03 |
| | | Base | | 30.544375 | 343,013.33 | 88.690000 | 995,988.70 | 652,975.37 | 0.03 |
| G8267P108 | SMURFIT WESTROCK PLC COMMON STOCK | | | | | | | | |
| | | Local | 33,960.000 | 46.188154 | 1,568,549.70 | 47.420000 | 1,610,383.20 | 41,833.50 | 0.05 |
| | | Base | | 46.188154 | 1,568,549.70 | 47.420000 | 1,610,383.20 | 41,833.50 | 0.05 |
| G8473T100 | STERIS PLC COMMON STOCK USD75.0 | | | | | | | | |
| | | Local | 6,684.000 | 163.122151 | 1,090,308.46 | 241.100000 | 1,611,512.40 | 521,203.94 | 0.05 |
| | | Base | | 163.122151 | 1,090,308.46 | 241.100000 | 1,611,512.40 | 521,203.94 | 0.05 |
| G8994E103 | TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0 | | | | | | | | |
| | | Local | 15,311.000 | 42.863068 | 656,276.44 | 361.660000 | 5,537,376.26 | 4,881,099.82 | 0.17 |
| | | Base | | 42.863068 | 656,276.44 | 361.660000 | 5,537,376.26 | 4,881,099.82 | 0.17 |
| G96629103 | WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635 | | | | | | | | |
| | | Local | 6,916.000 | 137.185591 | 948,775.55 | 292.110000 | 2,020,232.76 | 1,071,457.21 | 0.06 |
| | | Base | | 137.185591 | 948,775.55 | 292.110000 | 2,020,232.76 | 1,071,457.21 | 0.06 |
| H11356104 | BUNGE GLOBAL SA COMMON STOCK USD.01 | | | | | | | | |
| | | Local | 20,461.000 | 100.659691 | 2,059,597.93 | 101.380000 | 2,074,336.18 | 14,738.25 | 0.06 |
| | | Base | | 100.659691 | 2,059,597.93 | 101.380000 | 2,074,336.18 | 14,738.25 | 0.06 |
| H1467J104 | CHUBB LTD COMMON STOCK | | | | | | | | |
| | | Local | 27,466.000 | 91.268998 | 2,506,794.30 | 284.180000 | 7,805,287.88 | 5,298,493.58 | 0.24 |
| | | Base | | 91.268998 | 2,506,794.30 | 284.180000 | 7,805,287.88 | 5,298,493.58 | 0.24 |
| H2906T109 | GARMIN LTD COMMON STOCK CHF.1 | | | | | | | | |
| | | Local | 10,394.000 | 61.733140 | 641,654.26 | 183.290000 | 1,905,116.26 | 1,263,462.00 | 0.06 |
| | | Base | | 61.733140 | 641,654.26 | 183.290000 | 1,905,116.26 | 1,263,462.00 | 0.06 |
| H84989104 | TE CONNECTIVITY LTD COMMON STOCK CHF.57 | | | | | | | | |
| | | Local | 20,714.000 | 46.009372 | 953,038.14 | 153.600000 | 3,181,670.40 | 2,228,632.26 | 0.10 |
| | | Base | | 46.009372 | 953,038.14 | 153.600000 | 3,181,670.40 | 2,228,632.26 | 0.10 |
| N53745100 | LYONDELLBASELL INDU CL A COMMON STOCK EUR.04 | | | | | | | | |
| | | Local | 17,400.000 | 60.683390 | 1,055,890.98 | 98.700000 | 1,717,380.00 | 661,489.02 | 0.05 |
| | | Base | | 60.683390 | 1,055,890.98 | 98.700000 | 1,717,380.00 | 661,489.02 | 0.05 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| N6596X109 | NXP SEMICONDUCTORS NV COMMON STOCK | | | | | | | | |
| | | | 17,295.000 | | | | | | |
| | | Local | | 194.574886 | 3,365,172.66 | 256.360000 | 4,433,746.20 | 1,068,573.54 | 0.14 |
| | | Base | | 194.574886 | 3,365,172.66 | 256.360000 | 4,433,746.20 | 1,068,573.54 | 0.14 |
| V7780T103 | ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01 | | | | | | | | |
| | | | 16,014.000 | | | | | | |
| | | Local | | 80.954818 | 1,296,410.45 | 164.620000 | 2,636,224.68 | 1,339,814.23 | 0.08 |
| | | Base | | 80.954818 | 1,296,410.45 | 164.620000 | 2,636,224.68 | 1,339,814.23 | 0.08 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 23,989,002.000 | | | | | | |
| | | Local | | | 1,156,683,546.41 | | 3,263,605,980.08 | 2,106,922,433.67 | 99.64 |
| | | Base | | | 1,156,683,546.41 | | 3,263,605,980.08 | 2,106,922,433.67 | 99.64 |
| **EQUITY Total** | | | | | | | | | |
| | | | 23,989,002.000 | | | | | | |
| | | Base | | | 1,156,683,546.41 | | 3,263,605,980.08 | 2,106,922,433.67 | 99.64 |



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**Base Currency: 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** | | | | | | | | |
| | | 35,860,193.400 | Base | 1,168,554,737.81 | | 3,275,477,171.48 | 2,106,922,433.67 | 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 | | | | | | | | |
| | | | 50,000.030 | 1.000000 | 50,000.03 | 1.000000 | 50,000.03 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 50,000.03 | 1.000000 | 50,000.03 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 50,000.030 | | 50,000.03 | | 50,000.03 | 0.00 | 0.00 |
| | | Base | | | 50,000.03 | | 50,000.03 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | 50,000.030 | Base | 50,000.03 | | 50,000.03 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 912797HE0 | TREASURY BILL 10/24 0.00000 | | | | | 5.137000 | 31 Oct 2024 | | |
| | | | 35,000,000.000 | 99.143833 | 34,700,341.67 | 99.176454 | 34,711,758.90 | 11,417.23 | 1.31 |
| | | Base | | 99.143833 | 34,700,341.67 | 99.176454 | 34,711,758.90 | 11,417.23 | 1.31 |
| 912797HP5 | TREASURY BILL 11/24 0.00000 | | | | | 4.543800 | 29 Nov 2024 | | |
| | | | 90,000,000.000 | 98.833277 | 88,949,949.57 | 98.798071 | 88,918,263.90 | -31,685.67 | 3.36 |
| | | Base | | 98.833277 | 88,949,949.57 | 98.798071 | 88,918,263.90 | -31,685.67 | 3.36 |
| 912797KS5 | TREASURY BILL 04/25 0.00000 | | | | | 4.927000 | 17 Apr 2025 | | |
| | | | 90,000,000.000 | 96.880728 | 87,192,655.00 | 97.228047 | 87,505,242.30 | 312,587.30 | 3.30 |
| | | Base | | 96.880728 | 87,192,655.00 | 97.228047 | 87,505,242.30 | 312,587.30 | 3.30 |
| 912797KT3 | TREASURY BILL 10/24 0.00000 | | | | | 5.100500 | 10 Oct 2024 | | |
| | | | 40,000,000.000 | 99.447446 | 39,778,978.33 | 99.447446 | 39,778,978.40 | 0.07 | 1.50 |
| | | Base | | 99.447446 | 39,778,978.33 | 99.447446 | 39,778,978.40 | 0.07 | 1.50 |
| 912797LB1 | TREASURY BILL 05/25 0.00000 | | | | | 4.863000 | 15 May 2025 | | |
| | | | 25,000,000.000 | 96.541867 | 24,135,466.67 | 96.918486 | 24,229,621.50 | 94,154.83 | 0.91 |
| | | Base | | 96.541867 | 24,135,466.67 | 96.918486 | 24,229,621.50 | 94,154.83 | 0.91 |

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|---|---|---|---|---|---|---|---|---|---|
| 912797LW5 | TREASURY BILL 07/25 0.00000 | | | | | 4.490000 | 10 Jul 2025 | | |
| | | Local | 35,000,000.000 | 96.108667 | 33,638,033.33 | 96.319826 | 33,711,939.10 | 73,905.77 | 1.27 |
| | | Base | | 96.108667 | 33,638,033.33 | 96.319826 | 33,711,939.10 | 73,905.77 | 1.27 |
| 912797LY1 | TREASURY BILL 01/25 0.00000 | | | | | 4.990900 | 16 Jan 2025 | | |
| | | Local | 25,000,000.000 | 98.100685 | 24,525,171.32 | 98.218469 | 24,554,617.25 | 29,445.93 | 0.93 |
| | | Base | | 98.100685 | 24,525,171.32 | 98.218469 | 24,554,617.25 | 29,445.93 | 0.93 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 5.290000 | 03 Sep 2024 | | |
| | | Local | 250,000,000.000 | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 9.43 |
| | | Base | | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 9.43 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 5.220000 | 30 Sep 2024 | | |
| | | Local | 150,000,000.000 | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 5.66 |
| | | Base | | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 5.66 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 5.310000 | 12 Sep 2024 | | |
| | | Local | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.77 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.77 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | | 5.280000 | 03 Sep 2024 | | |
| | | Local | 250,000,000.000 | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 9.43 |
| | | Base | | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 9.43 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 5.270000 | 03 Sep 2024 | | |
| | | Local | 340,849,716.480 | 100.000000 | 340,849,716.48 | 100.000000 | 340,849,716.48 | 0.00 | 12.86 |
| | | Base | | 100.000000 | 340,849,716.48 | 100.000000 | 340,849,716.48 | 0.00 | 12.86 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 5.340000 | 19 Sep 2024 | | |
| | | Local | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.77 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.77 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,530,849,716.480 | | 1,523,770,312.37 | | 1,524,260,137.83 | 489,825.46 | 57.52 |
| | | Base | | | 1,523,770,312.37 | | 1,524,260,137.83 | 489,825.46 | 57.52 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 1,530,849,716.480 | | 1,523,770,312.37 | | 1,524,260,137.83 | 489,825.46 | 57.52 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 38141W323 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST | | | | | | | | |
| | | | 56,627,266.570 | 1.000000 | 56,627,266.57 | 1.000000 | 56,627,266.57 | 0.00 | 2.14 |
| | | Base | | 1.000000 | 56,627,266.57 | 1.000000 | 56,627,266.57 | 0.00 | 2.14 |
| 4812CA553 | JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN | | | | | | | | |
| | | | 109,742,584.060 | 1.000000 | 109,742,584.06 | 1.000000 | 109,742,584.06 | 0.00 | 4.14 |
| | | Base | | 1.000000 | 109,742,584.06 | 1.000000 | 109,742,584.06 | 0.00 | 4.14 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 166,369,850.630 | | 166,369,850.63 | | 166,369,850.63 | 0.00 | 6.28 |
| | | Base | | | 166,369,850.63 | | 166,369,850.63 | 0.00 | 6.28 |
| **EQUITY Total** | | | | | | | | | |
| | | | 166,369,850.630 | Base | 166,369,850.63 | | 166,369,850.63 | 0.00 | 6.28 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 4.875000 | 20 Apr 2042 | | |
| | | | 367,804.800 | 102.181644 | 375,828.99 | 100.104284 | 368,188.36 | -7,640.63 | 0.01 |
| Original Face: | | Base | 15,000,000.000 | 102.181644 | 375,828.99 | 100.104284 | 368,188.36 | -7,640.63 | 0.01 |
| 36179TDL6 | GNMA II POOL MA4607 G2 07/47 FLOATING VAR | | | | | 3.625000 | 20 Jul 2047 | | |
| | | | 355,559.650 | 100.311590 | 356,667.54 | 100.034081 | 355,680.83 | -986.71 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 100.311590 | 356,667.54 | 100.034081 | 355,680.83 | -986.71 | 0.01 |
| 3622A3CX6 | GNMA II POOL 784586 G2 01/28 FIXED 3 | | | | | 3.000000 | 20 Jan 2028 | | |
| | | | 1,111,320.700 | 99.920734 | 1,110,439.80 | 98.014426 | 1,089,254.61 | -21,185.19 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 99.920734 | 1,110,439.80 | 98.014426 | 1,089,254.61 | -21,185.19 | 0.04 |
| 38373AZ74 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ | | | | | 4.000000 | 16 Jul 2039 | | |
| | | | 198,449.150 | 104.086205 | 206,558.19 | 98.427680 | 195,328.89 | -11,229.30 | 0.01 |
| Original Face: | | Base | 17,600,000.000 | 104.086205 | 206,558.19 | 98.427680 | 195,328.89 | -11,229.30 | 0.01 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 38374UAY7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA | | | | | 4.000000 | 20 May 2039 | | |
| | | Local | 808,805.480 | 104.041291 | 841,491.66 | 97.729780 | 790,443.82 | -51,047.84 | 0.03 |
| Original Face: | | Base | 50,000,000.000 | 104.041291 | 841,491.66 | 97.729780 | 790,443.82 | -51,047.84 | 0.03 |
| 38375GAT8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF | | | | | 5.859610 | 20 Jun 2042 | | |
| | | Local | 389,395.170 | 100.044451 | 389,568.26 | 98.688620 | 384,288.72 | -5,279.54 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 100.044451 | 389,568.26 | 98.688620 | 384,288.72 | -5,279.54 | 0.01 |
| 38375GHL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB | | | | | 2.000000 | 16 May 2042 | | |
| | | Local | 3,572,068.110 | 101.839819 | 3,637,787.71 | 92.388760 | 3,300,189.43 | -337,598.28 | 0.12 |
| Original Face: | | Base | 41,570,000.000 | 101.839819 | 3,637,787.71 | 92.388760 | 3,300,189.43 | -337,598.28 | 0.12 |
| 38375KRB0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF | | | | | 5.742280 | 16 Jun 2037 | | |
| | | Local | 647,809.740 | 100.131236 | 648,659.90 | 99.269890 | 643,080.02 | -5,579.88 | 0.02 |
| Original Face: | | Base | 32,313,742.000 | 100.131236 | 648,659.90 | 99.269890 | 643,080.02 | -5,579.88 | 0.02 |
| 38375U4P2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA | | | | | 2.000000 | 20 Jan 2065 | | |
| | | Local | 19,027.750 | 99.821892 | 18,993.86 | 94.774820 | 18,033.52 | -960.34 | 0.00 |
| Original Face: | | Base | 8,021,011.000 | 99.821892 | 18,993.86 | 94.774820 | 18,033.52 | -960.34 | 0.00 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | 2.000000 | 20 Dec 2063 | | |
| | | Local | 7,692.170 | 99.719325 | 7,670.58 | 94.916460 | 7,301.14 | -369.44 | 0.00 |
| Original Face: | | Base | 2,750,000.000 | 99.719325 | 7,670.58 | 94.916460 | 7,301.14 | -369.44 | 0.00 |
| 38376FWJ7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA | | | | | 4.500000 | 16 Aug 2039 | | |
| | | Local | 320,516.530 | 104.767994 | 335,798.74 | 100.044510 | 320,659.19 | -15,139.55 | 0.01 |
| Original Face: | | Base | 10,300,000.000 | 104.767994 | 335,798.74 | 100.044510 | 320,659.19 | -15,139.55 | 0.01 |
| 38376XSV6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA | | | | | 4.000000 | 20 Aug 2039 | | |
| | | Local | 174,848.610 | 104.115251 | 182,044.07 | 97.757180 | 170,927.07 | -11,117.00 | 0.01 |
| Original Face: | | Base | 7,350,000.000 | 104.115251 | 182,044.07 | 97.757180 | 170,927.07 | -11,117.00 | 0.01 |
| 38377T2L4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ | | | | | 4.500000 | 20 Feb 2026 | | |
| | | Local | 8,168.600 | 100.471072 | 8,207.08 | 99.332060 | 8,114.04 | -93.04 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 100.471072 | 8,207.08 | 99.332060 | 8,114.04 | -93.04 | 0.00 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | | 3.000000 | 20 Sep 2040 | | |
| | | Local | 306,406.560 | 99.863606 | 305,988.64 | 96.909880 | 296,938.23 | -9,050.41 | 0.01 |
| Original Face: | | Base | 10,815,142.000 | 99.863606 | 305,988.64 | 96.909880 | 296,938.23 | -9,050.41 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38377UWX2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA | | | | | 4.000000 | 20 Aug 2039 | | |
| | | Local | 163,379.060 | 101.766212 | 166,264.68 | 97.989190 | 160,093.82 | -6,170.86 | 0.01 |
| Original Face: | | Base | 5,648,629.000 | 101.766212 | 166,264.68 | 97.989190 | 160,093.82 | -6,170.86 | 0.01 |
| 38377X5L2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA | | | | | 5.759610 | 20 Nov 2042 | | |
| | | Local | 4,333,938.820 | 100.000000 | 4,333,938.82 | 97.993590 | 4,246,982.24 | -86,956.58 | 0.16 |
| Original Face: | | Base | 25,333,333.000 | 100.000000 | 4,333,938.82 | 97.993590 | 4,246,982.24 | -86,956.58 | 0.16 |
| 38378AMG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF | | | | | 5.792280 | 16 Nov 2041 | | |
| | | Local | 1,120,226.400 | 100.110217 | 1,121,461.08 | 98.576970 | 1,104,285.24 | -17,175.84 | 0.04 |
| Original Face: | | Base | 10,000,000.000 | 100.110217 | 1,121,461.08 | 98.576970 | 1,104,285.24 | -17,175.84 | 0.04 |
| 38378AQ95 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ | | | | | 3.500000 | 20 Jun 2041 | | |
| | | Local | 300,718.930 | 103.440136 | 311,064.07 | 97.702930 | 293,811.21 | -17,252.86 | 0.01 |
| Original Face: | | Base | 10,359,452.000 | 103.440136 | 311,064.07 | 97.702930 | 293,811.21 | -17,252.86 | 0.01 |
| 38378AS77 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF | | | | | 5.792280 | 16 Dec 2041 | | |
| | | Local | 2,176,385.410 | 100.110434 | 2,178,788.88 | 98.376360 | 2,141,048.75 | -37,740.13 | 0.08 |
| Original Face: | | Base | 12,911,372.000 | 100.110434 | 2,178,788.88 | 98.376360 | 2,141,048.75 | -37,740.13 | 0.08 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 966,759.500 | 96.057892 | 928,648.80 | 91.655050 | 886,083.90 | -42,564.90 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 96.057892 | 928,648.80 | 91.655050 | 886,083.90 | -42,564.90 | 0.03 |
| 38378EGJ6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 51 EA | | | | | 1.500000 | 20 Sep 2040 | | |
| | | Local | 11,091.190 | 100.744465 | 11,173.76 | 99.628540 | 11,049.99 | -123.77 | 0.00 |
| Original Face: | | Base | 25,000,000.000 | 100.744465 | 11,173.76 | 99.628540 | 11,049.99 | -123.77 | 0.00 |
| 38378EQB2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB | | | | | 1.750000 | 16 Mar 2041 | | |
| | | Local | 998,655.900 | 100.135144 | 1,000,005.52 | 91.523210 | 914,001.94 | -86,003.58 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 100.135144 | 1,000,005.52 | 91.523210 | 914,001.94 | -86,003.58 | 0.03 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 998,655.900 | 100.647267 | 1,005,119.87 | 92.639840 | 925,153.23 | -79,966.64 | 0.03 |
| Original Face: | | Base | 10,000,000.000 | 100.647267 | 1,005,119.87 | 92.639840 | 925,153.23 | -79,966.64 | 0.03 |
| 38378FVK3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA | | | | | 2.000000 | 20 Jan 2042 | | |
| | | Local | 920,608.120 | 101.398647 | 933,484.18 | 92.182720 | 848,641.61 | -84,842.57 | 0.03 |
| Original Face: | | Base | 18,249,312.000 | 101.398647 | 933,484.18 | 92.182720 | 848,641.61 | -84,842.57 | 0.03 |



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|---|---|---|---|---|---|---|---|---|
| 38378GG85 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD | | | | 1.500000 | 20 Oct 2042 | | |
| | 1,092,841.960 | Local | 99.999998 | 1,092,841.94 | 87.179610 | 952,735.36 | -140,106.58 | 0.04 |
| Original Face: | 10,000,000.000 | Base | 99.999998 | 1,092,841.94 | 87.179610 | 952,735.36 | -140,106.58 | 0.04 |
| 38378GTH1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA | | | | 2.000000 | 20 Oct 2042 | | |
| | 1,092,841.960 | Local | 101.268100 | 1,106,700.29 | 88.873940 | 971,251.71 | -135,448.58 | 0.04 |
| Original Face: | 10,000,000.000 | Base | 101.268100 | 1,106,700.29 | 88.873940 | 971,251.71 | -135,448.58 | 0.04 |
| 38378HM29 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE | | | | 2.000000 | 16 Oct 2042 | | |
| | 1,067,556.800 | Local | 101.383062 | 1,082,321.77 | 91.876540 | 980,834.25 | -101,487.52 | 0.04 |
| Original Face: | 10,000,000.000 | Base | 101.383062 | 1,082,321.77 | 91.876540 | 980,834.25 | -101,487.52 | 0.04 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | 1.900000 | 16 Sep 2053 | | |
| | 2,617,478.900 | Local | 95.182807 | 2,491,389.88 | 84.798610 | 2,219,585.72 | -271,804.16 | 0.08 |
| Original Face: | 10,000,000.000 | Base | 95.182807 | 2,491,389.88 | 84.798610 | 2,219,585.72 | -271,804.16 | 0.08 |
| 38378KTH2 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB | | | | 2.000000 | 16 Jun 2045 | | |
| | 2,932,638.600 | Local | 99.465482 | 2,916,963.11 | 89.656110 | 2,629,289.69 | -287,673.42 | 0.10 |
| Original Face: | 15,000,000.000 | Base | 99.465482 | 2,916,963.11 | 89.656110 | 2,629,289.69 | -287,673.42 | 0.10 |
| 38378XEW7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD | | | | 3.000000 | 16 Jul 2050 | | |
| | 46,169.280 | Local | 101.116478 | 46,684.75 | 95.900690 | 44,276.66 | -2,408.09 | 0.00 |
| Original Face: | 1,000,000.000 | Base | 101.116478 | 46,684.75 | 95.900690 | 44,276.66 | -2,408.09 | 0.00 |
| 38378XJV4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ | | | | 3.028000 | 16 Aug 2052 | | |
| | 358,789.320 | Local | 100.631184 | 361,053.94 | 90.071650 | 323,167.46 | -37,886.48 | 0.01 |
| Original Face: | 2,000,000.000 | Base | 100.631184 | 361,053.94 | 90.071650 | 323,167.46 | -37,886.48 | 0.01 |
| 38378XLY5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD | | | | 2.850000 | 16 Feb 2049 | | |
| | 27,519.500 | Local | 100.698741 | 27,711.79 | 96.809440 | 26,641.47 | -1,070.32 | 0.00 |
| Original Face: | 1,000,000.000 | Base | 100.698741 | 27,711.79 | 96.809440 | 26,641.47 | -1,070.32 | 0.00 |
| 38379PLQ8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG | | | | 2.500000 | 20 May 2045 | | |
| | 168,224.440 | Local | 100.886875 | 169,716.38 | 89.220780 | 150,091.16 | -19,625.22 | 0.01 |
| Original Face: | 5,000,000.000 | Base | 100.886875 | 169,716.38 | 89.220780 | 150,091.16 | -19,625.22 | 0.01 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | 2.600000 | 16 Dec 2056 | | |
| | 496,567.950 | Local | 98.002441 | 486,648.71 | 92.130240 | 457,489.24 | -29,159.47 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 98.002441 | 486,648.71 | 92.130240 | 457,489.24 | -29,159.47 | 0.02 |



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|---|---|---|---|---|---|---|---|---|
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | 984,060.460 | Local | 100.682806 | 990,779.68 | 87.079250 | 856,912.47 | -133,867.21 | 0.03 |
| Original Face: | 20,000,000.000 | Base | 100.682806 | 990,779.68 | 87.079250 | 856,912.47 | -133,867.21 | 0.03 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | 2.500000 | 20 Dec 2045 | | |
| | 460,624.950 | Local | 100.188361 | 461,492.59 | 86.224240 | 397,170.36 | -64,322.23 | 0.01 |
| Original Face: | 10,000,000.000 | Base | 100.188361 | 461,492.59 | 86.224240 | 397,170.36 | -64,322.23 | 0.01 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | 2.000000 | 16 Aug 2056 | | |
| | 1,383,828.360 | Local | 96.351722 | 1,333,342.46 | 86.077960 | 1,191,171.22 | -142,171.24 | 0.04 |
| Original Face: | 4,000,000.000 | Base | 96.351722 | 1,333,342.46 | 86.077960 | 1,191,171.22 | -142,171.24 | 0.04 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | 2.050000 | 16 Aug 2057 | | |
| | 1,907,959.400 | Local | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.06 |
| Original Face: | 5,000,000.000 | Base | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.06 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | 2.250000 | 20 Oct 2046 | | |
| | 100,129.370 | Local | 99.916788 | 100,046.05 | 98.081460 | 98,208.35 | -1,837.70 | 0.00 |
| Original Face: | 10,000,000.000 | Base | 99.916788 | 100,046.05 | 98.081460 | 98,208.35 | -1,837.70 | 0.00 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | 511,832.820 | Local | 100.076601 | 512,224.89 | 98.053940 | 501,872.25 | -10,352.64 | 0.02 |
| Original Face: | 5,000,000.000 | Base | 100.076601 | 512,224.89 | 98.053940 | 501,872.25 | -10,352.64 | 0.02 |
| 38381VHY9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD | | | | 3.000000 | 20 Mar 2049 | | |
| | 267,106.780 | Local | 100.000000 | 267,106.78 | 95.118040 | 254,066.73 | -13,040.05 | 0.01 |
| Original Face: | 10,000,000.000 | Base | 100.000000 | 267,106.78 | 95.118040 | 254,066.73 | -13,040.05 | 0.01 |
| 38382TL36 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT | | | | 2.450880 | 20 Jun 2036 | | |
| | 4,082,969.210 | Local | 103.497098 | 4,225,754.63 | 92.226590 | 3,765,583.27 | -460,171.36 | 0.14 |
| Original Face: | 8,000,000.000 | Base | 103.497098 | 4,225,754.63 | 92.226590 | 3,765,583.27 | -460,171.36 | 0.14 |
| 6903533N5 | INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR | | | | 5.400000 | 15 Mar 2030 | | |
| | 14,375,000.000 | Local | 100.000000 | 14,375,000.00 | 100.000000 | 14,375,000.00 | 0.00 | 0.54 |
| Original Face: | 25,000,000.000 | Base | 100.000000 | 14,375,000.00 | 100.000000 | 14,375,000.00 | 0.00 | 0.54 |
| 6903535F0 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR | | | | 5.430000 | 20 Jan 2027 | | |
| | 6,250,000.010 | Local | 100.000000 | 6,250,000.02 | 100.000000 | 6,250,000.02 | 0.00 | 0.24 |
| Original Face: | 15,000,000.000 | Base | 100.000000 | 6,250,000.02 | 100.000000 | 6,250,000.02 | 0.00 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 6903538B6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR | | | | | 5.400000 | 15 Sep 2026 | | |
| | | Local | 750,000.000 | 100.000000 | 750,000.00 | 100.000000 | 750,000.00 | 0.00 | 0.03 |
| Original Face: | | Base | 2,000,000.000 | 100.000000 | 750,000.00 | 100.000000 | 750,000.00 | 0.00 | 0.03 |
| 742651DX7 | PRIVATE EXPORT FUNDING US GOVT GUAR 11/24 1.75 | | | | | 1.750000 | 15 Nov 2024 | | |
| | | Local | 3,000,000.000 | 99.994564 | 2,999,836.91 | 99.233381 | 2,977,001.43 | -22,835.48 | 0.11 |
| | | Base | | 99.994564 | 2,999,836.91 | 99.233381 | 2,977,001.43 | -22,835.48 | 0.11 |
| 83162CQY2 | SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1 | | | | | 5.320000 | 01 Apr 2027 | | |
| | | Local | 410,942.470 | 102.608820 | 421,663.22 | 98.986970 | 406,779.50 | -14,883.72 | 0.02 |
| Original Face: | | Base | 28,600,000.000 | 102.608820 | 421,663.22 | 98.986970 | 406,779.50 | -14,883.72 | 0.02 |
| 83165ALV4 | SBA POOL 521940 SBA 01/25 FLOATING VAR | | | | | 9.575000 | 25 Jan 2025 | | |
| | | Local | 5,643.880 | 98.726585 | 5,572.01 | 98.934944 | 5,583.77 | 11.76 | 0.00 |
| Original Face: | | Base | 10,243,765.000 | 98.726585 | 5,572.01 | 98.934944 | 5,583.77 | 11.76 | 0.00 |
| 83165AW91 | SBA POOL 522272 SBA 01/29 FLOATING VAR | | | | | 9.874000 | 25 Jan 2029 | | |
| | | Local | 444,158.170 | 104.992573 | 466,333.09 | 101.812666 | 452,209.27 | -14,123.82 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 104.992573 | 466,333.09 | 101.812666 | 452,209.27 | -14,123.82 | 0.02 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | | 2.875000 | 15 Sep 2024 | | |
| | | Local | 2,000,000.000 | 99.918065 | 1,998,361.29 | 99.927149 | 1,998,542.98 | 181.69 | 0.08 |
| | | Base | | 99.918065 | 1,998,361.29 | 99.927149 | 1,998,542.98 | 181.69 | 0.08 |
| 880591EW8 | TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75 | | | | | 0.750000 | 15 May 2025 | | |
| | | Local | 4,000,000.000 | 97.050315 | 3,882,012.61 | 97.268819 | 3,890,752.76 | 8,740.15 | 0.15 |
| | | Base | | 97.050315 | 3,882,012.61 | 97.268819 | 3,890,752.76 | 8,740.15 | 0.15 |
| 90376PBT7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/25 0.00000 | | | | | 0.010000 | 24 Jan 2025 | | |
| | | Local | 2,700,000.000 | 102.592653 | 2,770,001.62 | 100.702310 | 2,718,962.37 | -51,039.25 | 0.10 |
| | | Base | | 102.592653 | 2,770,001.62 | 100.702310 | 2,718,962.37 | -51,039.25 | 0.10 |
| 90376PBY6 | INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000 | | | | | 0.010000 | 17 Jul 2027 | | |
| | | Local | 3,000,000.000 | 102.718595 | 3,081,557.84 | 99.198435 | 2,975,953.05 | -105,604.79 | 0.11 |
| | | Base | | 102.718595 | 3,081,557.84 | 99.198435 | 2,975,953.05 | -105,604.79 | 0.11 |
| 90376PDJ7 | INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000 | | | | | 0.010000 | 21 Jun 2025 | | |
| | | Local | 3,104,531.470 | 102.857782 | 3,193,252.20 | 99.786415 | 3,097,900.66 | -95,351.54 | 0.12 |
| Original Face: | | Base | 3,400,000.000 | 102.857782 | 3,193,252.20 | 99.786415 | 3,097,900.66 | -95,351.54 | 0.12 |

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|---|---|---|---|---|---|---|---|---|
| 90376PDN8 | INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000 | | | | | 17 Jan 2026 | | |
| | 7,000,000.000 | Local | 103.160899 | 7,221,262.94 | 98.506534 | 6,895,457.38 | -325,805.56 | 0.26 |
| | | Base | 103.160899 | 7,221,262.94 | 98.506534 | 6,895,457.38 | -325,805.56 | 0.26 |
| 9128286A3 | US TREASURY N/B 01/26 2.625 | | | | 2.625000 | 31 Jan 2026 | | |
| | 20,000,000.000 | Local | 97.968600 | 19,593,720.06 | 97.925781 | 19,585,156.20 | -8,563.86 | 0.74 |
| | | Base | 97.968600 | 19,593,720.06 | 97.925781 | 19,585,156.20 | -8,563.86 | 0.74 |
| 912828ZC7 | US TREASURY N/B 02/25 1.125 | | | | 1.125000 | 28 Feb 2025 | | |
| | 25,000,000.000 | Local | 98.583672 | 24,645,918.00 | 98.232422 | 24,558,105.50 | -87,812.50 | 0.93 |
| | | Base | 98.583672 | 24,645,918.00 | 98.232422 | 24,558,105.50 | -87,812.50 | 0.93 |
| 912828ZT0 | US TREASURY N/B 05/25 0.25 | | | | 0.250000 | 31 May 2025 | | |
| | 20,000,000.000 | Local | 99.438452 | 19,887,690.47 | 96.873047 | 19,374,609.40 | -513,081.07 | 0.73 |
| | | Base | 99.438452 | 19,887,690.47 | 96.873047 | 19,374,609.40 | -513,081.07 | 0.73 |
| 91282CAB7 | US TREASURY N/B 07/25 0.25 | | | | 0.250000 | 31 Jul 2025 | | |
| | 15,000,000.000 | Local | 97.524026 | 14,628,603.93 | 96.313281 | 14,446,992.15 | -181,611.78 | 0.55 |
| | | Base | 97.524026 | 14,628,603.93 | 96.313281 | 14,446,992.15 | -181,611.78 | 0.55 |
| 91282CAJ0 | US TREASURY N/B 08/25 0.25 | | | | 0.250000 | 31 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.253442 | 9,925,344.19 | 96.011719 | 9,601,171.90 | -324,172.29 | 0.36 |
| | | Base | 99.253442 | 9,925,344.19 | 96.011719 | 9,601,171.90 | -324,172.29 | 0.36 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | 0.500000 | 28 Feb 2026 | | |
| | 20,000,000.000 | Local | 99.507903 | 19,901,580.54 | 94.820312 | 18,964,062.40 | -937,518.14 | 0.72 |
| | | Base | 99.507903 | 19,901,580.54 | 94.820312 | 18,964,062.40 | -937,518.14 | 0.72 |
| 91282CDH1 | US TREASURY N/B 11/24 0.75 | | | | 0.750000 | 15 Nov 2024 | | |
| | 10,000,000.000 | Local | 99.989119 | 9,998,911.86 | 99.144531 | 9,914,453.10 | -84,458.76 | 0.37 |
| | | Base | 99.989119 | 9,998,911.86 | 99.144531 | 9,914,453.10 | -84,458.76 | 0.37 |
| 91282CDS7 | US TREASURY N/B 01/25 1.125 | | | | 1.125000 | 15 Jan 2025 | | |
| | 25,000,000.000 | Local | 98.861538 | 24,715,384.55 | 98.651367 | 24,662,841.75 | -52,542.80 | 0.93 |
| | | Base | 98.861538 | 24,715,384.55 | 98.651367 | 24,662,841.75 | -52,542.80 | 0.93 |
| 91282CDZ1 | US TREASURY N/B 02/25 1.5 | | | | 1.500000 | 15 Feb 2025 | | |
| | 20,000,000.000 | Local | 99.944135 | 19,988,827.05 | 98.502344 | 19,700,468.80 | -288,358.25 | 0.74 |
| | | Base | 99.944135 | 19,988,827.05 | 98.502344 | 19,700,468.80 | -288,358.25 | 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 |
|---|---|---|---|---|---|---|---|---|
| 91282CED9 | US TREASURY N/B 03/25 1.75 | | | | 1.750000 | 15 Mar 2025 | | |
| | 10,000,000.000 | Local | 99.864366 | 9,986,436.60 | 98.478516 | 9,847,851.60 | -138,585.00 | 0.37 |
| | | Base | 99.864366 | 9,986,436.60 | 98.478516 | 9,847,851.60 | -138,585.00 | 0.37 |
| 91282CEH0 | US TREASURY N/B 04/25 2.625 | | | | 2.625000 | 15 Apr 2025 | | |
| | 25,000,000.000 | Local | 99.067705 | 24,766,926.35 | 98.809375 | 24,702,343.75 | -64,582.60 | 0.93 |
| | | Base | 99.067705 | 24,766,926.35 | 98.809375 | 24,702,343.75 | -64,582.60 | 0.93 |
| 91282CEQ0 | US TREASURY N/B 05/25 2.75 | | | | 2.750000 | 15 May 2025 | | |
| | 90,000,000.000 | Local | 100.059844 | 90,053,859.90 | 98.716797 | 88,845,117.30 | -1,208,742.60 | 3.35 |
| | | Base | 100.059844 | 90,053,859.90 | 98.716797 | 88,845,117.30 | -1,208,742.60 | 3.35 |
| 91282CEU1 | US TREASURY N/B 06/25 2.875 | | | | 2.875000 | 15 Jun 2025 | | |
| | 25,000,000.000 | Local | 99.556154 | 24,889,038.59 | 98.707812 | 24,676,953.00 | -212,085.59 | 0.93 |
| | | Base | 99.556154 | 24,889,038.59 | 98.707812 | 24,676,953.00 | -212,085.59 | 0.93 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | 3.250000 | 31 Aug 2024 | | |
| | 70,000,000.000 | Local | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 2.64 |
| | | Base | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 2.64 |
| 91282CFQ9 | US TREASURY N/B 10/24 4.375 | | | | 4.375000 | 31 Oct 2024 | | |
| | 50,000,000.000 | Local | 99.988188 | 49,994,094.07 | 99.857422 | 49,928,711.00 | -65,383.07 | 1.88 |
| | | Base | 99.988188 | 49,994,094.07 | 99.857422 | 49,928,711.00 | -65,383.07 | 1.88 |
| 91282CFX4 | US TREASURY N/B 11/24 4.5 | | | | 4.500000 | 30 Nov 2024 | | |
| | 25,000,000.000 | Local | 100.061858 | 25,015,464.49 | 99.880469 | 24,970,117.25 | -45,347.24 | 0.94 |
| | | Base | 100.061858 | 25,015,464.49 | 99.880469 | 24,970,117.25 | -45,347.24 | 0.94 |
| 91282CGG0 | US TREASURY N/B 01/25 4.125 | | | | 4.125000 | 31 Jan 2025 | | |
| | 25,000,000.000 | Local | 99.979083 | 24,994,770.78 | 99.669922 | 24,917,480.50 | -77,290.28 | 0.94 |
| | | Base | 99.979083 | 24,994,770.78 | 99.669922 | 24,917,480.50 | -77,290.28 | 0.94 |
| 91282CGN5 | US TREASURY N/B 02/25 4.625 | | | | 4.625000 | 28 Feb 2025 | | |
| | 25,000,000.000 | Local | 100.293423 | 25,073,355.70 | 99.924219 | 24,981,054.75 | -92,300.95 | 0.94 |
| | | Base | 100.293423 | 25,073,355.70 | 99.924219 | 24,981,054.75 | -92,300.95 | 0.94 |
| 91282CGU9 | US TREASURY N/B 03/25 3.875 | | | | 3.875000 | 31 Mar 2025 | | |
| | 25,000,000.000 | Local | 99.903752 | 24,975,938.12 | 99.537500 | 24,884,375.00 | -91,563.12 | 0.94 |
| | | Base | 99.903752 | 24,975,938.12 | 99.537500 | 24,884,375.00 | -91,563.12 | 0.94 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91282CGX3 | US TREASURY N/B 04/25 3.875 | | | | | 3.875000 | 30 Apr 2025 | | |
| | | Local | 20,000,000.000 | 99.858588 | 19,971,717.52 | 99.485937 | 19,897,187.40 | -74,530.12 | 0.75 |
| | | Base | | 99.858588 | 19,971,717.52 | 99.485937 | 19,897,187.40 | -74,530.12 | 0.75 |
| 91282CHL8 | US TREASURY N/B 06/25 4.625 | | | | | 4.625000 | 30 Jun 2025 | | |
| | | Local | 25,000,000.000 | 99.627337 | 24,906,834.31 | 100.092187 | 25,023,046.75 | 116,212.44 | 0.94 |
| | | Base | | 99.627337 | 24,906,834.31 | 100.092187 | 25,023,046.75 | 116,212.44 | 0.94 |
| 91282CHN4 | US TREASURY N/B 07/25 4.75 | | | | | 4.750000 | 31 Jul 2025 | | |
| | | Local | 25,000,000.000 | 99.754919 | 24,938,729.68 | 100.276562 | 25,069,140.50 | 130,410.82 | 0.95 |
| | | Base | | 99.754919 | 24,938,729.68 | 100.276562 | 25,069,140.50 | 130,410.82 | 0.95 |
| 91282CHV6 | US TREASURY N/B 08/25 5 | | | | | 5.000000 | 31 Aug 2025 | | |
| | | Local | 50,000,000.000 | 99.898151 | 49,949,075.67 | 100.571094 | 50,285,547.00 | 336,471.33 | 1.90 |
| | | Base | | 99.898151 | 49,949,075.67 | 100.571094 | 50,285,547.00 | 336,471.33 | 1.90 |
| 91282CJB8 | US TREASURY N/B 09/25 5 | | | | | 5.000000 | 30 Sep 2025 | | |
| | | Local | 60,000,000.000 | 99.871331 | 59,922,798.69 | 100.675781 | 60,405,468.60 | 482,669.91 | 2.28 |
| | | Base | | 99.871331 | 59,922,798.69 | 100.675781 | 60,405,468.60 | 482,669.91 | 2.28 |
| 91282CJC6 | US TREASURY N/B 10/26 4.625 | | | | | 4.625000 | 15 Oct 2026 | | |
| | | Local | 20,000,000.000 | 99.214391 | 19,842,878.29 | 101.421875 | 20,284,375.00 | 441,496.71 | 0.77 |
| | | Base | | 99.214391 | 19,842,878.29 | 101.421875 | 20,284,375.00 | 441,496.71 | 0.77 |
| 91282CJS1 | US TREASURY N/B 12/25 4.25 | | | | | 4.250000 | 31 Dec 2025 | | |
| | | Local | 25,000,000.000 | 99.899002 | 24,974,750.44 | 100.050781 | 25,012,695.25 | 37,944.81 | 0.94 |
| | | Base | | 99.899002 | 24,974,750.44 | 100.050781 | 25,012,695.25 | 37,944.81 | 0.94 |
| 91282CKY6 | US TREASURY N/B 06/26 4.625 | | | | | 4.625000 | 30 Jun 2026 | | |
| | | Local | 50,000,000.000 | 100.249954 | 50,124,976.87 | 101.089844 | 50,544,922.00 | 419,945.13 | 1.91 |
| | | Base | | 100.249954 | 50,124,976.87 | 101.089844 | 50,544,922.00 | 419,945.13 | 1.91 |
| 91282CLB5 | US TREASURY N/B 07/26 4.375 | | | | | 4.375000 | 31 Jul 2026 | | |
| | | Local | 70,000,000.000 | 100.629982 | 70,440,987.67 | 100.746094 | 70,522,265.80 | 81,278.13 | 2.66 |
| | | Base | | 100.629982 | 70,440,987.67 | 100.746094 | 70,522,265.80 | 81,278.13 | 2.66 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 966,917,708.310 | | 965,459,259.49 | | 959,361,752.49 | -6,097,507.00 | 36.20 |
| Original Face: | | Base | 593,465,758.000 | | 965,459,259.49 | | 959,361,752.49 | -6,097,507.00 | 36.20 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FIXED INCOME Total** | | | | | | | | | |
| | | 966,917,708.310 | Base | | 965,459,259.49 | | 959,361,752.49 | -6,097,507.00 | 36.20 |
| | Original Face: | 593,465,758.000 | | | | | | | |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 2,664,187,275.450 | Base | | 2,655,649,422.52 | | 2,650,041,740.98 | -5,607,681.54 | 100.00 |
| | Original Face: | 593,465,758.000 | | | | | | | |



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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 | | | | | | | | |
| | | | -133,750.010 | 1.000000 | -133,750.01 | 1.000000 | -133,750.01 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -133,750.01 | 1.000000 | -133,750.01 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -133,750.010 | | -133,750.01 | | -133,750.01 | 0.00 | 0.00 |
| | | Base | | | -133,750.01 | | -133,750.01 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | -133,750.010 | Base | -133,750.01 | | -133,750.01 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 03785DKB1 | APPLE INC | | | | | 5.220000 | 11 Oct 2024 | | |
| | | | 20,000,000.000 | 99.420000 | 19,884,000.00 | 99.420000 | 19,884,000.00 | 0.00 | 0.37 |
| | | Base | | 99.420000 | 19,884,000.00 | 99.420000 | 19,884,000.00 | 0.00 | 0.37 |
| 06051XFW7 | BANK AMER NA 01/25 FIXED 5.05 | | | | | 5.050000 | 31 Jan 2025 | | |
| | | | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.121799 | 20,024,359.80 | 24,359.80 | 0.37 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.121799 | 20,024,359.80 | 24,359.80 | 0.37 |
| 06367DEE1 | BANK OF MONTREAL | | | | | 5.800000 | 12 Nov 2024 | | |
| | | | 15,000,000.000 | 100.040520 | 15,006,077.93 | 100.076597 | 15,011,489.55 | 5,411.62 | 0.28 |
| | | Base | | 100.040520 | 15,006,077.93 | 100.076597 | 15,011,489.55 | 5,411.62 | 0.28 |
| 06369LQ65 | BANK MONTREAL DISC COML PAPER | | | | | 5.220000 | 06 Mar 2025 | | |
| | | | 25,000,000.000 | 97.303000 | 24,325,750.00 | 97.542422 | 24,385,605.50 | 59,855.50 | 0.45 |
| | | Base | | 97.303000 | 24,325,750.00 | 97.542422 | 24,385,605.50 | 59,855.50 | 0.45 |
| 06417JL18 | BANK OF NOVA SCOTIA/THE | | | | | 5.150000 | 01 Nov 2024 | | |
| | | | 21,000,000.000 | 99.127361 | 20,816,745.83 | 99.100710 | 20,811,149.10 | -5,596.73 | 0.39 |
| | | Base | | 99.127361 | 20,816,745.83 | 99.100710 | 20,811,149.10 | -5,596.73 | 0.39 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 5.320000 | 03 Sep 2024 | | |
| | | Local | 350,000,000.000 | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 6.48 |
| | | Base | | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 6.48 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 5.400000 | 19 Sep 2024 | | |
| | | Local | 113,000,000.000 | 100.000000 | 113,000,000.00 | 100.000000 | 113,000,000.00 | 0.00 | 2.09 |
| | | Base | | 100.000000 | 113,000,000.00 | 100.000000 | 113,000,000.00 | 0.00 | 2.09 |
| 19121AM65 | COCA COLA COMPANY | | | | | 5.240000 | 06 Dec 2024 | | |
| | | Local | 25,000,000.000 | 98.602667 | 24,650,666.67 | 98.655767 | 24,663,941.75 | 13,275.08 | 0.46 |
| | | Base | | 98.602667 | 24,650,666.67 | 98.655767 | 24,663,941.75 | 13,275.08 | 0.46 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | | 5.310000 | 03 Sep 2024 | | |
| | | Local | 250,000,000.000 | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 4.63 |
| | | Base | | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 4.63 |
| 23102UKB7 | CUMMINS INC | | | | | 5.190000 | 11 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.423333 | 24,855,833.34 | 99.423333 | 24,855,833.25 | -0.09 | 0.46 |
| | | Base | | 99.423333 | 24,855,833.34 | 99.423333 | 24,855,833.25 | -0.09 | 0.46 |
| 24422CJH7 | DEERE JOHN CR INC | | | | | 5.320000 | 17 Sep 2024 | | |
| | | Local | 20,000,000.000 | 99.763556 | 19,952,711.11 | 99.763556 | 19,952,711.20 | 0.09 | 0.37 |
| | | Base | | 99.763556 | 19,952,711.11 | 99.763556 | 19,952,711.20 | 0.09 | 0.37 |
| 26244HJQ7 | DUKE ENERGY CORP | | | | | 5.420000 | 24 Sep 2024 | | |
| | | Local | 20,000,000.000 | 99.653722 | 19,930,744.44 | 99.653722 | 19,930,744.40 | -0.04 | 0.37 |
| | | Base | | 99.653722 | 19,930,744.44 | 99.653722 | 19,930,744.40 | -0.04 | 0.37 |
| 42786TJ66 | HERSHEY FOODS CORP | | | | | 5.310000 | 06 Sep 2024 | | |
| | | Local | 15,000,000.000 | 99.926250 | 14,988,937.50 | 99.926250 | 14,988,937.50 | 0.00 | 0.28 |
| | | Base | | 99.926250 | 14,988,937.50 | 99.926250 | 14,988,937.50 | 0.00 | 0.28 |
| 42786TJD1 | HERSHEY FOODS CORP | | | | | 5.300000 | 13 Sep 2024 | | |
| | | Local | 20,000,000.000 | 99.823333 | 19,964,666.67 | 99.823333 | 19,964,666.60 | -0.07 | 0.37 |
| | | Base | | 99.823333 | 19,964,666.67 | 99.823333 | 19,964,666.60 | -0.07 | 0.37 |
| 43851TLF1 | HONEYWELL INTERNATN | | | | | 5.240000 | 15 Nov 2024 | | |
| | | Local | 25,000,000.000 | 98.908333 | 24,727,083.33 | 98.907242 | 24,726,810.50 | -272.83 | 0.46 |
| | | Base | | 98.908333 | 24,727,083.33 | 98.907242 | 24,726,810.50 | -272.83 | 0.46 |



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|---|---|---|---|---|---|---|---|---|
| 46514TZN1 | ISRAEL ST 05/26 0 | | | | 1.830000 | 01 May 2026 | | |
| | 1,500,000.000 | Local | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.03 |
| | | Base | 100.000000 | 1,500,000.00 | 100.000000 | 1,500,000.00 | 0.00 | 0.03 |
| 47816FM24 | JOHNSON + JOHNSON | | | | 5.050000 | 02 Dec 2024 | | |
| | 25,000,000.000 | Local | 98.709444 | 24,677,361.11 | 98.690789 | 24,672,697.25 | -4,663.86 | 0.46 |
| | | Base | 98.709444 | 24,677,361.11 | 98.690789 | 24,672,697.25 | -4,663.86 | 0.46 |
| 53245PJL3 | ELI LILLY + COMPANY | | | | 5.180000 | 20 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.726611 | 24,931,652.78 | 99.726611 | 24,931,652.75 | -0.03 | 0.46 |
| | | Base | 99.726611 | 24,931,652.78 | 99.726611 | 24,931,652.75 | -0.03 | 0.46 |
| 57978CJA0 | MCCORMICK + COMPANY | | | | 5.400000 | 10 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.865000 | 24,966,250.00 | 99.865000 | 24,966,250.00 | 0.00 | 0.46 |
| | | Base | 99.865000 | 24,966,250.00 | 99.865000 | 24,966,250.00 | 0.00 | 0.46 |
| 63307LKF7 | NATIONAL BK OF CANAD | | | | 5.210000 | 15 Oct 2024 | | |
| | 20,000,000.000 | Local | 99.363222 | 19,872,644.44 | 99.363222 | 19,872,644.40 | -0.04 | 0.37 |
| | | Base | 99.363222 | 19,872,644.44 | 99.363222 | 19,872,644.40 | -0.04 | 0.37 |
| 64105GLN2 | NESTLE CAP CORP | | | | 4.990000 | 22 Nov 2024 | | |
| | 20,000,000.000 | Local | 98.863389 | 19,772,677.77 | 98.852000 | 19,770,400.00 | -2,277.77 | 0.37 |
| | | Base | 98.863389 | 19,772,677.77 | 98.852000 | 19,770,400.00 | -2,277.77 | 0.37 |
| 70109LKH8 | PARKER HANNIFIN CORP | | | | 5.290000 | 17 Oct 2024 | | |
| | 10,400,000.000 | Local | 99.324056 | 10,329,701.78 | 99.324056 | 10,329,701.82 | 0.04 | 0.19 |
| | | Base | 99.324056 | 10,329,701.78 | 99.324056 | 10,329,701.82 | 0.04 | 0.19 |
| 71344TM66 | PEPSICO INC | | | | 5.290000 | 06 Dec 2024 | | |
| | 14,300,000.000 | Local | 98.589333 | 14,098,274.67 | 98.638163 | 14,105,257.31 | 6,982.64 | 0.26 |
| | | Base | 98.589333 | 14,098,274.67 | 98.638163 | 14,105,257.31 | 6,982.64 | 0.26 |
| 71708EL78 | PFIZER INC | | | | 5.150000 | 07 Nov 2024 | | |
| | 25,000,000.000 | Local | 99.041528 | 24,760,381.95 | 99.014258 | 24,753,564.50 | -6,817.45 | 0.46 |
| | | Base | 99.041528 | 24,760,381.95 | 99.014258 | 24,753,564.50 | -6,817.45 | 0.46 |
| 86562KNP5 | SUMITOMO MTSU BKG CORP | | | | 5.010000 | 23 Jan 2025 | | |
| | 25,000,000.000 | Local | 97.996000 | 24,499,000.00 | 98.048575 | 24,512,143.75 | 13,143.75 | 0.45 |
| | | Base | 97.996000 | 24,499,000.00 | 98.048575 | 24,512,143.75 | 13,143.75 | 0.45 |

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|---|---|---|---|---|---|---|---|---|---|
| 89233GN36 | TOYOTA MOTOR CREDIT | | | | | 4.910000 | 03 Jan 2025 | | |
| | | Local | 20,000,000.000 | 98.308778 | 19,661,755.55 | 98.268200 | 19,653,640.00 | -8,115.55 | 0.36 |
| | | Base | | 98.308778 | 19,661,755.55 | 98.268200 | 19,653,640.00 | -8,115.55 | 0.36 |
| 912797JR9 | TREASURY BILL 01/25 0.00000 | | | | | 4.957800 | 23 Jan 2025 | | |
| | | Local | 65,000,000.000 | 98.016880 | 63,710,972.00 | 98.128854 | 63,783,755.10 | 72,783.10 | 1.18 |
| | | Base | | 98.016880 | 63,710,972.00 | 98.128854 | 63,783,755.10 | 72,783.10 | 1.18 |
| 912797KL0 | TREASURY BILL 09/24 0.00000 | | | | | 5.095500 | 19 Sep 2024 | | |
| | | Local | 40,000,000.000 | 99.745225 | 39,898,090.00 | 99.745225 | 39,898,090.00 | 0.00 | 0.74 |
| | | Base | | 99.745225 | 39,898,090.00 | 99.745225 | 39,898,090.00 | 0.00 | 0.74 |
| 912797LW5 | TREASURY BILL 07/25 0.00000 | | | | | 4.505000 | 10 Jul 2025 | | |
| | | Local | 80,000,000.000 | 96.047263 | 76,837,810.67 | 96.319826 | 77,055,860.80 | 218,050.13 | 1.43 |
| | | Base | | 96.047263 | 76,837,810.67 | 96.319826 | 77,055,860.80 | 218,050.13 | 1.43 |
| 912797LZ8 | TREASURY BILL 01/25 0.00000 | | | | | 4.897000 | 30 Jan 2025 | | |
| | | Local | 40,000,000.000 | 97.945981 | 39,178,392.22 | 98.041788 | 39,216,715.20 | 38,322.98 | 0.73 |
| | | Base | | 97.945981 | 39,178,392.22 | 98.041788 | 39,216,715.20 | 38,322.98 | 0.73 |
| 912797MC8 | TREASURY BILL 11/24 0.00000 | | | | | 5.120000 | 19 Nov 2024 | | |
| | | Local | 25,000,000.000 | 98.876444 | 24,719,111.11 | 98.934031 | 24,733,507.75 | 14,396.64 | 0.46 |
| | | Base | | 98.876444 | 24,719,111.11 | 98.934031 | 24,733,507.75 | 14,396.64 | 0.46 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.380000 | 03 Sep 2024 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.37 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.37 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.380000 | 19 Sep 2024 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.37 |
| | | Base | | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.37 |
| 96332UJH4 | WHIRLPOOL CORP | | | | | 5.790000 | 17 Sep 2024 | | |
| | | Local | 11,763,000.000 | 99.742667 | 11,732,729.88 | 99.742667 | 11,732,729.92 | 0.04 | 0.22 |
| | | Base | | 99.742667 | 11,732,729.88 | 99.742667 | 11,732,729.92 | 0.04 | 0.22 |
| 979RFJ001 | ALLIANCE BANK OF ARIZONA MONEY | | | | | 5.480000 | 01 Sep 2024 | | |
| | | Local | 93,793.280 | 100.000000 | 93,793.28 | 100.000000 | 93,793.28 | 0.00 | 0.00 |
| | | Base | | 100.000000 | 93,793.28 | 100.000000 | 93,793.28 | 0.00 | 0.00 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 5.310000 | 03 Sep 2024 | | |
| | 377,897,477.920 | Local | 100.000000 | 377,897,477.92 | 100.000000 | 377,897,477.92 | 0.00 | 7.00 |
| | | Base | 100.000000 | 377,897,477.92 | 100.000000 | 377,897,477.92 | 0.00 | 7.00 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | 5.340000 | 19 Sep 2024 | | |
| | 50,000,000.000 | Local | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.93 |
| | | Base | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 0.93 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,904,954,271.200 | Local | | 1,895,241,293.95 | | 1,895,680,130.90 | 438,836.95 | 35.12 |
| | | Base | | 1,895,241,293.95 | | 1,895,680,130.90 | 438,836.95 | 35.12 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 1,904,954,271.200 | Base | | 1,895,241,293.95 | | 1,895,680,130.90 | 438,836.95 | 35.12 |
| **EQUITY** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 31607A703 | FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST | | | | | | | |
| | 77,306,259.190 | Local | 1.000000 | 77,306,259.19 | 1.000000 | 77,306,259.19 | 0.00 | 1.43 |
| | | Base | 1.000000 | 77,306,259.19 | 1.000000 | 77,306,259.19 | 0.00 | 1.43 |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | |
| | 122,547,222.080 | Local | 1.000000 | 122,547,222.08 | 1.000000 | 122,547,222.08 | 0.00 | 2.27 |
| | | Base | 1.000000 | 122,547,222.08 | 1.000000 | 122,547,222.08 | 0.00 | 2.27 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | | | | |
| | 22,813,256.460 | Local | 1.000000 | 22,813,256.46 | 1.000000 | 22,813,256.46 | 0.00 | 0.42 |
| | | Base | 1.000000 | 22,813,256.46 | 1.000000 | 22,813,256.46 | 0.00 | 0.42 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | | | | |
| | 110,925,732.110 | Local | 1.000000 | 110,925,732.11 | 1.000000 | 110,925,732.11 | 0.00 | 2.05 |
| | | Base | 1.000000 | 110,925,732.11 | 1.000000 | 110,925,732.11 | 0.00 | 2.05 |
| **US DOLLAR Total** | | | | | | | | |
| | 333,592,469.840 | Local | | 333,592,469.84 | | 333,592,469.84 | 0.00 | 6.18 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| | | Base | | | 333,592,469.84 | | 333,592,469.84 | 0.00 | 6.18 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 333,592,469.840 | | 333,592,469.84 | | 333,592,469.84 | 0.00 | 6.18 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 00108WAS9 | AEP TEXAS INC SR UNSECURED 05/29 5.45 | | | | | 5.450000 | 15 May 2029 | | |
| | | Local | 7,000,000.000 | 99.972426 | 6,998,069.83 | 103.540229 | 7,247,816.03 | 249,746.20 | 0.13 |
| | | Base | | 99.972426 | 6,998,069.83 | 103.540229 | 7,247,816.03 | 249,746.20 | 0.13 |
| 00206RML3 | AT+T INC SR UNSECURED 03/26 1.7 | | | | | 1.700000 | 25 Mar 2026 | | |
| | | Local | 7,000,000.000 | 99.947927 | 6,996,354.86 | 95.597256 | 6,691,807.92 | -304,546.94 | 0.12 |
| | | Base | | 99.947927 | 6,996,354.86 | 95.597256 | 6,691,807.92 | -304,546.94 | 0.12 |
| 00724PAE9 | ADOBE INC SR UNSECURED 04/27 4.85 | | | | | 4.850000 | 04 Apr 2027 | | |
| | | Local | 4,000,000.000 | 99.956426 | 3,998,257.05 | 101.619380 | 4,064,775.20 | 66,518.15 | 0.08 |
| | | Base | | 99.956426 | 3,998,257.05 | 101.619380 | 4,064,775.20 | 66,518.15 | 0.08 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | | 3.300000 | 13 Apr 2027 | | |
| | | Local | 7,000,000.000 | 99.888048 | 6,992,163.34 | 98.023489 | 6,861,644.23 | -130,519.11 | 0.13 |
| | | Base | | 99.888048 | 6,992,163.34 | 98.023489 | 6,861,644.23 | -130,519.11 | 0.13 |
| 023135CN4 | AMAZON.COM INC SR UNSECURED 12/25 4.6 | | | | | 4.600000 | 01 Dec 2025 | | |
| | | Local | 20,000,000.000 | 99.997407 | 19,999,481.48 | 100.269862 | 20,053,972.40 | 54,490.92 | 0.37 |
| | | Base | | 99.997407 | 19,999,481.48 | 100.269862 | 20,053,972.40 | 54,490.92 | 0.37 |
| 025537AR2 | AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1 | | | | | 1.000000 | 01 Nov 2025 | | |
| | | Local | 3,000,000.000 | 99.945542 | 2,998,366.25 | 95.581664 | 2,867,449.92 | -130,916.33 | 0.05 |
| | | Base | | 99.945542 | 2,998,366.25 | 95.581664 | 2,867,449.92 | -130,916.33 | 0.05 |
| 025816CR8 | AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR | | | | | 6.260000 | 04 Mar 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.186576 | 2,003,731.52 | 3,731.52 | 0.04 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.186576 | 2,003,731.52 | 3,731.52 | 0.04 |
| 025816CY3 | AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95 | | | | | 3.950000 | 01 Aug 2025 | | |
| | | Local | 10,000,000.000 | 99.968180 | 9,996,818.02 | 99.238180 | 9,923,818.00 | -73,000.02 | 0.18 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.968180 | 9,996,818.02 | 99.238180 | 9,923,818.00 | -73,000.02 | 0.18 |
| 025816DG1 | AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR | | | | 5.389000 | 28 Jul 2027 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 101.689226 | 20,337,845.20 | 337,845.20 | 0.38 |
| | | Base | 100.000000 | 20,000,000.00 | 101.689226 | 20,337,845.20 | 337,845.20 | 0.38 |
| 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 | 101.317534 | 3,039,526.02 | 39,526.02 | 0.06 |
| | | Base | 100.000000 | 3,000,000.00 | 101.317534 | 3,039,526.02 | 39,526.02 | 0.06 |
| 025816DT3 | AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR | | | | 5.645000 | 23 Apr 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.480389 | 10,148,038.90 | 148,038.90 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 101.480389 | 10,148,038.90 | 148,038.90 | 0.19 |
| 02582JJR2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A | | | | 0.900000 | 15 Nov 2026 | | |
| | 21,525,000.000 | Local | 98.989353 | 21,307,458.28 | 99.072150 | 21,325,280.29 | 17,822.01 | 0.40 |
| Original Face: | 21,525,000.000 | Base | 98.989353 | 21,307,458.28 | 99.072150 | 21,325,280.29 | 17,822.01 | 0.40 |
| 02582JJX9 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A | | | | 4.950000 | 15 Oct 2027 | | |
| | 6,000,000.000 | Local | 99.998037 | 5,999,882.22 | 100.300120 | 6,018,007.20 | 18,124.98 | 0.11 |
| Original Face: | 6,000,000.000 | Base | 99.998037 | 5,999,882.22 | 100.300120 | 6,018,007.20 | 18,124.98 | 0.11 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | 1.500000 | 13 Jan 2025 | | |
| | 15,000,000.000 | Local | 99.990227 | 14,998,534.00 | 98.696435 | 14,804,465.25 | -194,068.75 | 0.27 |
| | | Base | 99.990227 | 14,998,534.00 | 98.696435 | 14,804,465.25 | -194,068.75 | 0.27 |
| 02665WEE7 | AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR | | | | 6.270000 | 12 Jan 2026 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.608814 | 15,091,322.10 | 91,322.10 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 100.608814 | 15,091,322.10 | 91,322.10 | 0.28 |
| 02665WEQ0 | AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8 | | | | 5.800000 | 03 Oct 2025 | | |
| | 15,000,000.000 | Local | 99.948087 | 14,992,213.00 | 101.226389 | 15,183,958.35 | 191,745.35 | 0.28 |
| | | Base | 99.948087 | 14,992,213.00 | 101.226389 | 15,183,958.35 | 191,745.35 | 0.28 |
| 03027XBR0 | AMERICAN TOWER CORP SR UNSECURED 09/26 1.45 | | | | 1.450000 | 15 Sep 2026 | | |
| | 3,000,000.000 | Local | 99.782204 | 2,993,466.11 | 93.786659 | 2,813,599.77 | -179,866.34 | 0.05 |
| | | Base | 99.782204 | 2,993,466.11 | 93.786659 | 2,813,599.77 | -179,866.34 | 0.05 |
| 03027XCC2 | AMERICAN TOWER CORP SR UNSECURED 07/28 5.25 | | | | 5.250000 | 15 Jul 2028 | | |
| | 10,000,000.000 | Local | 99.776282 | 9,977,628.18 | 102.135582 | 10,213,558.20 | 235,930.02 | 0.19 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.776282 | 9,977,628.18 | 102.135582 | 10,213,558.20 | 235,930.02 | 0.19 |
| 03040WAL9 | AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4 | | | | 3.400000 | 01 Mar 2025 | | |
| | 9,046,000.000 | Local | 99.187110 | 8,972,465.93 | 99.136020 | 8,967,844.37 | -4,621.56 | 0.17 |
| | | Base | 99.187110 | 8,972,465.93 | 99.136020 | 8,967,844.37 | -4,621.56 | 0.17 |
| 031162DN7 | AMGEN INC SR UNSECURED 03/26 5.507 | | | | 5.507000 | 02 Mar 2026 | | |
| | 13,000,000.000 | Local | 100.000000 | 13,000,000.00 | 100.015647 | 13,002,034.11 | 2,034.11 | 0.24 |
| | | Base | 100.000000 | 13,000,000.00 | 100.015647 | 13,002,034.11 | 2,034.11 | 0.24 |
| 031162DP2 | AMGEN INC SR UNSECURED 03/28 5.15 | | | | 5.150000 | 02 Mar 2028 | | |
| | 3,000,000.000 | Local | 99.873515 | 2,996,205.46 | 102.135970 | 3,064,079.10 | 67,873.64 | 0.06 |
| | | Base | 99.873515 | 2,996,205.46 | 102.135970 | 3,064,079.10 | 67,873.64 | 0.06 |
| 037833DF4 | APPLE INC SR UNSECURED 01/25 2.75 | | | | 2.750000 | 13 Jan 2025 | | |
| | 45,000,000.000 | Local | 99.225767 | 44,651,595.36 | 99.205598 | 44,642,519.10 | -9,076.26 | 0.83 |
| | | Base | 99.225767 | 44,651,595.36 | 99.205598 | 44,642,519.10 | -9,076.26 | 0.83 |
| 037833DX5 | APPLE INC SR UNSECURED 08/25 0.55 | | | | 0.550000 | 20 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.954377 | 9,995,437.67 | 96.300547 | 9,630,054.70 | -365,382.97 | 0.18 |
| | | Base | 99.954377 | 9,995,437.67 | 96.300547 | 9,630,054.70 | -365,382.97 | 0.18 |
| 037833EB2 | APPLE INC SR UNSECURED 02/26 0.7 | | | | 0.700000 | 08 Feb 2026 | | |
| | 5,000,000.000 | Local | 99.935309 | 4,996,765.46 | 95.155406 | 4,757,770.30 | -238,995.16 | 0.09 |
| | | Base | 99.935309 | 4,996,765.46 | 95.155406 | 4,757,770.30 | -238,995.16 | 0.09 |
| 037833ES5 | APPLE INC SR UNSECURED 05/26 4.421 | | | | 4.421000 | 08 May 2026 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.132723 | 12,015,926.76 | 15,926.76 | 0.22 |
| | | Base | 100.000000 | 12,000,000.00 | 100.132723 | 12,015,926.76 | 15,926.76 | 0.22 |
| 040555CS1 | ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15 | | | | 3.150000 | 15 May 2025 | | |
| | 5,000,000.000 | Local | 101.067754 | 5,053,387.69 | 98.644904 | 4,932,245.20 | -121,142.49 | 0.09 |
| | | Base | 101.067754 | 5,053,387.69 | 98.644904 | 4,932,245.20 | -121,142.49 | 0.09 |
| 053332BC5 | AUTOZONE INC SR UNSECURED 02/28 4.5 | | | | 4.500000 | 01 Feb 2028 | | |
| | 12,000,000.000 | Local | 99.930898 | 11,991,707.78 | 100.021362 | 12,002,563.44 | 10,855.66 | 0.22 |
| | | Base | 99.930898 | 11,991,707.78 | 100.021362 | 12,002,563.44 | 10,855.66 | 0.22 |
| 053332BE1 | AUTOZONE INC SR UNSECURED 07/26 5.05 | | | | 5.050000 | 15 Jul 2026 | | |
| | 7,000,000.000 | Local | 99.921482 | 6,994,503.71 | 100.951056 | 7,066,573.92 | 72,070.21 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.921482 | 6,994,503.71 | 100.951056 | 7,066,573.92 | 72,070.21 | 0.13 |
| 053332BG6 | AUTOZONE INC SR UNSECURED 11/28 6.25 | | | | 6.250000 | 01 Nov 2028 | | |
| | 5,000,000.000 | Local | 99.919179 | 4,995,958.93 | 106.402296 | 5,320,114.80 | 324,155.87 | 0.10 |
| | | Base | 99.919179 | 4,995,958.93 | 106.402296 | 5,320,114.80 | 324,155.87 | 0.10 |
| 053332BJ0 | AUTOZONE INC SR UNSECURED 07/29 5.1 | | | | 5.100000 | 15 Jul 2029 | | |
| | 5,000,000.000 | Local | 99.894407 | 4,994,720.33 | 102.224914 | 5,111,245.70 | 116,525.37 | 0.09 |
| | | Base | 99.894407 | 4,994,720.33 | 102.224914 | 5,111,245.70 | 116,525.37 | 0.09 |
| 06048WK66 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | 0.850000 | 23 Dec 2025 | | |
| | 5,000,000.000 | Local | 99.920554 | 4,996,027.69 | 94.696128 | 4,734,806.40 | -261,221.29 | 0.09 |
| | | Base | 99.920554 | 4,996,027.69 | 94.696128 | 4,734,806.40 | -261,221.29 | 0.09 |
| 06048WL32 | BANK OF AMERICA CORP SR UNSECURED 02/26 0.8 | | | | 0.800000 | 24 Feb 2026 | | |
| | 5,371,000.000 | Local | 98.963083 | 5,315,307.20 | 94.144016 | 5,056,475.10 | -258,832.10 | 0.09 |
| | | Base | 98.963083 | 5,315,307.20 | 94.144016 | 5,056,475.10 | -258,832.10 | 0.09 |
| 06048WL81 | BANK OF AMERICA CORP SR UNSECURED 09/24 0.75 | | | | 0.750000 | 26 Sep 2024 | | |
| | 15,000,000.000 | Local | 99.995117 | 14,999,267.57 | 99.617374 | 14,942,606.10 | -56,661.47 | 0.28 |
| | | Base | 99.995117 | 14,999,267.57 | 99.617374 | 14,942,606.10 | -56,661.47 | 0.28 |
| 06048WU99 | BANK OF AMERICA CORP SR UNSECURED 09/24 3 | | | | 3.000000 | 27 Sep 2024 | | |
| | 16,000,000.000 | Local | 100.000000 | 16,000,000.00 | 99.717844 | 15,954,855.04 | -45,144.96 | 0.30 |
| | | Base | 100.000000 | 16,000,000.00 | 99.717844 | 15,954,855.04 | -45,144.96 | 0.30 |
| 06048WV64 | BANK OF AMERICA CORP SR UNSECURED 11/25 4 | | | | 4.000000 | 17 Nov 2025 | | |
| | 25,000,000.000 | Local | 99.945836 | 24,986,458.97 | 98.788039 | 24,697,009.75 | -289,449.22 | 0.46 |
| | | Base | 99.945836 | 24,986,458.97 | 98.788039 | 24,697,009.75 | -289,449.22 | 0.46 |
| 06048WW63 | BANK OF AMERICA CORP SR UNSECURED 06/27 5 | | | | 5.000000 | 22 Jun 2027 | | |
| | 20,000,000.000 | Local | 99.911300 | 19,982,259.97 | 100.035771 | 20,007,154.20 | 24,894.23 | 0.37 |
| | | Base | 99.911300 | 19,982,259.97 | 100.035771 | 20,007,154.20 | 24,894.23 | 0.37 |
| 06048WX70 | BANK OF AMERICA CORP SR UNSECURED 09/26 VAR | | | | 4.150000 | 01 Sep 2026 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.213102 | 19,842,620.40 | -157,379.60 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 99.213102 | 19,842,620.40 | -157,379.60 | 0.37 |
| 06048WZ29 | BANK OF AMERICA CORP SR UNSECURED 10/27 6 | | | | 6.000000 | 20 Oct 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.128270 | 10,012,827.00 | 12,827.00 | 0.19 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 10,000,000.00 | 100.128270 | 10,012,827.00 | 12,827.00 | 0.19 |
| 06048WZ86 | BANK OF AMERICA CORP SR UNSECURED 10/27 6.35 | | | | 6.350000 | 28 Oct 2027 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.250107 | 20,050,021.40 | 50,021.40 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 100.250107 | 20,050,021.40 | 50,021.40 | 0.37 |
| 06051GFP9 | BANK OF AMERICA CORP SUBORDINATED 04/25 3.95 | | | | 3.950000 | 21 Apr 2025 | | |
| | 10,000,000.000 | Local | 98.892393 | 9,889,239.34 | 99.218339 | 9,921,833.90 | 32,594.56 | 0.18 |
| | | Base | 98.892393 | 9,889,239.34 | 99.218339 | 9,921,833.90 | 32,594.56 | 0.18 |
| 06055JAA7 | BANK OF AMERICA CORP SR UNSECURED 01/28 5.4 | | | | 5.400000 | 25 Jan 2028 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 98.530792 | 19,706,158.40 | -293,841.60 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 98.530792 | 19,706,158.40 | -293,841.60 | 0.37 |
| 06055JAX7 | BANK OF AMERICA CORP SR UNSECURED 05/28 5.4 | | | | 5.400000 | 04 May 2028 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.506797 | 9,950,679.70 | -49,320.30 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.506797 | 9,950,679.70 | -49,320.30 | 0.18 |
| 06055JDV8 | BANK OF AMERICA CORP SR UNSECURED 03/27 5.5 | | | | 5.500000 | 25 Mar 2027 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.831063 | 14,974,659.45 | -25,340.55 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 99.831063 | 14,974,659.45 | -25,340.55 | 0.28 |
| 06055JEQ8 | BANK OF AMERICA CORP SR UNSECURED 12/25 5.55 | | | | 5.550000 | 03 Dec 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.815126 | 9,981,512.60 | -18,487.40 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.815126 | 9,981,512.60 | -18,487.40 | 0.18 |
| 06367UBV8 | BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR | | | | 2.650000 | 18 Nov 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 85.056000 | 8,505,600.00 | -1,494,400.00 | 0.16 |
| | | Base | 100.000000 | 10,000,000.00 | 85.056000 | 8,505,600.00 | -1,494,400.00 | 0.16 |
| 06367UEF0 | BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR | | | | 5.730000 | 13 Feb 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.531000 | 4,876,550.00 | -123,450.00 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 97.531000 | 4,876,550.00 | -123,450.00 | 0.09 |
| 06367WX81 | BANK OF MONTREAL SR UNSECURED 07/25 VAR | | | | 1.500000 | 30 Jul 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 96.167343 | 9,616,734.30 | -383,265.70 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 96.167343 | 9,616,734.30 | -383,265.70 | 0.18 |
| 06368GC54 | BANK OF MONTREAL SR UNSECURED 12/26 2 | | | | 2.000000 | 22 Dec 2026 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 93.571472 | 18,714,294.40 | -1,285,705.60 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 20,000,000.00 | 93.571472 | 18,714,294.40 | -1,285,705.60 | 0.35 |
| 06368GRY5 | BANK OF MONTREAL SR UNSECURED 05/27 4.15 | | | | 4.150000 | 13 May 2027 | | |
| | 16,000,000.000 | Local | 100.000000 | 16,000,000.00 | 95.985793 | 15,357,726.88 | -642,273.12 | 0.28 |
| | | Base | 100.000000 | 16,000,000.00 | 95.985793 | 15,357,726.88 | -642,273.12 | 0.28 |
| 06368LAP1 | BANK OF MONTREAL SR UNSECURED 09/24 4.25 | | | | 4.250000 | 14 Sep 2024 | | |
| | 9,000,000.000 | Local | 99.998855 | 8,999,896.97 | 99.959206 | 8,996,328.54 | -3,568.43 | 0.17 |
| | | Base | 99.998855 | 8,999,896.97 | 99.959206 | 8,996,328.54 | -3,568.43 | 0.17 |
| 06368LAQ9 | BANK OF MONTREAL SR UNSECURED 09/27 4.7 | | | | 4.700000 | 14 Sep 2027 | | |
| | 14,000,000.000 | Local | 99.972083 | 13,996,091.68 | 100.975187 | 14,136,526.18 | 140,434.50 | 0.26 |
| | | Base | 99.972083 | 13,996,091.68 | 100.975187 | 14,136,526.18 | 140,434.50 | 0.26 |
| 06368LGV2 | BANK OF MONTREAL SR UNSECURED 02/28 5.203 | | | | 5.203000 | 01 Feb 2028 | | |
| | 10,000,000.000 | Local | 99.997186 | 9,999,718.61 | 102.353161 | 10,235,316.10 | 235,597.49 | 0.19 |
| | | Base | 99.997186 | 9,999,718.61 | 102.353161 | 10,235,316.10 | 235,597.49 | 0.19 |
| 06374V5V4 | BANK OF MONTREAL SR UNSECURED 09/25 5 | | | | 5.000000 | 30 Sep 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.022110 | 20,004,422.00 | 4,422.00 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 100.022110 | 20,004,422.00 | 4,422.00 | 0.37 |
| 06374VC38 | BANK OF MONTREAL SR UNSECURED 11/27 6 | | | | 6.000000 | 30 Nov 2027 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.039953 | 20,007,990.60 | 7,990.60 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 100.039953 | 20,007,990.60 | 7,990.60 | 0.37 |
| 06405LAD3 | BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR | | | | 5.148000 | 22 May 2026 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.192532 | 12,023,103.84 | 23,103.84 | 0.22 |
| | | Base | 100.000000 | 12,000,000.00 | 100.192532 | 12,023,103.84 | 23,103.84 | 0.22 |
| 06406RAL1 | BANK OF NY MELLON CORP SR UNSECURED 10/24 2.1 | | | | 2.100000 | 24 Oct 2024 | | |
| | 7,000,000.000 | Local | 99.994923 | 6,999,644.63 | 99.553251 | 6,968,727.57 | -30,917.06 | 0.13 |
| | | Base | 99.994923 | 6,999,644.63 | 99.553251 | 6,968,727.57 | -30,917.06 | 0.13 |
| 06406RAQ0 | BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75 | | | | 0.750000 | 28 Jan 2026 | | |
| | 7,000,000.000 | Local | 99.939480 | 6,995,763.57 | 95.014528 | 6,651,016.96 | -344,746.61 | 0.12 |
| | | Base | 99.939480 | 6,995,763.57 | 95.014528 | 6,651,016.96 | -344,746.61 | 0.12 |
| 06406RBE6 | BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR | | | | 5.950000 | 25 Apr 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.158423 | 10,015,842.30 | 15,842.30 | 0.19 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 10,000,000.00 | 100.158423 | 10,015,842.30 | 15,842.30 | 0.19 |
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | 5.790000 | 10 Jan 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.036134 | 15,005,420.10 | 5,420.10 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 100.036134 | 15,005,420.10 | 5,420.10 | 0.28 |
| 06417XAB7 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45 | | | | 1.450000 | 10 Jan 2025 | | |
| | 5,000,000.000 | Local | 99.991902 | 4,999,595.12 | 98.696739 | 4,934,836.95 | -64,758.17 | 0.09 |
| | | Base | 99.991902 | 4,999,595.12 | 98.696739 | 4,934,836.95 | -64,758.17 | 0.09 |
| 06417XAN1 | BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75 | | | | 4.750000 | 02 Feb 2026 | | |
| | 10,000,000.000 | Local | 99.956860 | 9,995,685.98 | 100.242317 | 10,024,231.70 | 28,545.72 | 0.19 |
| | | Base | 99.956860 | 9,995,685.98 | 100.242317 | 10,024,231.70 | 28,545.72 | 0.19 |
| 06749NFM9 | BARCLAYS BANK PLC SR UNSECURED 01/26 5.55 | | | | 5.550000 | 23 Jan 2026 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.239923 | 15,035,988.45 | 35,988.45 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 100.239923 | 15,035,988.45 | 35,988.45 | 0.28 |
| 071813CH0 | BAXTER INTERNATIONAL INC SR UNSECURED 11/24 1.322 | | | | 1.322000 | 29 Nov 2024 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 99.020273 | 24,755,068.25 | -244,931.75 | 0.46 |
| | | Base | 100.000000 | 25,000,000.00 | 99.020273 | 24,755,068.25 | -244,931.75 | 0.46 |
| 07330NAT2 | TRUIST BANK SR UNSECURED 12/24 2.15 | | | | 2.150000 | 06 Dec 2024 | | |
| | 2,000,000.000 | Local | 99.991067 | 1,999,821.34 | 99.179440 | 1,983,588.80 | -16,232.54 | 0.04 |
| | | Base | 99.991067 | 1,999,821.34 | 99.179440 | 1,983,588.80 | -16,232.54 | 0.04 |
| 097023DA0 | BOEING CO SR UNSECURED 02/26 2.75 | | | | 2.750000 | 01 Feb 2026 | | |
| | 10,000,000.000 | Local | 95.467919 | 9,546,791.85 | 96.654088 | 9,665,408.80 | 118,616.95 | 0.18 |
| | | Base | 95.467919 | 9,546,791.85 | 96.654088 | 9,665,408.80 | 118,616.95 | 0.18 |
| 097023DJ1 | BOEING CO/THE SR UNSECURED 144A 05/29 6.298 | | | | 6.298000 | 01 May 2029 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 104.429468 | 3,132,884.04 | 132,884.04 | 0.06 |
| | | Base | 100.000000 | 3,000,000.00 | 104.429468 | 3,132,884.04 | 132,884.04 | 0.06 |
| 110122ED6 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95 | | | | 4.950000 | 20 Feb 2026 | | |
| | 7,000,000.000 | Local | 99.961261 | 6,997,288.30 | 100.887713 | 7,062,139.91 | 64,851.61 | 0.13 |
| | | Base | 99.961261 | 6,997,288.30 | 100.887713 | 7,062,139.91 | 64,851.61 | 0.13 |
| 12189LAT8 | BURLINGTN NORTH SANTA FE SR UNSECURED 09/24 3.4 | | | | 3.400000 | 01 Sep 2024 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 0.37 |
| 126650DS6 | CVS HEALTH CORP SR UNSECURED 02/26 5 | | | | 5.000000 | 20 Feb 2026 | | |
| | 12,000,000.000 | Local | 99.827147 | 11,979,257.63 | 100.288115 | 12,034,573.80 | 55,316.17 | 0.22 |
| | | Base | 99.827147 | 11,979,257.63 | 100.288115 | 12,034,573.80 | 55,316.17 | 0.22 |
| 12666DAB7 | CNH EQUIPMENT TRUST CNH 2023 B A2 | | | | 5.900000 | 16 Feb 2027 | | |
| | 8,760,407.930 | Local | 99.998475 | 8,760,274.33 | 100.260110 | 8,783,194.63 | 22,920.30 | 0.16 |
| Original Face: | 15,000,000.000 | Base | 99.998475 | 8,760,274.33 | 100.260110 | 8,783,194.63 | 22,920.30 | 0.16 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | 1.200000 | 23 Mar 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 98.457000 | 9,845,700.00 | -154,300.00 | 0.18 |
| 13605W3A7 | CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR | | | | 1.400000 | 14 Apr 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 93.130000 | 4,656,500.00 | -343,500.00 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 93.130000 | 4,656,500.00 | -343,500.00 | 0.09 |
| 13605WD32 | CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9 | | | | 0.900000 | 08 Sep 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 95.196987 | 14,279,548.05 | -720,451.95 | 0.26 |
| | | Base | 100.000000 | 15,000,000.00 | 95.196987 | 14,279,548.05 | -720,451.95 | 0.26 |
| 13605WN23 | CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9 | | | | 0.900000 | 25 Nov 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 94.422516 | 9,442,251.60 | -557,748.40 | 0.17 |
| | | Base | 100.000000 | 10,000,000.00 | 94.422516 | 9,442,251.60 | -557,748.40 | 0.17 |
| 13605WWG2 | CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR | | | | 2.000000 | 06 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.042194 | 9,804,219.40 | -195,780.60 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 98.042194 | 9,804,219.40 | -195,780.60 | 0.18 |
| 13607X3X3 | CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2 | | | | 2.000000 | 22 Dec 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 93.452957 | 9,345,295.70 | -654,704.30 | 0.17 |
| | | Base | 100.000000 | 10,000,000.00 | 93.452957 | 9,345,295.70 | -654,704.30 | 0.17 |
| 13607X7A9 | CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR | | | | 3.830000 | 09 May 2025 | | |
| | 40,000,000.000 | Local | 100.000000 | 40,000,000.00 | 99.144293 | 39,657,717.20 | -342,282.80 | 0.73 |
| | | Base | 100.000000 | 40,000,000.00 | 99.144293 | 39,657,717.20 | -342,282.80 | 0.73 |
| 13607XAL1 | CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35 | | | | 4.350000 | 28 Jul 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.594380 | 19,918,876.00 | -81,124.00 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 20,000,000.00 | 99.594380 | | 19,918,876.00 | -81,124.00 | 0.37 |
| 13607XNG8 | CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR | | | | 5.050000 | 06 Oct 2026 | | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.734047 | | 10,073,404.70 | 73,404.70 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 100.734047 | | 10,073,404.70 | 73,404.70 | 0.19 |
| 141781BU7 | CARGILL INC SR UNSECURED 144A 04/25 3.5 | | | | 3.500000 | 22 Apr 2025 | | | |
| | 2,000,000.000 | Local | 99.938101 | 1,998,762.02 | 99.017053 | | 1,980,341.06 | -18,420.96 | 0.04 |
| | | Base | 99.938101 | 1,998,762.02 | 99.017053 | | 1,980,341.06 | -18,420.96 | 0.04 |
| 141781BY9 | CARGILL INC SR UNSECURED 144A 10/25 4.875 | | | | 4.875000 | 10 Oct 2025 | | | |
| | 3,000,000.000 | Local | 99.966045 | 2,998,981.35 | 100.306437 | | 3,009,193.11 | 10,211.76 | 0.06 |
| | | Base | 99.966045 | 2,998,981.35 | 100.306437 | | 3,009,193.11 | 10,211.76 | 0.06 |
| 141781CA0 | CARGILL INC SR UNSECURED 144A 06/26 4.5 | | | | 4.500000 | 24 Jun 2026 | | | |
| | 8,000,000.000 | Local | 99.882851 | 7,990,628.07 | 100.229990 | | 8,018,399.20 | 27,771.13 | 0.15 |
| | | Base | 99.882851 | 7,990,628.07 | 100.229990 | | 8,018,399.20 | 27,771.13 | 0.15 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | 0.600000 | 13 Sep 2024 | | | |
| | 10,000,000.000 | Local | 99.998508 | 9,999,850.82 | 99.857038 | | 9,985,703.80 | -14,147.02 | 0.18 |
| | | Base | 99.998508 | 9,999,850.82 | 99.857038 | | 9,985,703.80 | -14,147.02 | 0.18 |
| 14913R2V8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4 | | | | 3.400000 | 13 May 2025 | | | |
| | 10,000,000.000 | Local | 99.969307 | 9,996,930.72 | 99.123886 | | 9,912,388.60 | -84,542.12 | 0.18 |
| | | Base | 99.969307 | 9,996,930.72 | 99.123886 | | 9,912,388.60 | -84,542.12 | 0.18 |
| 14913R3B1 | CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8 | | | | 4.800000 | 06 Jan 2026 | | | |
| | 10,000,000.000 | Local | 99.988360 | 9,998,835.99 | 100.508432 | | 10,050,843.20 | 52,007.21 | 0.19 |
| | | Base | 99.988360 | 9,998,835.99 | 100.508432 | | 10,050,843.20 | 52,007.21 | 0.19 |
| 161571HS6 | CHASE ISSUANCE TRUST CHAIT 2022 A1 A | | | | 3.970000 | 15 Sep 2027 | | | |
| | 7,500,000.000 | Local | 99.993976 | 7,499,548.20 | 99.240300 | | 7,443,022.50 | -56,525.70 | 0.14 |
| Original Face: | 7,500,000.000 | Base | 99.993976 | 7,499,548.20 | 99.240300 | | 7,443,022.50 | -56,525.70 | 0.14 |
| 17290A5R7 | CITIGROUP INC SR UNSECURED 06/27 VAR | | | | 4.416000 | 02 Jun 2027 | | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 96.223463 | | 9,622,346.30 | -377,653.70 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 96.223463 | | 9,622,346.30 | -377,653.70 | 0.18 |
| 17298CHQ4 | CITIGROUP INC SR UNSECURED 12/24 VAR | | | | 2.750000 | 30 Dec 2024 | | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.033374 | | 9,903,337.40 | -96,662.60 | 0.18 |

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|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 10,000,000.00 | 99.033374 | 9,903,337.40 | -96,662.60 | 0.18 |
| 17298CJN9 | CITIGROUP INC SR UNSECURED 06/25 1.4 | | | | 1.400000 | 19 Jun 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.077983 | 4,853,899.15 | -146,100.85 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 97.077983 | 4,853,899.15 | -146,100.85 | 0.09 |
| 17298CJP4 | CITIGROUP INC SR UNSECURED 06/25 VAR | | | | 2.300000 | 30 Jun 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.692279 | 9,769,227.90 | -230,772.10 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 97.692279 | 9,769,227.90 | -230,772.10 | 0.18 |
| 17298CKU1 | CITIGROUP INC SR UNSECURED 11/25 VAR | | | | 1.150000 | 25 Nov 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 94.432621 | 14,164,893.15 | -835,106.85 | 0.26 |
| | | Base | 100.000000 | 15,000,000.00 | 94.432621 | 14,164,893.15 | -835,106.85 | 0.26 |
| 17298CM39 | CITIGROUP INC SR UNSECURED 05/26 1.375 | | | | 1.375000 | 20 May 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 93.390237 | 4,669,511.85 | -330,488.15 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 93.390237 | 4,669,511.85 | -330,488.15 | 0.09 |
| 17328W4G0 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR | | | | 1.500000 | 31 Jul 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 95.761842 | 14,364,276.30 | -635,723.70 | 0.27 |
| | | Base | 100.000000 | 15,000,000.00 | 95.761842 | 14,364,276.30 | -635,723.70 | 0.27 |
| 17330RME2 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/24 5.45 | | | | 5.450000 | 21 Oct 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.891502 | 9,989,150.20 | -10,849.80 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 99.891502 | 9,989,150.20 | -10,849.80 | 0.19 |
| 17331CPT8 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR | | | | 5.281000 | 21 Feb 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.649717 | 19,929,943.40 | -70,056.60 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 99.649717 | 19,929,943.40 | -70,056.60 | 0.37 |
| 17331HH90 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 04/28 5.5 | | | | 5.500000 | 04 Apr 2028 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.484226 | 9,948,422.60 | -51,577.40 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.484226 | 9,948,422.60 | -51,577.40 | 0.18 |
| 18978FAA4 | CNH EQUIPMENT TRUST CNH 2024 A A1 | | | | 5.465000 | 14 Feb 2025 | | |
| | 1,841,497.630 | Local | 100.000000 | 1,841,497.63 | 100.003470 | 1,841,561.53 | 63.90 | 0.03 |
| Original Face: | 15,000,000.000 | Base | 100.000000 | 1,841,497.63 | 100.003470 | 1,841,561.53 | 63.90 | 0.03 |
| 18978JAB4 | CNH EQUIPMENT TRUST CNH 2024 B A2A | | | | 5.420000 | 15 Oct 2027 | | |
| | 3,000,000.000 | Local | 99.993144 | 2,999,794.32 | 100.558330 | 3,016,749.90 | 16,955.58 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 3,000,000.000 | Base | 99.993144 | 2,999,794.32 | 100.558330 | 3,016,749.90 | 16,955.58 | 0.06 |
| 191216CL2 | COCA COLA CO/THE SR UNSECURED 09/24 1.75 | | | | 1.750000 | 06 Sep 2024 | | |
| | 10,000,000.000 | Local | 100.008376 | 10,000,837.60 | 99.969357 | 9,996,935.70 | -3,901.90 | 0.19 |
| | | Base | 100.008376 | 10,000,837.60 | 99.969357 | 9,996,935.70 | -3,901.90 | 0.19 |
| 194162AM5 | COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1 | | | | 3.100000 | 15 Aug 2025 | | |
| | 5,000,000.000 | Local | 99.969982 | 4,998,499.10 | 98.706495 | 4,935,324.75 | -63,174.35 | 0.09 |
| | | Base | 99.969982 | 4,998,499.10 | 98.706495 | 4,935,324.75 | -63,174.35 | 0.09 |
| 21036PBN7 | CONSTELLATION BRANDS INC SR UNSECURED 02/26 5 | | | | 5.000000 | 02 Feb 2026 | | |
| | 4,000,000.000 | Local | 99.915998 | 3,996,639.91 | 100.005417 | 4,000,216.68 | 3,576.77 | 0.07 |
| | | Base | 99.915998 | 3,996,639.91 | 100.005417 | 4,000,216.68 | 3,576.77 | 0.07 |
| 21036PBQ0 | CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8 | | | | 4.800000 | 15 Jan 2029 | | |
| | 10,000,000.000 | Local | 99.901796 | 9,990,179.58 | 101.063113 | 10,106,311.30 | 116,131.72 | 0.19 |
| | | Base | 99.901796 | 9,990,179.58 | 101.063113 | 10,106,311.30 | 116,131.72 | 0.19 |
| 21688AAV4 | COOPERAT RABOBANK UA/NY 01/25 5 | | | | 5.000000 | 13 Jan 2025 | | |
| | 15,000,000.000 | Local | 99.997168 | 14,999,575.23 | 99.951195 | 14,992,679.25 | -6,895.98 | 0.28 |
| | | Base | 99.997168 | 14,999,575.23 | 99.951195 | 14,992,679.25 | -6,895.98 | 0.28 |
| 231021AV8 | CUMMINS INC SR UNSECURED 02/29 4.9 | | | | 4.900000 | 20 Feb 2029 | | |
| | 2,000,000.000 | Local | 99.829926 | 1,996,598.51 | 102.451320 | 2,049,026.40 | 52,427.89 | 0.04 |
| | | Base | 99.829926 | 1,996,598.51 | 102.451320 | 2,049,026.40 | 52,427.89 | 0.04 |
| 24422EVY2 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25 | | | | 1.250000 | 10 Jan 2025 | | |
| | 10,000,000.000 | Local | 99.994337 | 9,999,433.73 | 98.622279 | 9,862,227.90 | -137,205.83 | 0.18 |
| | | Base | 99.994337 | 9,999,433.73 | 98.622279 | 9,862,227.90 | -137,205.83 | 0.18 |
| 24422EWW5 | JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95 | | | | 4.950000 | 06 Jun 2025 | | |
| | 7,000,000.000 | Local | 99.977992 | 6,998,459.47 | 100.179915 | 7,012,594.05 | 14,134.58 | 0.13 |
| | | Base | 99.977992 | 6,998,459.47 | 100.179915 | 7,012,594.05 | 14,134.58 | 0.13 |
| 24422EXF1 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5 | | | | 4.500000 | 08 Jan 2027 | | |
| | 10,000,000.000 | Local | 99.911820 | 9,991,182.01 | 100.874112 | 10,087,411.20 | 96,229.19 | 0.19 |
| | | Base | 99.911820 | 9,991,182.01 | 100.874112 | 10,087,411.20 | 96,229.19 | 0.19 |
| 254687FN1 | WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35 | | | | 3.350000 | 24 Mar 2025 | | |
| | 7,000,000.000 | Local | 101.315978 | 7,092,118.45 | 99.124260 | 6,938,698.20 | -153,420.25 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 101.315978 | 7,092,118.45 | 99.124260 | 6,938,698.20 | -153,420.25 | 0.13 |
| 26441CCB9 | DUKE ENERGY CORP SR UNSECURED 01/27 4.85 | | | | 4.850000 | 05 Jan 2027 | | |
| | 7,000,000.000 | Local | 99.991282 | 6,999,389.76 | 100.977684 | 7,068,437.88 | 69,048.12 | 0.13 |
| | | Base | 99.991282 | 6,999,389.76 | 100.977684 | 7,068,437.88 | 69,048.12 | 0.13 |
| 278642AV5 | EBAY INC SR UNSECURED 03/25 1.9 | | | | 1.900000 | 11 Mar 2025 | | |
| | 2,000,000.000 | Local | 100.328682 | 2,006,573.64 | 98.329148 | 1,966,582.96 | -39,990.68 | 0.04 |
| | | Base | 100.328682 | 2,006,573.64 | 98.329148 | 1,966,582.96 | -39,990.68 | 0.04 |
| 278642AX1 | EBAY INC SR UNSECURED 05/26 1.4 | | | | 1.400000 | 10 May 2026 | | |
| | 5,000,000.000 | Local | 99.956144 | 4,997,807.22 | 94.782569 | 4,739,128.45 | -258,678.77 | 0.09 |
| | | Base | 99.956144 | 4,997,807.22 | 94.782569 | 4,739,128.45 | -258,678.77 | 0.09 |
| 3130AMU75 | FEDERAL HOME LOAN BANK BONDS 06/26 1 | | | | 1.000000 | 26 Jun 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 94.584765 | 9,458,476.50 | -541,523.50 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 94.584765 | 9,458,476.50 | -541,523.50 | 0.18 |
| 3130AP6V2 | FEDERAL HOME LOAN BANK BONDS 09/26 1.05 | | | | 1.050000 | 30 Sep 2026 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 93.934853 | 6,575,439.71 | -424,560.29 | 0.12 |
| | | Base | 100.000000 | 7,000,000.00 | 93.934853 | 6,575,439.71 | -424,560.29 | 0.12 |
| 3130APL45 | FEDERAL HOME LOAN BANK BONDS 04/25 1 | | | | 1.000000 | 28 Apr 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 97.573041 | 9,757,304.10 | -242,695.90 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 97.573041 | 9,757,304.10 | -242,695.90 | 0.18 |
| 3130APTT2 | FEDERAL HOME LOAN BANK BONDS 05/25 1 | | | | 1.000000 | 28 May 2025 | | |
| | 7,500,000.000 | Local | 100.000000 | 7,500,000.00 | 97.268587 | 7,295,144.03 | -204,855.97 | 0.14 |
| | | Base | 100.000000 | 7,500,000.00 | 97.268587 | 7,295,144.03 | -204,855.97 | 0.14 |
| 3130AQYX5 | FEDERAL HOME LOAN BANK BONDS 03/25 2.15 | | | | 2.150000 | 10 Mar 2025 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 98.649838 | 986,498.38 | -13,501.62 | 0.02 |
| | | Base | 100.000000 | 1,000,000.00 | 98.649838 | 986,498.38 | -13,501.62 | 0.02 |
| 3130ASQS1 | FEDERAL HOME LOAN BANK BONDS 10/24 4 | | | | 4.000000 | 28 Oct 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.804114 | 4,990,205.70 | -9,794.30 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 99.804114 | 4,990,205.70 | -9,794.30 | 0.09 |
| 3130ASZG7 | FEDERAL HOME LOAN BANK BONDS 09/24 4 | | | | 4.000000 | 16 Sep 2024 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.952549 | 19,990,509.80 | -9,490.20 | 0.37 |

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|---|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 20,000,000.00 | 99.952549 | 19,990,509.80 | -9,490.20 | 0.37 |
| 3130AT3P0 | FEDERAL HOME LOAN BANK BONDS 09/27 5 | | | | 5.000000 | 14 Sep 2027 | | |
| | 16,985,000.000 | Local | 100.000000 | 16,985,000.00 | 99.854196 | 16,960,235.19 | -24,764.81 | 0.31 |
| | | Base | 100.000000 | 16,985,000.00 | 99.854196 | 16,960,235.19 | -24,764.81 | 0.31 |
| 3130ATUR6 | FEDERAL HOME LOAN BANK BONDS 12/24 4.625 | | | | 4.625000 | 13 Dec 2024 | | |
| | 5,000,000.000 | Local | 100.069343 | 5,003,467.15 | 99.865523 | 4,993,276.15 | -10,191.00 | 0.09 |
| | | Base | 100.069343 | 5,003,467.15 | 99.865523 | 4,993,276.15 | -10,191.00 | 0.09 |
| 3130ATXQ5 | FEDERAL HOME LOAN BANK BONDS 12/24 5.25 | | | | 5.250000 | 13 Dec 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.990494 | 9,999,049.40 | -950.60 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 99.990494 | 9,999,049.40 | -950.60 | 0.19 |
| 3130AUPG3 | FEDERAL HOME LOAN BANK BONDS 02/26 5.3 | | | | 5.300000 | 05 Feb 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.944870 | 9,994,487.00 | -5,513.00 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 99.944870 | 9,994,487.00 | -5,513.00 | 0.19 |
| 3130B0Z85 | FEDERAL HOME LOAN BANK BONDS 04/26 5.55 | | | | 5.550000 | 23 Apr 2026 | | |
| | 9,885,000.000 | Local | 99.978071 | 9,882,832.27 | 100.015739 | 9,886,555.80 | 3,723.53 | 0.18 |
| | | Base | 99.978071 | 9,882,832.27 | 100.015739 | 9,886,555.80 | 3,723.53 | 0.18 |
| 3130B1K71 | FEDERAL HOME LOAN BANK BONDS 05/27 5.5 | | | | 5.500000 | 24 May 2027 | | |
| | 2,125,000.000 | Local | 100.000000 | 2,125,000.00 | 100.139632 | 2,127,967.18 | 2,967.18 | 0.04 |
| | | Base | 100.000000 | 2,125,000.00 | 100.139632 | 2,127,967.18 | 2,967.18 | 0.04 |
| 3130B2FS9 | FEDERAL HOME LOAN BANK BONDS 08/29 5.1 | | | | 5.100000 | 28 Aug 2029 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.929514 | 4,996,475.70 | -3,524.30 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 99.929514 | 4,996,475.70 | -3,524.30 | 0.09 |
| 3133EMBJ0 | FEDERAL FARM CREDIT BANK BONDS 09/25 0.53 | | | | 0.530000 | 29 Sep 2025 | | |
| | 15,000,000.000 | Local | 99.967716 | 14,995,157.44 | 96.258480 | 14,438,772.00 | -556,385.44 | 0.27 |
| | | Base | 99.967716 | 14,995,157.44 | 96.258480 | 14,438,772.00 | -556,385.44 | 0.27 |
| 3133EMHF2 | FEDERAL FARM CREDIT BANK BONDS 11/25 0.6 | | | | 0.600000 | 24 Nov 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.822001 | 4,791,100.05 | -208,899.95 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 95.822001 | 4,791,100.05 | -208,899.95 | 0.09 |
| 3133EMWH1 | FEDERAL FARM CREDIT BANK BONDS 04/25 0.71 | | | | 0.710000 | 21 Apr 2025 | | |
| | 5,000,000.000 | Local | 99.992049 | 4,999,602.46 | 97.545173 | 4,877,258.65 | -122,343.81 | 0.09 |

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|---|---|---|---|---|---|---|---|---|---|
| | | Base | 99.992049 | 4,999,602.46 | 97.545173 | 4,877,258.65 | -122,343.81 | | 0.09 |
| 3133ENQE3 | FEDERAL FARM CREDIT BANK BONDS 03/27 2.375 | | | | 2.375000 | 01 Mar 2027 | | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 96.088482 | 9,608,848.20 | -391,151.80 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 96.088482 | 9,608,848.20 | -391,151.80 | 0.18 |
| 3133EPA88 | FEDERAL FARM CREDIT BANK BONDS 11/25 5.49 | | | | 5.490000 | 06 Nov 2025 | | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.997249 | 9,999,724.90 | -275.10 | 0.19 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.997249 | 9,999,724.90 | -275.10 | 0.19 |
| 3133EPAA3 | FEDERAL FARM CREDIT BANK BONDS 02/28 5 | | | | 5.000000 | 01 Feb 2028 | | | |
| | | Local | 10,000,000.000 | 99.921965 | 9,992,196.46 | 99.988214 | 9,998,821.40 | 6,624.94 | 0.19 |
| | | Base | | 99.921965 | 9,992,196.46 | 99.988214 | 9,998,821.40 | 6,624.94 | 0.19 |
| 3133EPDR3 | FEDERAL FARM CREDIT BANK BONDS 03/28 5.375 | | | | 5.375000 | 21 Mar 2028 | | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.930759 | 9,993,075.90 | -6,924.10 | 0.19 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.930759 | 9,993,075.90 | -6,924.10 | 0.19 |
| 3133ERGD7 | FEDERAL FARM CREDIT BANK BONDS 06/26 5.32 | | | | 5.320000 | 04 Jun 2026 | | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.274743 | 10,027,474.30 | 27,474.30 | 0.19 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.274743 | 10,027,474.30 | 27,474.30 | 0.19 |
| 3133ERJP7 | FEDERAL FARM CREDIT BANK BONDS 07/26 5.125 | | | | 5.125000 | 01 Jul 2026 | | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.293072 | 10,029,307.20 | 29,307.20 | 0.19 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.293072 | 10,029,307.20 | 29,307.20 | 0.19 |
| 3133ERMH1 | FEDERAL FARM CREDIT BANK BONDS 07/27 5 | | | | 5.000000 | 29 Jul 2027 | | | |
| | | Local | 20,000,000.000 | 99.975641 | 19,995,128.10 | 100.321038 | 20,064,207.60 | 69,079.50 | 0.37 |
| | | Base | | 99.975641 | 19,995,128.10 | 100.321038 | 20,064,207.60 | 69,079.50 | 0.37 |
| 3133ERMV0 | FEDERAL FARM CREDIT BANK BONDS 04/27 5.18 | | | | 5.180000 | 30 Apr 2027 | | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.091289 | 5,004,564.45 | 4,564.45 | 0.09 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.091289 | 5,004,564.45 | 4,564.45 | 0.09 |
| 3133L8CR4 | FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5 | | | | 1.500000 | 01 Mar 2036 | | | |
| | | Local | 6,249,344.100 | 101.813143 | 6,362,653.65 | 88.736734 | 5,545,463.85 | -817,189.80 | 0.10 |
| Original Face: | | Base | 10,000,000.000 | 101.813143 | 6,362,653.65 | 88.736734 | 5,545,463.85 | -817,189.80 | 0.10 |
| 3134GVB31 | FREDDIE MAC NOTES 05/25 0.75 | | | | 0.750000 | 28 May 2025 | | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.187285 | 9,718,728.50 | -281,271.50 | 0.18 |

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|---|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 10,000,000.00 | 97.187285 | 9,718,728.50 | -281,271.50 | 0.18 | |
| 3134GWH82 | FREDDIE MAC NOTES 09/25 0.625 | | | | 0.625000 | 08 Sep 2025 | | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.144296 | 4,807,214.80 | -192,785.20 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 96.144296 | 4,807,214.80 | -192,785.20 | 0.09 | |
| 3134GWYX8 | FREDDIE MAC NOTES 10/25 0.5 | | | | 0.500000 | 15 Oct 2025 | | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.018071 | 4,800,903.55 | -199,096.45 | 0.09 | |
| | | Base | 100.000000 | 5,000,000.00 | 96.018071 | 4,800,903.55 | -199,096.45 | 0.09 | |
| 3134GXG24 | FREDDIE MAC NOTES 07/25 4.05 | | | | 4.050000 | 21 Jul 2025 | | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.372485 | 9,937,248.50 | -62,751.50 | 0.18 | |
| | | Base | 100.000000 | 10,000,000.00 | 99.372485 | 9,937,248.50 | -62,751.50 | 0.18 | |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | 4.050000 | 28 Aug 2025 | | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.529970 | 14,929,495.50 | -70,504.50 | 0.28 | |
| | | Base | 100.000000 | 15,000,000.00 | 99.529970 | 14,929,495.50 | -70,504.50 | 0.28 | |
| 3134GXS88 | FREDDIE MAC NOTES 02/25 4 | | | | 4.000000 | 28 Feb 2025 | | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.604598 | 19,920,919.60 | -79,080.40 | 0.37 | |
| | | Base | 100.000000 | 20,000,000.00 | 99.604598 | 19,920,919.60 | -79,080.40 | 0.37 | |
| 3134GYB27 | FREDDIE MAC NOTES 01/28 5.35 | | | | 5.350000 | 06 Jan 2028 | | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.762935 | 19,952,587.00 | -47,413.00 | 0.37 | |
| | | Base | 100.000000 | 20,000,000.00 | 99.762935 | 19,952,587.00 | -47,413.00 | 0.37 | |
| 3134H1WD1 | FREDDIE MAC NOTES 03/27 5.5 | | | | 5.500000 | 04 Mar 2027 | | | |
| | 10,000,000.000 | Local | 99.974401 | 9,997,440.05 | 100.001325 | 10,000,132.50 | 2,692.45 | 0.19 | |
| | | Base | 99.974401 | 9,997,440.05 | 100.001325 | 10,000,132.50 | 2,692.45 | 0.19 | |
| 3134HADH3 | FREDDIE MAC NOTES 08/29 5 | | | | 5.000000 | 03 Aug 2029 | | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.022517 | 10,002,251.70 | 2,251.70 | 0.19 | |
| | | Base | 100.000000 | 10,000,000.00 | 100.022517 | 10,002,251.70 | 2,251.70 | 0.19 | |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | 2.000000 | 25 Apr 2042 | | | |
| | 278,723.390 | Local | 101.195712 | 282,056.12 | 91.752730 | 255,736.32 | -26,319.80 | 0.00 | |
| Original Face: | 5,677,376.000 | Base | 101.195712 | 282,056.12 | 91.752730 | 255,736.32 | -26,319.80 | 0.00 | |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | 2.000000 | 25 May 2040 | | | |
| | 377,879.050 | Local | 101.104570 | 382,052.99 | 89.380310 | 337,749.47 | -44,303.52 | 0.01 | |

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|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 5,677,376.000 | 101.104570 | 382,052.99 | 89.380310 | 337,749.47 | -44,303.52 | 0.01 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.750000 | 25 Jul 2041 | | |
| | | Local | 372,235.770 | 100.635836 | 374,602.58 | 94.292770 | 350,991.42 | -23,611.16 | 0.01 |
| Original Face: | | Base | 6,713,909.000 | 100.635836 | 374,602.58 | 94.292770 | 350,991.42 | -23,611.16 | 0.01 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.250000 | 25 Feb 2028 | | |
| | | Local | 315,881.590 | 99.888300 | 315,528.75 | 95.420790 | 301,416.71 | -14,112.04 | 0.01 |
| Original Face: | | Base | 5,677,376.000 | 99.888300 | 315,528.75 | 95.420790 | 301,416.71 | -14,112.04 | 0.01 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.000000 | 25 Mar 2042 | | |
| | | Local | 635,000.880 | 101.215349 | 642,718.36 | 94.172350 | 597,995.25 | -44,723.11 | 0.01 |
| Original Face: | | Base | 6,995,663.000 | 101.215349 | 642,718.36 | 94.172350 | 597,995.25 | -44,723.11 | 0.01 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | | Local | 315,881.590 | 100.108101 | 316,223.06 | 95.752980 | 302,466.04 | -13,757.02 | 0.01 |
| Original Face: | | Base | 5,677,376.000 | 100.108101 | 316,223.06 | 95.752980 | 302,466.04 | -13,757.02 | 0.01 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | | Local | 612,994.860 | 100.555377 | 616,399.29 | 89.423590 | 548,162.01 | -68,237.28 | 0.01 |
| Original Face: | | Base | 11,354,753.000 | 100.555377 | 616,399.29 | 89.423590 | 548,162.01 | -68,237.28 | 0.01 |
| 3136AD2H1 | FANNIE MAE FNR 2013 43 XP | | | | | 1.500000 | 25 Aug 2041 | | |
| | | Local | 201,142.920 | 98.885255 | 198,900.69 | 94.921140 | 190,927.15 | -7,973.54 | 0.00 |
| Original Face: | | Base | 2,000,000.000 | 98.885255 | 198,900.69 | 94.921140 | 190,927.15 | -7,973.54 | 0.00 |
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 691,973.880 | 101.253055 | 700,644.69 | 89.380310 | 618,488.40 | -82,156.29 | 0.01 |
| Original Face: | | Base | 8,516,065.000 | 101.253055 | 700,644.69 | 89.380310 | 618,488.40 | -82,156.29 | 0.01 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 205,198.370 | 99.944663 | 205,084.82 | 96.452560 | 197,919.08 | -7,165.74 | 0.00 |
| Original Face: | | Base | 5,677,376.000 | 99.944663 | 205,084.82 | 96.452560 | 197,919.08 | -7,165.74 | 0.00 |
| 3136AJ2X3 | FANNIE MAE FNR 2014 25 WA | | | | | 1.500000 | 25 May 2029 | | |
| | | Local | 532,239.490 | 99.194827 | 527,954.04 | 94.930360 | 505,256.86 | -22,697.18 | 0.01 |
| Original Face: | | Base | 6,060,416.000 | 99.194827 | 527,954.04 | 94.930360 | 505,256.86 | -22,697.18 | 0.01 |
| 3136BD2B3 | FANNIE MAE FNR 2021 1 PC | | | | | 1.000000 | 25 Nov 2050 | | |
| | | Local | 4,123,801.850 | 99.772676 | 4,114,427.47 | 76.201040 | 3,142,379.90 | -972,047.57 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 7,000,000.000 | 99.772676 | 4,114,427.47 | 76.201040 | 3,142,379.90 | -972,047.57 | 0.06 |
| 3136G4A37 | FANNIE MAE NOTES 07/25 0.67 | | | | | 0.670000 | 28 Jul 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 96.502920 | 9,650,292.00 | -349,708.00 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 96.502920 | 9,650,292.00 | -349,708.00 | 0.18 |
| 3136G4X40 | FANNIE MAE NOTES 08/25 0.6 | | | | | 0.600000 | 26 Aug 2025 | | |
| | | Local | 10,000,000.000 | 99.994073 | 9,999,407.26 | 96.142434 | 9,614,243.40 | -385,163.86 | 0.18 |
| | | Base | | 99.994073 | 9,999,407.26 | 96.142434 | 9,614,243.40 | -385,163.86 | 0.18 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 43,163.190 | 98.640995 | 42,576.60 | 97.459940 | 42,066.82 | -509.78 | 0.00 |
| Original Face: | | Base | 2,838,688.000 | 98.640995 | 42,576.60 | 97.459940 | 42,066.82 | -509.78 | 0.00 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | | Local | 9,210.510 | 100.831550 | 9,287.10 | 98.881230 | 9,107.47 | -179.63 | 0.00 |
| Original Face: | | Base | 500,000.000 | 100.831550 | 9,287.10 | 98.881230 | 9,107.47 | -179.63 | 0.00 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 85,082.690 | 99.982182 | 85,067.53 | 97.078640 | 82,597.12 | -2,470.41 | 0.00 |
| Original Face: | | Base | 2,838,688.000 | 99.982182 | 85,067.53 | 97.078640 | 82,597.12 | -2,470.41 | 0.00 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | Local | 72,789.140 | 99.964569 | 72,763.35 | 97.352950 | 70,862.38 | -1,900.97 | 0.00 |
| Original Face: | | Base | 3,247,459.000 | 99.964569 | 72,763.35 | 97.352950 | 70,862.38 | -1,900.97 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 173,607.230 | 100.074179 | 173,736.01 | 98.100400 | 170,309.39 | -3,426.62 | 0.00 |
| Original Face: | | Base | 5,677,376.000 | 100.074179 | 173,736.01 | 98.100400 | 170,309.39 | -3,426.62 | 0.00 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | Local | 410,889.640 | 100.028652 | 411,007.37 | 95.848670 | 393,832.26 | -17,175.11 | 0.01 |
| Original Face: | | Base | 7,380,589.000 | 100.028652 | 411,007.37 | 95.848670 | 393,832.26 | -17,175.11 | 0.01 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | Local | 1,011,543.650 | 101.025989 | 1,021,921.98 | 91.075550 | 921,268.94 | -100,653.04 | 0.02 |
| Original Face: | | Base | 5,677,376.000 | 101.025989 | 1,021,921.98 | 91.075550 | 921,268.94 | -100,653.04 | 0.02 |
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | Local | 577,855.480 | 100.019295 | 577,966.98 | 92.143280 | 532,454.99 | -45,511.99 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 5,677,376.000 | 100.019295 | 577,966.98 | 92.143280 | 532,454.99 | -45,511.99 | 0.01 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | Local | 1,444,638.800 | 100.598050 | 1,453,278.46 | 92.886920 | 1,341,880.49 | -111,397.97 | 0.02 |
| Original Face: | | Base | 14,193,441.000 | 100.598050 | 1,453,278.46 | 92.886920 | 1,341,880.49 | -111,397.97 | 0.02 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 20,126.720 | 100.382029 | 20,203.61 | 99.749910 | 20,076.39 | -127.22 | 0.00 |
| Original Face: | | Base | 14,193,441.000 | 100.382029 | 20,203.61 | 99.749910 | 20,076.39 | -127.22 | 0.00 |
| 3137B1EM0 | FREDDIE MAC FHR 4191 AP | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 353,793.610 | 99.914249 | 353,490.23 | 93.738950 | 331,642.42 | -21,847.81 | 0.01 |
| Original Face: | | Base | 3,250,000.000 | 99.914249 | 353,490.23 | 93.738950 | 331,642.42 | -21,847.81 | 0.01 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | Local | 982,662.530 | 99.923329 | 981,909.11 | 90.928120 | 893,516.56 | -88,392.55 | 0.02 |
| Original Face: | | Base | 8,516,065.000 | 99.923329 | 981,909.11 | 90.928120 | 893,516.56 | -88,392.55 | 0.02 |
| 3137B2CF5 | FREDDIE MAC FHR 4203 DC | | | | | 1.750000 | 15 Apr 2033 | | |
| | | Local | 160,222.930 | 98.593878 | 157,970.00 | 95.399170 | 152,851.35 | -5,118.65 | 0.00 |
| Original Face: | | Base | 2,500,000.000 | 98.593878 | 157,970.00 | 95.399170 | 152,851.35 | -5,118.65 | 0.00 |
| 3137H3UP5 | FREDDIE MAC FHR 5159 TC | | | | | 1.500000 | 25 Oct 2051 | | |
| | | Local | 3,852,306.950 | 100.158674 | 3,858,419.55 | 85.106010 | 3,278,544.74 | -579,874.81 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 100.158674 | 3,858,419.55 | 85.106010 | 3,278,544.74 | -579,874.81 | 0.06 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | | Local | 217,323.150 | 100.788379 | 219,036.48 | 97.798510 | 212,538.80 | -6,497.68 | 0.00 |
| Original Face: | | Base | 44,567,405.000 | 100.788379 | 219,036.48 | 97.798510 | 212,538.80 | -6,497.68 | 0.00 |
| 31396WBV7 | FANNIE MAE FNR 2007 56 EP | | | | | 5.500000 | 25 Jun 2027 | | |
| | | Local | 4,957.230 | 102.888710 | 5,100.43 | 100.023630 | 4,958.40 | -142.03 | 0.00 |
| Original Face: | | Base | 1,000,000.000 | 102.888710 | 5,100.43 | 100.023630 | 4,958.40 | -142.03 | 0.00 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 316,634.050 | 104.951641 | 332,312.63 | 99.226570 | 314,185.11 | -18,127.52 | 0.01 |
| Original Face: | | Base | 24,898,134.000 | 104.951641 | 332,312.63 | 99.226570 | 314,185.11 | -18,127.52 | 0.01 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 97,388.270 | 103.912566 | 101,198.65 | 99.807590 | 97,200.89 | -3,997.76 | 0.00 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| Original Face: | | Base | 8,516,065.000 | 103.912566 | 101,198.65 | 99.807590 | 97,200.89 | -3,997.76 | 0.00 |
| 31424WFZ0 | FARMER MAC NOTES 03/26 5.1 | | | | | 5.100000 | 04 Mar 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.907710 | 9,990,771.00 | -9,229.00 | 0.19 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.907710 | 9,990,771.00 | -9,229.00 | 0.19 |
| 345340AA1 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A | | | | | 1.370000 | 17 Oct 2033 | | |
| | | Local | 5,000,000.000 | 96.616980 | 4,830,849.00 | 94.846290 | 4,742,314.50 | -88,534.50 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 96.616980 | 4,830,849.00 | 94.846290 | 4,742,314.50 | -88,534.50 | 0.09 |
| 38150AEL5 | GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1 | | | | | 1.000000 | 21 Dec 2025 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 94.832967 | 18,966,593.40 | -1,033,406.60 | 0.35 |
| | | Base | | 100.000000 | 20,000,000.00 | 94.832967 | 18,966,593.40 | -1,033,406.60 | 0.35 |
| 38150AF75 | GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR | | | | | 1.250000 | 18 Mar 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 94.510109 | 9,451,010.90 | -548,989.10 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 94.510109 | 9,451,010.90 | -548,989.10 | 0.18 |
| 38150AFG5 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR | | | | | 1.500000 | 30 Apr 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 94.650000 | 9,465,000.00 | -535,000.00 | 0.18 |
| | | Base | | 100.000000 | 10,000,000.00 | 94.650000 | 9,465,000.00 | -535,000.00 | 0.18 |
| 38150AFJ9 | GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45 | | | | | 1.450000 | 30 Apr 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 93.995277 | 9,399,527.70 | -600,472.30 | 0.17 |
| | | Base | | 100.000000 | 10,000,000.00 | 93.995277 | 9,399,527.70 | -600,472.30 | 0.17 |
| 38376JFP4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA | | | | | 4.000000 | 16 Nov 2039 | | |
| | | Local | 28,738.920 | 104.172286 | 29,937.99 | 98.270850 | 28,241.98 | -1,696.01 | 0.00 |
| Original Face: | | Base | 877,500.000 | 104.172286 | 29,937.99 | 98.270850 | 28,241.98 | -1,696.01 | 0.00 |
| 38378BWR6 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC | | | | | 1.718500 | 16 May 2045 | | |
| | | Local | 511,951.620 | 99.065871 | 507,169.33 | 87.489780 | 447,905.35 | -59,263.98 | 0.01 |
| Original Face: | | Base | 3,000,000.000 | 99.065871 | 507,169.33 | 87.489780 | 447,905.35 | -59,263.98 | 0.01 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 966,759.500 | 96.057892 | 928,648.80 | 91.655050 | 886,083.90 | -42,564.90 | 0.02 |
| Original Face: | | Base | 10,000,000.000 | 96.057892 | 928,648.80 | 91.655050 | 886,083.90 | -42,564.90 | 0.02 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 1,047,939.070 | 101.652837 | 1,065,259.79 | 92.639840 | 970,809.08 | -94,450.71 | 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 |
|---|---|---|---|---|---|---|---|---|
| Original Face: | 10,493,495.000 | Base | 101.652837 | 1,065,259.79 | 92.639840 | 970,809.08 | -94,450.71 | 0.02 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | 2.050000 | 16 Aug 2057 | | |
| | 1,907,959.400 | Local | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.03 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | 2.250000 | 20 Oct 2046 | | |
| | 50,064.690 | Local | 99.916828 | 50,023.05 | 98.081460 | 49,104.18 | -918.87 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 99.916828 | 50,023.05 | 98.081460 | 49,104.18 | -918.87 | 0.00 |
| 38381YQU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG | | | | 2.500000 | 20 Apr 2049 | | |
| | 284,682.990 | Local | 100.587973 | 286,356.85 | 88.614530 | 252,270.49 | -34,086.36 | 0.00 |
| Original Face: | 5,000,000.000 | Base | 100.587973 | 286,356.85 | 88.614530 | 252,270.49 | -34,086.36 | 0.00 |
| 38382NFY8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA | | | | 1.500000 | 20 Feb 2051 | | |
| | 2,469,932.900 | Local | 102.050768 | 2,520,585.49 | 80.877430 | 1,997,618.25 | -522,967.24 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 102.050768 | 2,520,585.49 | 80.877430 | 1,997,618.25 | -522,967.24 | 0.04 |
| 427866AU2 | HERSHEY COMPANY SR UNSECURED 08/25 3.2 | | | | 3.200000 | 21 Aug 2025 | | |
| | 6,253,000.000 | Local | 99.943043 | 6,249,438.50 | 98.805248 | 6,178,292.16 | -71,146.34 | 0.11 |
| | | Base | 99.943043 | 6,249,438.50 | 98.805248 | 6,178,292.16 | -71,146.34 | 0.11 |
| 427866BC1 | HERSHEY COMPANY SR UNSECURED 11/24 2.05 | | | | 2.050000 | 15 Nov 2024 | | |
| | 1,000,000.000 | Local | 99.996498 | 999,964.98 | 99.342585 | 993,425.85 | -6,539.13 | 0.02 |
| | | Base | 99.996498 | 999,964.98 | 99.342585 | 993,425.85 | -6,539.13 | 0.02 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | 0.900000 | 01 Jun 2025 | | |
| | 2,000,000.000 | Local | 99.972341 | 1,999,446.81 | 97.145957 | 1,942,919.14 | -56,527.67 | 0.04 |
| | | Base | 99.972341 | 1,999,446.81 | 97.145957 | 1,942,919.14 | -56,527.67 | 0.04 |
| 427866BH0 | HERSHEY COMPANY SR UNSECURED 05/28 4.25 | | | | 4.250000 | 04 May 2028 | | |
| | 5,000,000.000 | Local | 99.892058 | 4,994,602.91 | 100.401633 | 5,020,081.65 | 25,478.74 | 0.09 |
| | | Base | 99.892058 | 4,994,602.91 | 100.401633 | 5,020,081.65 | 25,478.74 | 0.09 |
| 437076CR1 | HOME DEPOT INC SR UNSECURED 09/25 4 | | | | 4.000000 | 15 Sep 2025 | | |
| | 5,000,000.000 | Local | 99.987013 | 4,999,350.66 | 99.552590 | 4,977,629.50 | -21,721.16 | 0.09 |
| | | Base | 99.987013 | 4,999,350.66 | 99.552590 | 4,977,629.50 | -21,721.16 | 0.09 |
| 437076CU4 | HOME DEPOT INC SR UNSECURED 04/25 5.125 | | | | 5.125000 | 30 Apr 2025 | | |
| | 8,000,000.000 | Local | 99.968864 | 7,997,509.13 | 100.267555 | 8,021,404.40 | 23,895.27 | 0.15 |

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| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.968864 | 7,997,509.13 | 100.267555 | 8,021,404.40 | 23,895.27 | 0.15 |
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | 4.875000 | 25 Jun 2027 | | |
| | 5,000,000.000 | Local | 99.688256 | 4,984,412.80 | 101.925435 | 5,096,271.75 | 111,858.95 | 0.09 |
| | | Base | 99.688256 | 4,984,412.80 | 101.925435 | 5,096,271.75 | 111,858.95 | 0.09 |
| 438516CB0 | HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35 | | | | 1.350000 | 01 Jun 2025 | | |
| | 3,000,000.000 | Local | 99.998516 | 2,999,955.48 | 97.578370 | 2,927,351.10 | -72,604.38 | 0.05 |
| | | Base | 99.998516 | 2,999,955.48 | 97.578370 | 2,927,351.10 | -72,604.38 | 0.05 |
| 449276AA2 | IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7 | | | | 4.700000 | 05 Feb 2026 | | |
| | 25,000,000.000 | Local | 99.910407 | 24,977,601.84 | 100.269919 | 25,067,479.75 | 89,877.91 | 0.46 |
| | | Base | 99.910407 | 24,977,601.84 | 100.269919 | 25,067,479.75 | 89,877.91 | 0.46 |
| 449276AB0 | IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6 | | | | 4.600000 | 05 Feb 2027 | | |
| | 10,000,000.000 | Local | 99.870572 | 9,987,057.16 | 100.679209 | 10,067,920.90 | 80,863.74 | 0.19 |
| | | Base | 99.870572 | 9,987,057.16 | 100.679209 | 10,067,920.90 | 80,863.74 | 0.19 |
| 459200KM2 | IBM CORP SR UNSECURED 02/27 2.2 | | | | 2.200000 | 09 Feb 2027 | | |
| | 2,000,000.000 | Local | 99.992984 | 1,999,859.68 | 95.022112 | 1,900,442.24 | -99,417.44 | 0.04 |
| | | Base | 99.992984 | 1,999,859.68 | 95.022112 | 1,900,442.24 | -99,417.44 | 0.04 |
| 459200KS9 | IBM CORP SR UNSECURED 07/25 4 | | | | 4.000000 | 27 Jul 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.396718 | 19,879,343.60 | -120,656.40 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 99.396718 | 19,879,343.60 | -120,656.40 | 0.37 |
| 459200KW0 | IBM CORP SR UNSECURED 02/26 4.5 | | | | 4.500000 | 06 Feb 2026 | | |
| | 20,000,000.000 | Local | 99.902852 | 19,980,570.35 | 100.039195 | 20,007,839.00 | 27,268.65 | 0.37 |
| | | Base | 99.902852 | 19,980,570.35 | 100.039195 | 20,007,839.00 | 27,268.65 | 0.37 |
| 46514AL72 | ISRAEL ST 12/25 5.36 | | | | 5.360000 | 01 Dec 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.015900 | 5,000,795.00 | 795.00 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 100.015900 | 5,000,795.00 | 795.00 | 0.09 |
| 46632FTX3 | JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15 | | | | 5.150000 | 05 Feb 2029 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.553236 | 5,027,661.80 | 27,661.80 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 100.553236 | 5,027,661.80 | 27,661.80 | 0.09 |
| 46632FUG8 | JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8 | | | | 4.800000 | 29 Jul 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.492950 | 10,049,295.00 | 49,295.00 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 10,000,000.00 | 100.492950 | 10,049,295.00 | 49,295.00 | 0.19 |
| 46647PCV6 | JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR | | | | 2.595000 | 24 Feb 2026 | | |
| | 5,850,000.000 | Local | 98.497293 | 5,762,091.62 | 98.731539 | 5,775,795.03 | 13,703.41 | 0.11 |
| | | Base | 98.497293 | 5,762,091.62 | 98.731539 | 5,775,795.03 | 13,703.41 | 0.11 |
| 46647PDM5 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 5.546000 | 15 Dec 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.017594 | 20,003,518.80 | 3,518.80 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 100.017594 | 20,003,518.80 | 3,518.80 | 0.37 |
| 46647PEA0 | JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR | | | | 5.040000 | 23 Jan 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 101.194428 | 5,059,721.40 | 59,721.40 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 101.194428 | 5,059,721.40 | 59,721.40 | 0.09 |
| 46647PEL6 | JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR | | | | 4.979000 | 22 Jul 2028 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.288241 | 10,128,824.10 | 128,824.10 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 101.288241 | 10,128,824.10 | 128,824.10 | 0.19 |
| 47786WAB6 | JOHN DEERE OWNER TRUST JDOT 2024 B A2A | | | | 5.420000 | 17 May 2027 | | |
| | 3,500,000.000 | Local | 99.994588 | 3,499,810.58 | 100.761600 | 3,526,656.00 | 26,845.42 | 0.07 |
| Original Face: | 3,500,000.000 | Base | 99.994588 | 3,499,810.58 | 100.761600 | 3,526,656.00 | 26,845.42 | 0.07 |
| 47787CAB9 | JOHN DEERE OWNER TRUST JDOT 2023 C A2 | | | | 5.760000 | 17 Aug 2026 | | |
| | 10,607,575.970 | Local | 99.995414 | 10,607,089.50 | 100.160570 | 10,624,608.55 | 17,519.05 | 0.20 |
| Original Face: | 17,000,000.000 | Base | 99.995414 | 10,607,089.50 | 100.160570 | 10,624,608.55 | 17,519.05 | 0.20 |
| 47787JAC2 | JOHN DEERE OWNER TRUST JDOT 2022 A A3 | | | | 2.320000 | 15 Sep 2026 | | |
| | 1,393,185.910 | Local | 99.989753 | 1,393,043.15 | 98.547270 | 1,372,946.68 | -20,096.47 | 0.03 |
| Original Face: | 3,000,000.000 | Base | 99.989753 | 1,393,043.15 | 98.547270 | 1,372,946.68 | -20,096.47 | 0.03 |
| 477920AB8 | JOHN DEERE OWNER TRUST JDOT 2023 B A2 | | | | 5.590000 | 15 Jun 2026 | | |
| | 2,061,621.850 | Local | 99.996358 | 2,061,546.76 | 100.058450 | 2,062,826.87 | 1,280.11 | 0.04 |
| Original Face: | 4,000,000.000 | Base | 99.996358 | 2,061,546.76 | 100.058450 | 2,062,826.87 | 1,280.11 | 0.04 |
| 478160CN2 | JOHNSON + JOHNSON SR UNSECURED 09/25 0.55 | | | | 0.550000 | 01 Sep 2025 | | |
| | 5,000,000.000 | Local | 99.978295 | 4,998,914.75 | 96.218367 | 4,810,918.35 | -187,996.40 | 0.09 |
| | | Base | 99.978295 | 4,998,914.75 | 96.218367 | 4,810,918.35 | -187,996.40 | 0.09 |
| 48125LRU8 | JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11 | | | | 5.110000 | 08 Dec 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 101.709961 | 10,170,996.10 | 170,996.10 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 10,000,000.00 | 101.709961 | 10,170,996.10 | 170,996.10 | 0.19 |
| 48128GV56 | JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8 | | | | 0.800000 | 18 Aug 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.346912 | 4,767,345.60 | -232,654.40 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 95.346912 | 4,767,345.60 | -232,654.40 | 0.09 |
| 48133U5S7 | JPMORGAN CHASE FINANCIAL COMPANY GUAR 04/25 5.15 | | | | 5.150000 | 28 Apr 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.812183 | 9,981,218.30 | -18,781.70 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.812183 | 9,981,218.30 | -18,781.70 | 0.18 |
| 49327M3G7 | KEY BANK NA SR UNSECURED 01/26 4.7 | | | | 4.700000 | 26 Jan 2026 | | |
| | 3,000,000.000 | Local | 99.959857 | 2,998,795.71 | 99.573616 | 2,987,208.48 | -11,587.23 | 0.06 |
| | | Base | 99.959857 | 2,998,795.71 | 99.573616 | 2,987,208.48 | -11,587.23 | 0.06 |
| 49456BAZ4 | KINDER MORGAN INC SR UNSECURED 08/29 5.1 | | | | 5.100000 | 01 Aug 2029 | | |
| | 3,000,000.000 | Local | 99.845429 | 2,995,362.88 | 101.896968 | 3,056,909.04 | 61,546.16 | 0.06 |
| | | Base | 99.845429 | 2,995,362.88 | 101.896968 | 3,056,909.04 | 61,546.16 | 0.06 |
| 501044DR9 | KROGER CO SR UNSECURED 08/26 4.7 | | | | 4.700000 | 15 Aug 2026 | | |
| | 5,000,000.000 | Local | 99.996027 | 4,999,801.33 | 100.269761 | 5,013,488.05 | 13,686.72 | 0.09 |
| | | Base | 99.996027 | 4,999,801.33 | 100.269761 | 5,013,488.05 | 13,686.72 | 0.09 |
| 532457CE6 | ELI LILLY + CO SR UNSECURED 02/26 5 | | | | 5.000000 | 27 Feb 2026 | | |
| | 10,000,000.000 | Local | 99.915166 | 9,991,516.56 | 100.011690 | 10,001,169.00 | 9,652.44 | 0.19 |
| | | Base | 99.915166 | 9,991,516.56 | 100.011690 | 10,001,169.00 | 9,652.44 | 0.19 |
| 539830BU2 | LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95 | | | | 4.950000 | 15 Oct 2025 | | |
| | 2,000,000.000 | Local | 99.887819 | 1,997,756.38 | 100.449600 | 2,008,992.00 | 11,235.62 | 0.04 |
| | | Base | 99.887819 | 1,997,756.38 | 100.449600 | 2,008,992.00 | 11,235.62 | 0.04 |
| 548661EK9 | LOWE S COS INC SR UNSECURED 09/25 4.4 | | | | 4.400000 | 08 Sep 2025 | | |
| | 5,000,000.000 | Local | 99.991141 | 4,999,557.06 | 99.629855 | 4,981,492.75 | -18,064.31 | 0.09 |
| | | Base | 99.991141 | 4,999,557.06 | 99.629855 | 4,981,492.75 | -18,064.31 | 0.09 |
| 548661EP8 | LOWE S COS INC SR UNSECURED 04/26 4.8 | | | | 4.800000 | 01 Apr 2026 | | |
| | 2,000,000.000 | Local | 99.990548 | 1,999,810.95 | 100.304204 | 2,006,084.08 | 6,273.13 | 0.04 |
| | | Base | 99.990548 | 1,999,810.95 | 100.304204 | 2,006,084.08 | 6,273.13 | 0.04 |
| 55279HAV2 | MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65 | | | | 4.650000 | 27 Jan 2026 | | |
| | 20,000,000.000 | Local | 99.915699 | 19,983,139.78 | 99.378946 | 19,875,789.20 | -107,350.58 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.915699 | 19,983,139.78 | 99.378946 | 19,875,789.20 | -107,350.58 | 0.37 |
| 579780AR8 | MCCORMICK + CO SR UNSECURED 02/26 0.9 | | | | 0.900000 | 15 Feb 2026 | | |
| | 5,000,000.000 | Local | 99.923252 | 4,996,162.62 | 94.714664 | 4,735,733.20 | -260,429.42 | 0.09 |
| | | Base | 99.923252 | 4,996,162.62 | 94.714664 | 4,735,733.20 | -260,429.42 | 0.09 |
| 58013MFN9 | MCDONALD S CORP SR UNSECURED 07/25 3.3 | | | | 3.300000 | 01 Jul 2025 | | |
| | 10,000,000.000 | Local | 99.986458 | 9,998,645.83 | 98.774016 | 9,877,401.60 | -121,244.23 | 0.18 |
| | | Base | 99.986458 | 9,998,645.83 | 98.774016 | 9,877,401.60 | -121,244.23 | 0.18 |
| 58013MFU3 | MCDONALD S CORP SR UNSECURED 08/28 4.8 | | | | 4.800000 | 14 Aug 2028 | | |
| | 18,000,000.000 | Local | 99.971674 | 17,994,901.25 | 101.825282 | 18,328,550.76 | 333,649.51 | 0.34 |
| | | Base | 99.971674 | 17,994,901.25 | 101.825282 | 18,328,550.76 | 333,649.51 | 0.34 |
| 58013MFX7 | MCDONALD S CORP SR UNSECURED 05/29 5 | | | | 5.000000 | 17 May 2029 | | |
| | 6,000,000.000 | Local | 99.643478 | 5,978,608.69 | 102.801451 | 6,168,087.06 | 189,478.37 | 0.11 |
| | | Base | 99.643478 | 5,978,608.69 | 102.801451 | 6,168,087.06 | 189,478.37 | 0.11 |
| 58933YBC8 | MERCK + CO INC SR UNSECURED 06/27 1.7 | | | | 1.700000 | 10 Jun 2027 | | |
| | 4,250,000.000 | Local | 99.978336 | 4,249,079.27 | 93.702002 | 3,982,335.09 | -266,744.18 | 0.07 |
| | | Base | 99.978336 | 4,249,079.27 | 93.702002 | 3,982,335.09 | -266,744.18 | 0.07 |
| 60920LAQ7 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/24 0.75 | | | | 0.750000 | 24 Sep 2024 | | |
| | 4,000,000.000 | Local | 99.996756 | 3,999,870.23 | 99.719406 | 3,988,776.24 | -11,093.99 | 0.07 |
| | | Base | 99.996756 | 3,999,870.23 | 99.719406 | 3,988,776.24 | -11,093.99 | 0.07 |
| 60920LAS3 | MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25 | | | | 4.250000 | 15 Sep 2025 | | |
| | 5,000,000.000 | Local | 99.885682 | 4,994,284.12 | 99.457693 | 4,972,884.65 | -21,399.47 | 0.09 |
| | | Base | 99.885682 | 4,994,284.12 | 99.457693 | 4,972,884.65 | -21,399.47 | 0.09 |
| 63305LK36 | NATIONAL BANK OF CANADA SR UNSECURED 07/27 5.15 | | | | 5.150000 | 22 Jul 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.958170 | 9,995,817.00 | -4,183.00 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 99.958170 | 9,995,817.00 | -4,183.00 | 0.19 |
| 63305LPB3 | NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05 | | | | 5.050000 | 15 Sep 2027 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.000065 | 20,000,013.00 | 13.00 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 100.000065 | 20,000,013.00 | 13.00 | 0.37 |
| 63305LPF4 | NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125 | | | | 5.125000 | 30 Sep 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.619036 | 19,923,807.20 | -76,192.80 | 0.37 |

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|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 20,000,000.00 | 99.619036 | 19,923,807.20 | -76,192.80 | 0.37 |
| 63305LSR5 | NATIONAL BANK OF CANADA SR UNSECURED 06/26 6 | | | | 6.000000 | 29 Jun 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.027333 | 10,002,733.30 | 2,733.30 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 100.027333 | 10,002,733.30 | 2,733.30 | 0.19 |
| 63743HEW8 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1 | | | | 1.000000 | 15 Jun 2026 | | |
| | 15,000,000.000 | Local | 99.913493 | 14,987,023.95 | 93.998785 | 14,099,817.75 | -887,206.20 | 0.26 |
| | | Base | 99.913493 | 14,987,023.95 | 93.998785 | 14,099,817.75 | -887,206.20 | 0.26 |
| 63743HEY4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/24 1 | | | | 1.000000 | 18 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.996034 | 4,999,801.71 | 99.382318 | 4,969,115.90 | -30,685.81 | 0.09 |
| | | Base | 99.996034 | 4,999,801.71 | 99.382318 | 4,969,115.90 | -30,685.81 | 0.09 |
| 63743HFE7 | NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45 | | | | 3.450000 | 15 Jun 2025 | | |
| | 5,000,000.000 | Local | 99.992401 | 4,999,620.03 | 98.868414 | 4,943,420.70 | -56,199.33 | 0.09 |
| | | Base | 99.992401 | 4,999,620.03 | 98.868414 | 4,943,420.70 | -56,199.33 | 0.09 |
| 63743HFF4 | NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45 | | | | 5.450000 | 30 Oct 2025 | | |
| | 7,000,000.000 | Local | 99.945556 | 6,996,188.91 | 100.910986 | 7,063,769.02 | 67,580.11 | 0.13 |
| | | Base | 99.945556 | 6,996,188.91 | 100.910986 | 7,063,769.02 | 67,580.11 | 0.13 |
| 63743HFG2 | NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8 | | | | 4.800000 | 15 Mar 2028 | | |
| | 10,000,000.000 | Local | 99.882885 | 9,988,288.50 | 101.322796 | 10,132,279.60 | 143,991.10 | 0.19 |
| | | Base | 99.882885 | 9,988,288.50 | 101.322796 | 10,132,279.60 | 143,991.10 | 0.19 |
| 63743HFH0 | NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45 | | | | 4.450000 | 13 Mar 2026 | | |
| | 5,000,000.000 | Local | 99.963570 | 4,998,178.48 | 99.973048 | 4,998,652.40 | 473.92 | 0.09 |
| | | Base | 99.963570 | 4,998,178.48 | 99.973048 | 4,998,652.40 | 473.92 | 0.09 |
| 63743HFK3 | NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6 | | | | 5.600000 | 13 Nov 2026 | | |
| | 8,000,000.000 | Local | 99.974051 | 7,997,924.04 | 102.351683 | 8,188,134.64 | 190,210.60 | 0.15 |
| | | Base | 99.974051 | 7,997,924.04 | 102.351683 | 8,188,134.64 | 190,210.60 | 0.15 |
| 63743HFR8 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1 | | | | 5.100000 | 06 May 2027 | | |
| | 8,000,000.000 | Local | 99.944027 | 7,995,522.17 | 101.892975 | 8,151,438.00 | 155,915.83 | 0.15 |
| | | Base | 99.944027 | 7,995,522.17 | 101.892975 | 8,151,438.00 | 155,915.83 | 0.15 |
| 64105MAA9 | NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65 | | | | 4.650000 | 12 Mar 2029 | | |
| | 10,000,000.000 | Local | 99.862680 | 9,986,268.03 | 101.798391 | 10,179,839.10 | 193,571.07 | 0.19 |

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|---|---|---|---|---|---|---|---|---|---|
| | | Base | | 99.862680 | 9,986,268.03 | 101.798391 | 10,179,839.10 | 193,571.07 | 0.19 |
| 641062BK9 | NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25 | | | | | 5.250000 | 13 Mar 2026 | | |
| | | Local | 7,000,000.000 | 99.982490 | 6,998,774.31 | 101.430846 | 7,100,159.22 | 101,384.91 | 0.13 |
| | | Base | | 99.982490 | 6,998,774.31 | 101.430846 | 7,100,159.22 | 101,384.91 | 0.13 |
| 65339KBP4 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051 | | | | | 6.051000 | 01 Mar 2025 | | |
| | | Local | 3,000,000.000 | 100.065258 | 3,001,957.74 | 100.432602 | 3,012,978.06 | 11,020.32 | 0.06 |
| | | Base | | 100.065258 | 3,001,957.74 | 100.432602 | 3,012,978.06 | 11,020.32 | 0.06 |
| 65339KCG3 | NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45 | | | | | 4.450000 | 20 Jun 2025 | | |
| | | Local | 5,000,000.000 | 99.992992 | 4,999,649.61 | 99.624935 | 4,981,246.75 | -18,402.86 | 0.09 |
| | | Base | | 99.992992 | 4,999,649.61 | 99.624935 | 4,981,246.75 | -18,402.86 | 0.09 |
| 65339KCS7 | NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95 | | | | | 4.950000 | 29 Jan 2026 | | |
| | | Local | 15,000,000.000 | 99.967807 | 14,995,171.10 | 100.427497 | 15,064,124.55 | 68,953.45 | 0.28 |
| | | Base | | 99.967807 | 14,995,171.10 | 100.427497 | 15,064,124.55 | 68,953.45 | 0.28 |
| 65473PAN5 | NISOURCE INC SR UNSECURED 03/28 5.25 | | | | | 5.250000 | 30 Mar 2028 | | |
| | | Local | 5,000,000.000 | 99.873554 | 4,993,677.69 | 102.230552 | 5,111,527.60 | 117,849.91 | 0.09 |
| | | Base | | 99.873554 | 4,993,677.69 | 102.230552 | 5,111,527.60 | 117,849.91 | 0.09 |
| 665859AP9 | NORTHERN TRUST CORP SUBORDINATED 10/25 3.95 | | | | | 3.950000 | 30 Oct 2025 | | |
| | | Local | 4,455,000.000 | 103.706127 | 4,620,107.97 | 99.200123 | 4,419,365.48 | -200,742.49 | 0.08 |
| | | Base | | 103.706127 | 4,620,107.97 | 99.200123 | 4,419,365.48 | -200,742.49 | 0.08 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | | 4.000000 | 10 May 2027 | | |
| | | Local | 5,000,000.000 | 99.908865 | 4,995,443.23 | 99.557556 | 4,977,877.80 | -17,565.43 | 0.09 |
| | | Base | | 99.908865 | 4,995,443.23 | 99.557556 | 4,977,877.80 | -17,565.43 | 0.09 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | | 1.650000 | 25 Mar 2026 | | |
| | | Local | 8,000,000.000 | 99.985025 | 7,998,801.96 | 95.432439 | 7,634,595.12 | -364,206.84 | 0.14 |
| | | Base | | 99.985025 | 7,998,801.96 | 95.432439 | 7,634,595.12 | -364,206.84 | 0.14 |
| 68389XCF0 | ORACLE CORP SR UNSECURED 11/25 5.8 | | | | | 5.800000 | 10 Nov 2025 | | |
| | | Local | 5,000,000.000 | 99.945423 | 4,997,271.17 | 101.327007 | 5,066,350.35 | 69,079.18 | 0.09 |
| | | Base | | 99.945423 | 4,997,271.17 | 101.327007 | 5,066,350.35 | 69,079.18 | 0.09 |
| 693475BY0 | PNC FINANCIAL SERVICES SR UNSECURED 07/27 VAR | | | | | 5.102000 | 23 Jul 2027 | | |
| | | Local | 7,000,000.000 | 100.000000 | 7,000,000.00 | 100.841681 | 7,058,917.67 | 58,917.67 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 7,000,000.00 | 100.841681 | 7,058,917.67 | 58,917.67 | | 0.13 |
| 69371RR57 | PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9 | | | | 0.900000 | 08 Nov 2024 | | | |
| | 10,000,000.000 | Local | 99.662712 | 9,966,271.17 | 99.190205 | 9,919,020.50 | -47,250.67 | | 0.18 |
| | | Base | 99.662712 | 9,966,271.17 | 99.190205 | 9,919,020.50 | -47,250.67 | | 0.18 |
| 69371RS49 | PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45 | | | | 4.450000 | 30 Mar 2026 | | | |
| | 12,000,000.000 | Local | 99.963647 | 11,995,637.68 | 100.192195 | 12,023,063.40 | 27,425.72 | | 0.22 |
| | | Base | 99.963647 | 11,995,637.68 | 100.192195 | 12,023,063.40 | 27,425.72 | | 0.22 |
| 713448FL7 | PEPSICO INC SR UNSECURED 02/28 3.6 | | | | 3.600000 | 18 Feb 2028 | | | |
| | 5,000,000.000 | Local | 98.377452 | 4,918,872.61 | 98.382306 | 4,919,115.30 | 242.69 | | 0.09 |
| | | Base | 98.377452 | 4,918,872.61 | 98.382306 | 4,919,115.30 | 242.69 | | 0.09 |
| 713448FP8 | PEPSICO INC SR UNSECURED 02/26 VAR | | | | 5.730000 | 13 Feb 2026 | | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.284558 | 15,042,683.70 | 42,683.70 | | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 100.284558 | 15,042,683.70 | 42,683.70 | | 0.28 |
| 723484AH4 | PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3 | | | | 1.300000 | 15 Jun 2025 | | | |
| | 12,000,000.000 | Local | 99.998427 | 11,999,811.18 | 97.008737 | 11,641,048.44 | -358,762.74 | | 0.22 |
| | | Base | 99.998427 | 11,999,811.18 | 97.008737 | 11,641,048.44 | -358,762.74 | | 0.22 |
| 742718FL8 | PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55 | | | | 0.550000 | 29 Oct 2025 | | | |
| | 15,000,000.000 | Local | 99.962472 | 14,994,370.80 | 95.890961 | 14,383,644.15 | -610,726.65 | | 0.27 |
| | | Base | 99.962472 | 14,994,370.80 | 95.890961 | 14,383,644.15 | -610,726.65 | | 0.27 |
| 742718FP9 | PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1 | | | | 1.000000 | 23 Apr 2026 | | | |
| | 5,500,000.000 | Local | 99.987206 | 5,499,296.34 | 95.061321 | 5,228,372.66 | -270,923.68 | | 0.10 |
| | | Base | 99.987206 | 5,499,296.34 | 95.061321 | 5,228,372.66 | -270,923.68 | | 0.10 |
| 742718FZ7 | PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95 | | | | 3.950000 | 26 Jan 2028 | | | |
| | 4,000,000.000 | Local | 99.927809 | 3,997,112.36 | 99.730304 | 3,989,212.16 | -7,900.20 | | 0.07 |
| | | Base | 99.927809 | 3,997,112.36 | 99.730304 | 3,989,212.16 | -7,900.20 | | 0.07 |
| 75513ECT6 | RTX CORP SR UNSECURED 11/26 5.75 | | | | 5.750000 | 08 Nov 2026 | | | |
| | 5,000,000.000 | Local | 99.933002 | 4,996,650.09 | 102.580647 | 5,129,032.35 | 132,382.26 | | 0.10 |
| | | Base | 99.933002 | 4,996,650.09 | 102.580647 | 5,129,032.35 | 132,382.26 | | 0.10 |
| 771196CA8 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR | | | | 5.890000 | 10 Mar 2025 | | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.190678 | 15,028,601.70 | 28,601.70 | | 0.28 |

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|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 15,000,000.00 | 100.190678 | 15,028,601.70 | 28,601.70 | 0.28 |
| 78014RCM0 | ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR | | | | 4.858710 | 27 Mar 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.225000 | 9,922,500.00 | -77,500.00 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.225000 | 9,922,500.00 | -77,500.00 | 0.18 |
| 78014RDC1 | ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR | | | | 0.625000 | 09 Oct 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 91.653881 | 4,582,694.05 | -417,305.95 | 0.08 |
| | | Base | 100.000000 | 5,000,000.00 | 91.653881 | 4,582,694.05 | -417,305.95 | 0.08 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | 3.500000 | 14 Feb 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.236729 | 9,923,672.90 | -76,327.10 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.236729 | 9,923,672.90 | -76,327.10 | 0.18 |
| 78014RJX9 | ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15 | | | | 5.150000 | 30 Dec 2027 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.003312 | 20,000,662.40 | 662.40 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 100.003312 | 20,000,662.40 | 662.40 | 0.37 |
| 78014RQU7 | ROYAL BANK OF CANADA 10/26 1 | | | | 7.000000 | 17 Oct 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.868867 | 9,886,886.70 | -113,113.30 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 98.868867 | 9,886,886.70 | -113,113.30 | 0.18 |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | 0.750000 | 07 Oct 2024 | | |
| | 15,000,000.000 | Local | 99.995596 | 14,999,339.45 | 99.561501 | 14,934,225.15 | -65,114.30 | 0.28 |
| | | Base | 99.995596 | 14,999,339.45 | 99.561501 | 14,934,225.15 | -65,114.30 | 0.28 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | 6.161620 | 25 Jan 2029 | | |
| | 476,734.640 | Local | 100.000000 | 476,734.64 | 97.530000 | 464,959.29 | -11,775.35 | 0.01 |
| Original Face: | 2,838,688.000 | Base | 100.000000 | 476,734.64 | 97.530000 | 464,959.29 | -11,775.35 | 0.01 |
| 808513BY0 | CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45 | | | | 2.450000 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 99.944222 | 4,997,211.12 | 95.223416 | 4,761,170.80 | -236,040.32 | 0.09 |
| | | Base | 99.944222 | 4,997,211.12 | 95.223416 | 4,761,170.80 | -236,040.32 | 0.09 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 6.380000 | 03 Mar 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.933586 | 10,093,358.60 | 93,358.60 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 100.933586 | 10,093,358.60 | 93,358.60 | 0.19 |
| 824348BR6 | SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25 | | | | 4.250000 | 08 Aug 2025 | | |
| | 3,000,000.000 | Local | 99.996448 | 2,999,893.44 | 99.463714 | 2,983,911.42 | -15,982.02 | 0.06 |

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|---|---|---|---|---|---|---|---|---|
| | | Base | 99.996448 | 2,999,893.44 | 99.463714 | 2,983,911.42 | -15,982.02 | 0.06 |
| 824348BS4 | SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55 | | | | 4.550000 | 01 Mar 2028 | | |
| | 5,000,000.000 | Local | 99.997049 | 4,999,852.45 | 100.355707 | 5,017,785.35 | 17,932.90 | 0.09 |
| | | Base | 99.997049 | 4,999,852.45 | 100.355707 | 5,017,785.35 | 17,932.90 | 0.09 |
| 842587DM6 | SOUTHERN CO SR UNSECURED 10/25 5.15 | | | | 5.150000 | 06 Oct 2025 | | |
| | 8,000,000.000 | Local | 99.918051 | 7,993,444.05 | 100.310389 | 8,024,831.12 | 31,387.07 | 0.15 |
| | | Base | 99.918051 | 7,993,444.05 | 100.310389 | 8,024,831.12 | 31,387.07 | 0.15 |
| 845011AF2 | SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8 | | | | 5.800000 | 01 Dec 2027 | | |
| | 5,000,000.000 | Local | 99.909352 | 4,995,467.58 | 103.270925 | 5,163,546.25 | 168,078.67 | 0.10 |
| | | Base | 99.909352 | 4,995,467.58 | 103.270925 | 5,163,546.25 | 168,078.67 | 0.10 |
| 854502AP6 | STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3 | | | | 2.300000 | 24 Feb 2025 | | |
| | 8,000,000.000 | Local | 99.977842 | 7,998,227.34 | 98.544312 | 7,883,544.96 | -114,682.38 | 0.15 |
| | | Base | 99.977842 | 7,998,227.34 | 98.544312 | 7,883,544.96 | -114,682.38 | 0.15 |
| 855244BE8 | STARBUCKS CORP SR UNSECURED 02/26 4.75 | | | | 4.750000 | 15 Feb 2026 | | |
| | 7,000,000.000 | Local | 99.939182 | 6,995,742.77 | 100.217762 | 7,015,243.34 | 19,500.57 | 0.13 |
| | | Base | 99.939182 | 6,995,742.77 | 100.217762 | 7,015,243.34 | 19,500.57 | 0.13 |
| 863667BA8 | STRYKER CORP SR UNSECURED 06/25 1.15 | | | | 1.150000 | 15 Jun 2025 | | |
| | 5,000,000.000 | Local | 99.963441 | 4,998,172.07 | 97.096567 | 4,854,828.35 | -143,343.72 | 0.09 |
| | | Base | 99.963441 | 4,998,172.07 | 97.096567 | 4,854,828.35 | -143,343.72 | 0.09 |
| 86562MCT5 | SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464 | | | | 5.464000 | 13 Jan 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 100.914499 | 10,091,449.90 | 91,449.90 | 0.19 |
| | | Base | 100.000000 | 10,000,000.00 | 100.914499 | 10,091,449.90 | 91,449.90 | 0.19 |
| 87612EBL9 | TARGET CORP SR UNSECURED 04/25 2.25 | | | | 2.250000 | 15 Apr 2025 | | |
| | 10,000,000.000 | Local | 100.021290 | 10,002,129.01 | 98.476233 | 9,847,623.30 | -154,505.71 | 0.18 |
| | | Base | 100.021290 | 10,002,129.01 | 98.476233 | 9,847,623.30 | -154,505.71 | 0.18 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | 2.875000 | 15 Sep 2024 | | |
| | 25,542,000.000 | Local | 100.064771 | 25,558,543.90 | 99.927149 | 25,523,392.40 | -35,151.50 | 0.47 |
| | | Base | 100.064771 | 25,558,543.90 | 99.927149 | 25,523,392.40 | -35,151.50 | 0.47 |
| 880591EZ1 | TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875 | | | | 3.875000 | 15 Mar 2028 | | |
| | 12,000,000.000 | Local | 99.403771 | 11,928,452.51 | 100.167484 | 12,020,098.08 | 91,645.57 | 0.22 |

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|---|---|---|---|---|---|---|---|---|---|
| | | Base | 99.403771 | 11,928,452.51 | 100.167484 | 12,020,098.08 | 91,645.57 | 0.22 |
| 883556CT7 | THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8 | | | | 4.800000 | 21 Nov 2027 | | |
| | 4,000,000.000 | Local | 99.973175 | 3,998,927.01 | 101.841725 | 4,073,669.00 | 74,741.99 | 0.08 |
| | | Base | 99.973175 | 3,998,927.01 | 101.841725 | 4,073,669.00 | 74,741.99 | 0.08 |
| 89114V7B7 | TORONTO DOMINION BANK SR UNSECURED 03/27 VAR | | | | 3.000000 | 31 Mar 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 96.508496 | 9,650,849.60 | -349,150.40 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 96.508496 | 9,650,849.60 | -349,150.40 | 0.18 |
| 89114VA31 | TORONTO DOMINION BANK SR UNSECURED 12/25 3 | | | | 3.000000 | 31 Dec 2025 | | |
| | 17,000,000.000 | Local | 100.000000 | 17,000,000.00 | 97.406733 | 16,559,144.61 | -440,855.39 | 0.31 |
| | | Base | 100.000000 | 17,000,000.00 | 97.406733 | 16,559,144.61 | -440,855.39 | 0.31 |
| 89114X6D0 | TORONTO DOMINION BANK SR UNSECURED 02/28 5.6 | | | | 5.600000 | 28 Feb 2028 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.639029 | 14,945,854.35 | -54,145.65 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 99.639029 | 14,945,854.35 | -54,145.65 | 0.28 |
| 89115A2A9 | TORONTO DOMINION BANK SR UNSECURED 06/25 3.766 | | | | 3.766000 | 06 Jun 2025 | | |
| | 26,000,000.000 | Local | 100.000000 | 26,000,000.00 | 99.191149 | 25,789,698.74 | -210,301.26 | 0.48 |
| | | Base | 100.000000 | 26,000,000.00 | 99.191149 | 25,789,698.74 | -210,301.26 | 0.48 |
| 89115A2B7 | TORONTO DOMINION BANK SR UNSECURED 06/25 VAR | | | | 6.350000 | 06 Jun 2025 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.493038 | 25,123,259.50 | 123,259.50 | 0.47 |
| | | Base | 100.000000 | 25,000,000.00 | 100.493038 | 25,123,259.50 | 123,259.50 | 0.47 |
| 89115A2J0 | TORONTO DOMINION BANK SR UNSECURED 09/24 4.285 | | | | 4.285000 | 13 Sep 2024 | | |
| | 18,000,000.000 | Local | 100.000000 | 18,000,000.00 | 99.962065 | 17,993,171.70 | -6,828.30 | 0.33 |
| | | Base | 100.000000 | 18,000,000.00 | 99.962065 | 17,993,171.70 | -6,828.30 | 0.33 |
| 89115A2K7 | TORONTO DOMINION BANK SR UNSECURED 01/26 5.103 | | | | 5.103000 | 09 Jan 2026 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 100.665651 | 20,133,130.20 | 133,130.20 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 100.665651 | 20,133,130.20 | 133,130.20 | 0.37 |
| 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 | 102.084487 | 20,416,897.40 | 416,897.40 | 0.38 |
| | | Base | 100.000000 | 20,000,000.00 | 102.084487 | 20,416,897.40 | 416,897.40 | 0.38 |
| 89236TGT6 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8 | | | | 1.800000 | 13 Feb 2025 | | |
| | 10,000,000.000 | Local | 99.993949 | 9,999,394.90 | 98.576029 | 9,857,602.90 | -141,792.00 | 0.18 |

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|---|---|---|---|---|---|---|---|---|
| | | Base | 99.993949 | 9,999,394.90 | 98.576029 | 9,857,602.90 | -141,792.00 | 0.18 |
| 89236THH1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62 | | | | 0.620000 | 16 Sep 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.288720 | 4,764,436.00 | -235,564.00 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 95.288720 | 4,764,436.00 | -235,564.00 | 0.09 |
| 89236THQ1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65 | | | | 0.650000 | 09 Oct 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 95.005221 | 4,750,261.05 | -249,738.95 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 95.005221 | 4,750,261.05 | -249,738.95 | 0.09 |
| 89236TJP1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/24 VAR | | | | 5.620000 | 13 Sep 2024 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 100.003000 | 7,000,210.00 | 210.00 | 0.13 |
| | | Base | 100.000000 | 7,000,000.00 | 100.003000 | 7,000,210.00 | 210.00 | 0.13 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | 3.050000 | 22 Mar 2027 | | |
| | 10,000,000.000 | Local | 99.995229 | 9,999,522.93 | 97.224966 | 9,722,496.60 | -277,026.33 | 0.18 |
| | | Base | 99.995229 | 9,999,522.93 | 97.224966 | 9,722,496.60 | -277,026.33 | 0.18 |
| 89236TKF1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65 | | | | 3.650000 | 18 Aug 2025 | | |
| | 10,000,000.000 | Local | 99.970073 | 9,997,007.25 | 99.113362 | 9,911,336.20 | -85,671.05 | 0.18 |
| | | Base | 99.970073 | 9,997,007.25 | 99.113362 | 9,911,336.20 | -85,671.05 | 0.18 |
| 89236TKK0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4 | | | | 5.400000 | 10 Nov 2025 | | |
| | 20,000,000.000 | Local | 99.950962 | 19,990,192.36 | 101.012427 | 20,202,485.40 | 212,293.04 | 0.37 |
| | | Base | 99.950962 | 19,990,192.36 | 101.012427 | 20,202,485.40 | 212,293.04 | 0.37 |
| 89236TKN4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8 | | | | 4.800000 | 10 Jan 2025 | | |
| | 15,000,000.000 | Local | 99.992054 | 14,998,808.12 | 99.862057 | 14,979,308.55 | -19,499.57 | 0.28 |
| | | Base | 99.992054 | 14,998,808.12 | 99.862057 | 14,979,308.55 | -19,499.57 | 0.28 |
| 89352HBF5 | TRANSCANADA PIPELINES SR UNSECURED 03/26 VAR | | | | 6.850000 | 09 Mar 2026 | | |
| | 23,000,000.000 | Local | 100.000000 | 23,000,000.00 | 100.039394 | 23,009,060.62 | 9,060.62 | 0.43 |
| | | Base | 100.000000 | 23,000,000.00 | 100.039394 | 23,009,060.62 | 9,060.62 | 0.43 |
| 89788JAA7 | TRUIST BANK SR UNSECURED 03/25 1.5 | | | | 1.500000 | 10 Mar 2025 | | |
| | 2,000,000.000 | Local | 99.978577 | 1,999,571.53 | 98.096269 | 1,961,925.38 | -37,646.15 | 0.04 |
| | | Base | 99.978577 | 1,999,571.53 | 98.096269 | 1,961,925.38 | -37,646.15 | 0.04 |
| 89788MAH5 | TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR | | | | 4.260000 | 28 Jul 2026 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 99.085930 | 6,936,015.10 | -63,984.90 | 0.13 |

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|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 7,000,000.00 | 99.085930 | 6,936,015.10 | -63,984.90 | 0.13 |
| 89788MAJ1 | TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR | | | | 5.900000 | 28 Oct 2026 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.994172 | 12,119,300.64 | 119,300.64 | 0.22 |
| | | Base | 100.000000 | 12,000,000.00 | 100.994172 | 12,119,300.64 | 119,300.64 | 0.22 |
| 90291VAB6 | USAA AUTO OWNER TRUST USAOT 2023 A A2 144A | | | | 5.830000 | 15 Jul 2026 | | |
| | 2,645,558.850 | Local | 99.997605 | 2,645,495.48 | 100.114990 | 2,648,600.98 | 3,105.50 | 0.05 |
| Original Face: | 5,000,000.000 | Base | 99.997605 | 2,645,495.48 | 100.114990 | 2,648,600.98 | 3,105.50 | 0.05 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | 3.375000 | 01 May 2025 | | |
| | 11,000,000.000 | Local | 99.922934 | 10,991,522.70 | 99.057149 | 10,896,286.39 | -95,236.31 | 0.20 |
| | | Base | 99.922934 | 10,991,522.70 | 99.057149 | 10,896,286.39 | -95,236.31 | 0.20 |
| 90327QD97 | USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25 | | | | 5.250000 | 01 Jun 2027 | | |
| | 10,000,000.000 | Local | 99.733195 | 9,973,319.49 | 102.533008 | 10,253,300.80 | 279,981.31 | 0.19 |
| | | Base | 99.733195 | 9,973,319.49 | 102.533008 | 10,253,300.80 | 279,981.31 | 0.19 |
| 907818GE2 | UNION PACIFIC CORP SR UNSECURED 02/26 4.75 | | | | 4.750000 | 21 Feb 2026 | | |
| | 3,000,000.000 | Local | 99.966500 | 2,998,995.00 | 100.448679 | 3,013,460.37 | 14,465.37 | 0.06 |
| | | Base | 99.966500 | 2,998,995.00 | 100.448679 | 3,013,460.37 | 14,465.37 | 0.06 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | 0.500000 | 28 Feb 2026 | | |
| | 20,000,000.000 | Local | 99.561434 | 19,912,286.76 | 94.820312 | 18,964,062.40 | -948,224.36 | 0.35 |
| | | Base | 99.561434 | 19,912,286.76 | 94.820312 | 18,964,062.40 | -948,224.36 | 0.35 |
| 91282CEH0 | US TREASURY N/B 04/25 2.625 | | | | 2.625000 | 15 Apr 2025 | | |
| | 25,000,000.000 | Local | 99.850588 | 24,962,646.93 | 98.809375 | 24,702,343.75 | -260,303.18 | 0.46 |
| | | Base | 99.850588 | 24,962,646.93 | 98.809375 | 24,702,343.75 | -260,303.18 | 0.46 |
| 91282CLB5 | US TREASURY N/B 07/26 4.375 | | | | 4.375000 | 31 Jul 2026 | | |
| | 25,000,000.000 | Local | 100.646594 | 25,161,648.44 | 100.746094 | 25,186,523.50 | 24,875.06 | 0.47 |
| | | Base | 100.646594 | 25,161,648.44 | 100.746094 | 25,186,523.50 | 24,875.06 | 0.47 |
| 913017DD8 | RTX CORP SR UNSECURED 08/25 3.95 | | | | 3.950000 | 16 Aug 2025 | | |
| | 10,000,000.000 | Local | 100.452002 | 10,045,200.21 | 99.123269 | 9,912,326.90 | -132,873.31 | 0.18 |
| | | Base | 100.452002 | 10,045,200.21 | 99.123269 | 9,912,326.90 | -132,873.31 | 0.18 |
| 91324PEG3 | UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7 | | | | 3.700000 | 15 May 2027 | | |
| | 7,000,000.000 | Local | 99.969507 | 6,997,865.49 | 98.905039 | 6,923,352.73 | -74,512.76 | 0.13 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.969507 | 6,997,865.49 | 98.905039 | 6,923,352.73 | -74,512.76 | 0.13 |
| 91324PEN8 | UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15 | | | | 5.150000 | 15 Oct 2025 | | |
| | 5,000,000.000 | Local | 99.996443 | 4,999,822.13 | 100.787949 | 5,039,397.45 | 39,575.32 | 0.09 |
| | | Base | 99.996443 | 4,999,822.13 | 100.787949 | 5,039,397.45 | 39,575.32 | 0.09 |
| 91324PFF4 | UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75 | | | | 4.750000 | 15 Jul 2026 | | |
| | 3,000,000.000 | Local | 99.840485 | 2,995,214.54 | 100.998060 | 3,029,941.80 | 34,727.26 | 0.06 |
| | | Base | 99.840485 | 2,995,214.54 | 100.998060 | 3,029,941.80 | 34,727.26 | 0.06 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | 6.120000 | 20 Mar 2026 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 100.387000 | 12,046,440.00 | 46,440.00 | 0.22 |
| | | Base | 100.000000 | 12,000,000.00 | 100.387000 | 12,046,440.00 | 46,440.00 | 0.22 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | 1.450000 | 20 Mar 2026 | | |
| | 8,000,000.000 | Local | 100.159009 | 8,012,720.69 | 95.314370 | 7,625,149.60 | -387,571.09 | 0.14 |
| | | Base | 100.159009 | 8,012,720.69 | 95.314370 | 7,625,149.60 | -387,571.09 | 0.14 |
| 92348KBL6 | VERIZON MASTER TRUST VZMT 2023 2 A | | | | 4.890000 | 13 Apr 2028 | | |
| | 15,000,000.000 | Local | 99.999475 | 14,999,921.25 | 99.856390 | 14,978,458.50 | -21,462.75 | 0.28 |
| Original Face: | 15,000,000.000 | Base | 99.999475 | 14,999,921.25 | 99.856390 | 14,978,458.50 | -21,462.75 | 0.28 |
| 92348KBS1 | VERIZON MASTER TRUST VZMT 2023 4 A1A | | | | 5.160000 | 20 Jun 2029 | | |
| | 19,000,000.000 | Local | 99.993134 | 18,998,695.46 | 101.093900 | 19,207,841.00 | 209,145.54 | 0.36 |
| Original Face: | 19,000,000.000 | Base | 99.993134 | 18,998,695.46 | 101.093900 | 19,207,841.00 | 209,145.54 | 0.36 |
| 927804FV1 | VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95 | | | | 2.950000 | 15 Nov 2026 | | |
| | 6,735,000.000 | Local | 98.421127 | 6,628,662.91 | 97.103053 | 6,539,890.62 | -88,772.29 | 0.12 |
| | | Base | 98.421127 | 6,628,662.91 | 97.103053 | 6,539,890.62 | -88,772.29 | 0.12 |
| 928668BR2 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95 | | | | 3.950000 | 06 Jun 2025 | | |
| | 8,630,000.000 | Local | 99.785497 | 8,611,488.40 | 99.077230 | 8,550,364.95 | -61,123.45 | 0.16 |
| | | Base | 99.785497 | 8,611,488.40 | 99.077230 | 8,550,364.95 | -61,123.45 | 0.16 |
| 928668BW1 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65 | | | | 5.650000 | 12 Sep 2028 | | |
| | 15,000,000.000 | Local | 99.900743 | 14,985,111.42 | 103.195406 | 15,479,310.90 | 494,199.48 | 0.29 |
| | | Base | 99.900743 | 14,985,111.42 | 103.195406 | 15,479,310.90 | 494,199.48 | 0.29 |
| 931142EL3 | WALMART INC SR UNSECURED 07/24 2.85 | | | | 2.850000 | 08 Jul 2024 | | |
| | 0.000 | Local | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |

& 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 | 0.000000 | 0.01 | 0.000000 | 0.00 | -0.01 | 0.00 |
| 931142ER0 | WALMART INC SR UNSECURED 09/26 1.05 | | | | 1.050000 | 17 Sep 2026 | | |
| | 5,000,000.000 | Local | 99.921517 | 4,996,075.87 | 94.199903 | 4,709,995.15 | -286,080.72 | 0.09 |
| | | Base | 99.921517 | 4,996,075.87 | 94.199903 | 4,709,995.15 | -286,080.72 | 0.09 |
| 931142FA6 | WALMART INC SR UNSECURED 04/26 4 | | | | 4.000000 | 15 Apr 2026 | | |
| | 6,000,000.000 | Local | 99.975536 | 5,998,532.14 | 99.722897 | 5,983,373.82 | -15,158.32 | 0.11 |
| | | Base | 99.975536 | 5,998,532.14 | 99.722897 | 5,983,373.82 | -15,158.32 | 0.11 |
| 94106LBL2 | WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75 | | | | 0.750000 | 15 Nov 2025 | | |
| | 5,000,000.000 | Local | 99.958750 | 4,997,937.50 | 95.561299 | 4,778,064.95 | -219,872.55 | 0.09 |
| | | Base | 99.958750 | 4,997,937.50 | 95.561299 | 4,778,064.95 | -219,872.55 | 0.09 |
| 94106LBX6 | WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95 | | | | 4.950000 | 03 Jul 2027 | | |
| | 5,000,000.000 | Local | 99.885177 | 4,994,258.87 | 101.936128 | 5,096,806.40 | 102,547.53 | 0.09 |
| | | Base | 99.885177 | 4,994,258.87 | 101.936128 | 5,096,806.40 | 102,547.53 | 0.09 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | 4.100000 | 03 Jun 2026 | | |
| | 10,000,000.000 | Local | 98.028911 | 9,802,891.10 | 99.016036 | 9,901,603.60 | 98,712.50 | 0.18 |
| | | Base | 98.028911 | 9,802,891.10 | 99.016036 | 9,901,603.60 | 98,712.50 | 0.18 |
| 94974BGA2 | WELLS FARGO + COMPANY SR UNSECURED 09/24 3.3 | | | | 3.300000 | 09 Sep 2024 | | |
| | 15,000,000.000 | Local | 99.941917 | 14,991,287.58 | 99.959237 | 14,993,885.55 | 2,597.97 | 0.28 |
| | | Base | 99.941917 | 14,991,287.58 | 99.959237 | 14,993,885.55 | 2,597.97 | 0.28 |
| 94974BGH7 | WELLS FARGO + COMPANY SR UNSECURED 02/25 3 | | | | 3.000000 | 19 Feb 2025 | | |
| | 20,000,000.000 | Local | 98.817362 | 19,763,472.37 | 99.056640 | 19,811,328.00 | 47,855.63 | 0.37 |
| | | Base | 98.817362 | 19,763,472.37 | 99.056640 | 19,811,328.00 | 47,855.63 | 0.37 |
| 94974BGP9 | WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55 | | | | 3.550000 | 29 Sep 2025 | | |
| | 10,000,000.000 | Local | 99.795348 | 9,979,534.76 | 98.739648 | 9,873,964.80 | -105,569.96 | 0.18 |
| | | Base | 99.795348 | 9,979,534.76 | 98.739648 | 9,873,964.80 | -105,569.96 | 0.18 |
| 94988J6B8 | WELLS FARGO BANK NA SR UNSECURED 08/25 5.55 | | | | 5.550000 | 01 Aug 2025 | | |
| | 5,000,000.000 | Local | 100.533634 | 5,026,681.70 | 100.720861 | 5,036,043.05 | 9,361.35 | 0.09 |
| | | Base | 100.533634 | 5,026,681.70 | 100.720861 | 5,036,043.05 | 9,361.35 | 0.09 |
| 94988J6D4 | WELLS FARGO BANK NA SR UNSECURED 08/26 5.45 | | | | 5.450000 | 07 Aug 2026 | | |
| | 10,000,000.000 | Local | 99.994694 | 9,999,469.43 | 101.835947 | 10,183,594.70 | 184,125.27 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 99.994694 | 9,999,469.43 | 101.835947 | 10,183,594.70 | 184,125.27 | 0.19 |
| 94988J6E2 | WELLS FARGO BANK NA SR UNSECURED 08/26 VAR | | | | 6.390000 | 07 Aug 2026 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.887330 | 15,133,099.50 | 133,099.50 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 100.887330 | 15,133,099.50 | 133,099.50 | 0.28 |
| 94988J6F9 | WELLS FARGO BANK NA SR UNSECURED 12/26 5.254 | | | | 5.254000 | 11 Dec 2026 | | |
| | 12,000,000.000 | Local | 100.000000 | 12,000,000.00 | 101.932699 | 12,231,923.88 | 231,923.88 | 0.23 |
| | | Base | 100.000000 | 12,000,000.00 | 101.932699 | 12,231,923.88 | 231,923.88 | 0.23 |
| 95000U2X0 | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR | | | | 3.908000 | 25 Apr 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.136394 | 9,913,639.40 | -86,360.60 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.136394 | 9,913,639.40 | -86,360.60 | 0.18 |
| 95001DBK5 | WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR | | | | 4.250000 | 17 Nov 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.602323 | 9,860,232.30 | -139,767.70 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 98.602323 | 9,860,232.30 | -139,767.70 | 0.18 |
| 95001DBW9 | WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4 | | | | 4.400000 | 14 Jun 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.074660 | 19,814,932.00 | -185,068.00 | 0.37 |
| | | Base | 100.000000 | 20,000,000.00 | 99.074660 | 19,814,932.00 | -185,068.00 | 0.37 |
| 95001DC57 | WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1 | | | | 4.100000 | 15 Aug 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.993142 | 9,899,314.20 | -100,685.80 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 98.993142 | 9,899,314.20 | -100,685.80 | 0.18 |
| 95001DC73 | WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR | | | | 4.650000 | 15 Aug 2026 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.063684 | 9,906,368.40 | -93,631.60 | 0.18 |
| | | Base | 100.000000 | 10,000,000.00 | 99.063684 | 9,906,368.40 | -93,631.60 | 0.18 |
| 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 | 100.901718 | 5,045,085.90 | 45,085.90 | 0.09 |
| | | Base | 100.000000 | 5,000,000.00 | 100.901718 | 5,045,085.90 | 45,085.90 | 0.09 |
| 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 | 100.985340 | 18,177,361.20 | 177,361.20 | 0.34 |
| | | Base | 100.000000 | 18,000,000.00 | 100.985340 | 18,177,361.20 | 177,361.20 | 0.34 |
| 95001DCQ1 | WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35 | | | | 5.350000 | 07 Dec 2025 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 99.220339 | 19,844,067.80 | -155,932.20 | 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 |
|---|---|---|---|---|---|---|---|---|
| | | Base | 100.000000 | 20,000,000.00 | 99.220339 | 19,844,067.80 | -155,932.20 | 0.37 |
| 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 | 99.463700 | 12,930,281.00 | -69,719.00 | 0.24 |
| | | Base | 100.000000 | 13,000,000.00 | 99.463700 | 12,930,281.00 | -69,719.00 | 0.24 |
| 95001KRH9 | WELLS FARGO BANK NA | | | | 5.700000 | 15 Nov 2024 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 100.069602 | 15,010,440.30 | 10,440.30 | 0.28 |
| | | Base | 100.000000 | 15,000,000.00 | 100.069602 | 15,010,440.30 | 10,440.30 | 0.28 |
| 976843BP6 | WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35 | | | | 5.350000 | 10 Nov 2025 | | |
| | 5,000,000.000 | Local | 99.990864 | 4,999,543.18 | 100.703042 | 5,035,152.10 | 35,608.92 | 0.09 |
| | | Base | 99.990864 | 4,999,543.18 | 100.703042 | 5,035,152.10 | 35,608.92 | 0.09 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,198,453,105.380 | Local | | 3,196,164,054.51 | | 3,168,940,996.52 | -27,223,057.99 | 58.70 |
| Original Face: | 434,234,472.000 | Base | | 3,196,164,054.51 | | 3,168,940,996.52 | -27,223,057.99 | 58.70 |
| **FIXED INCOME Total** | | | | | | | | |
| | 3,198,453,105.380 | Base | | 3,196,164,054.51 | | 3,168,940,996.52 | -27,223,057.99 | 58.70 |
| Original Face: | 434,234,472.000 | | | | | | | |



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

# Holdings

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

*As of:* *August 31, 2024*

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 5,436,866,096.410 | Base | | 5,424,864,068.29 | | 5,398,079,847.25 | -26,784,221.04 | 100.00 |
| | Original Face: | 434,234,472.000 | | | | | | | |

& 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 EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 5.190628 | 31 Dec 2030 | | |
| | | Local | 914,257.900 | 100.000000 | 914,257.90 | 100.000000 | 914,257.90 | 0.00 | 0.75 |
| | | Base | | 100.000000 | 914,257.90 | 100.000000 | 914,257.90 | 0.00 | 0.75 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 914,257.900 | | 914,257.90 | | 914,257.90 | 0.00 | 0.75 |
| | | Base | | | 914,257.90 | | 914,257.90 | 0.00 | 0.75 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 914,257.900 | | 914,257.90 | | 914,257.90 | 0.00 | 0.75 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: 1.000000 | |
| 00287YDR7 | ABBVIE INC SR UNSECURED 03/27 4.8 | | | | | 4.800000 | 15 Mar 2027 | | |
| | | Local | 955,000.000 | 99.881270 | 953,866.13 | 101.334760 | 967,746.96 | 13,880.83 | 0.80 |
| | | Base | | 99.881270 | 953,866.13 | 101.334760 | 967,746.96 | 13,880.83 | 0.80 |
| 00724PAE9 | ADOBE INC SR UNSECURED 04/27 4.85 | | | | | 4.850000 | 04 Apr 2027 | | |
| | | Local | 465,000.000 | 99.956426 | 464,797.38 | 101.619380 | 472,530.12 | 7,732.74 | 0.39 |
| | | Base | | 99.956426 | 464,797.38 | 101.619380 | 472,530.12 | 7,732.74 | 0.39 |
| 023135CN4 | AMAZON.COM INC SR UNSECURED 12/25 4.6 | | | | | 4.600000 | 01 Dec 2025 | | |
| | | Local | 600,000.000 | 99.997403 | 599,984.42 | 100.269862 | 601,619.17 | 1,634.75 | 0.50 |
| | | Base | | 99.997403 | 599,984.42 | 100.269862 | 601,619.17 | 1,634.75 | 0.50 |
| 025816CY3 | AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95 | | | | | 3.950000 | 01 Aug 2025 | | |
| | | Local | 1,200,000.000 | 98.676250 | 1,184,115.00 | 99.238180 | 1,190,858.16 | 6,743.16 | 0.98 |
| | | Base | | 98.676250 | 1,184,115.00 | 99.238180 | 1,190,858.16 | 6,743.16 | 0.98 |
| 02582JJR2 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2021 1 A | | | | | 0.900000 | 15 Nov 2026 | | |
| | | Local | 795,000.000 | 99.998708 | 794,989.73 | 99.072150 | 787,623.59 | -7,366.14 | 0.65 |
| Original Face: | | Base | 795,000.000 | 99.998708 | 794,989.73 | 99.072150 | 787,623.59 | -7,366.14 | 0.65 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 02582JJT8 | AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A | | | | | 3.390000 | 15 May 2027 | | |
| | | Local | 775,000.000 | 99.977880 | 774,828.57 | 98.887260 | 766,376.27 | -8,452.30 | 0.63 |
| Original Face: | | Base | 775,000.000 | 99.977880 | 774,828.57 | 98.887260 | 766,376.27 | -8,452.30 | 0.63 |
| 032095AM3 | AMPHENOL CORP SR UNSECURED 03/26 4.75 | | | | | 4.750000 | 30 Mar 2026 | | |
| | | Local | 465,000.000 | 99.813955 | 464,134.89 | 100.246058 | 466,144.17 | 2,009.28 | 0.38 |
| | | Base | | 99.813955 | 464,134.89 | 100.246058 | 466,144.17 | 2,009.28 | 0.38 |
| 037833ES5 | APPLE INC SR UNSECURED 05/26 4.421 | | | | | 4.421000 | 08 May 2026 | | |
| | | Local | 1,500,000.000 | 100.000000 | 1,500,000.00 | 100.132723 | 1,501,990.85 | 1,990.85 | 1.24 |
| | | Base | | 100.000000 | 1,500,000.00 | 100.132723 | 1,501,990.85 | 1,990.85 | 1.24 |
| 05592XAB6 | BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A | | | | | 5.720000 | 27 Apr 2026 | | |
| | | Local | 133,788.050 | 99.998759 | 133,786.39 | 100.084530 | 133,901.14 | 114.75 | 0.11 |
| Original Face: | | Base | 300,000.000 | 99.998759 | 133,786.39 | 100.084530 | 133,901.14 | 114.75 | 0.11 |
| 05592XAC4 | BMW VEHICLE OWNER TRUST BMWOT 2023 A A2B | | | | | 5.777140 | 27 Apr 2026 | | |
| | | Local | 445,960.070 | 100.041248 | 446,144.02 | 100.024400 | 446,068.88 | -75.14 | 0.37 |
| Original Face: | | Base | 1,000,000.000 | 100.041248 | 446,144.02 | 100.024400 | 446,068.88 | -75.14 | 0.37 |
| 05602RAD3 | BMW VEHICLE OWNER TRUST BMWOT 2022 A A3 | | | | | 3.210000 | 25 Aug 2026 | | |
| | | Local | 440,969.200 | 99.065112 | 436,846.63 | 99.067870 | 436,858.79 | 12.16 | 0.36 |
| Original Face: | | Base | 850,000.000 | 99.065112 | 436,846.63 | 99.067870 | 436,858.79 | 12.16 | 0.36 |
| 06051GKE8 | BANK OF AMERICA CORP SR UNSECURED 12/25 VAR | | | | | 1.530000 | 06 Dec 2025 | | |
| | | Local | 1,000,000.000 | 100.000000 | 1,000,000.00 | 98.966114 | 989,661.14 | -10,338.86 | 0.82 |
| | | Base | | 100.000000 | 1,000,000.00 | 98.966114 | 989,661.14 | -10,338.86 | 0.82 |
| 06051GKN8 | BANK OF AMERICA CORP SR UNSECURED 04/26 VAR | | | | | 6.660000 | 02 Apr 2026 | | |
| | | Local | 550,000.000 | 100.112205 | 550,617.13 | 100.595961 | 553,277.79 | 2,660.66 | 0.46 |
| | | Base | | 100.112205 | 550,617.13 | 100.595961 | 553,277.79 | 2,660.66 | 0.46 |
| 06405LAC5 | BANK OF NEW YORK MELLON SR UNSECURED 11/25 VAR | | | | | 5.224000 | 21 Nov 2025 | | |
| | | Local | 750,000.000 | 100.000000 | 750,000.00 | 99.962572 | 749,719.29 | -280.71 | 0.62 |
| | | Base | | 100.000000 | 750,000.00 | 99.962572 | 749,719.29 | -280.71 | 0.62 |
| 06405LAE1 | BANK OF NEW YORK MELLON SR UNSECURED 03/26 VAR | | | | | 5.780000 | 13 Mar 2026 | | |
| | | Local | 1,200,000.000 | 100.058019 | 1,200,696.23 | 100.036200 | 1,200,434.40 | -261.83 | 0.99 |
| | | Base | | 100.058019 | 1,200,696.23 | 100.036200 | 1,200,434.40 | -261.83 | 0.99 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06406RBX4 | BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR | | | | | 4.890000 | 21 Jul 2028 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 101.093070 | 606,558.42 | 6,558.42 | 0.50 |
| | | Base | | 100.000000 | 600,000.00 | 101.093070 | 606,558.42 | 6,558.42 | 0.50 |
| 06428CAC8 | BANK OF AMERICA NA SR UNSECURED 08/25 5.65 | | | | | 5.650000 | 18 Aug 2025 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 100.802724 | 1,108,829.96 | 8,829.96 | 0.91 |
| | | Base | | 100.000000 | 1,100,000.00 | 100.802724 | 1,108,829.96 | 8,829.96 | 0.91 |
| 096919AB1 | BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A | | | | | 5.420000 | 25 Feb 2027 | | |
| | | Local | 1,640,000.000 | 100.287527 | 1,644,715.45 | 100.460720 | 1,647,555.81 | 2,840.36 | 1.36 |
| Original Face: | | Base | 1,640,000.000 | 100.287527 | 1,644,715.45 | 100.460720 | 1,647,555.81 | 2,840.36 | 1.36 |
| 110122DD7 | BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45 | | | | | 3.450000 | 15 Nov 2027 | | |
| | | Local | 800,000.000 | 96.548319 | 772,386.55 | 97.654063 | 781,232.50 | 8,845.95 | 0.64 |
| | | Base | | 96.548319 | 772,386.55 | 97.654063 | 781,232.50 | 8,845.95 | 0.64 |
| 110122EE4 | BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9 | | | | | 4.900000 | 22 Feb 2027 | | |
| | | Local | 415,000.000 | 99.909860 | 414,625.92 | 101.593347 | 421,612.39 | 6,986.47 | 0.35 |
| | | Base | | 99.909860 | 414,625.92 | 101.593347 | 421,612.39 | 6,986.47 | 0.35 |
| 12598AAC4 | CNH EQUIPMENT TRUST CNH 2021 A A3 | | | | | 0.400000 | 15 Dec 2025 | | |
| | | Local | 27,663.160 | 99.993638 | 27,661.40 | 99.466710 | 27,515.64 | -145.76 | 0.02 |
| Original Face: | | Base | 305,000.000 | 99.993638 | 27,661.40 | 99.466710 | 27,515.64 | -145.76 | 0.02 |
| 12663JAC5 | CNH EQUIPMENT TRUST CNH 2022 B A3 | | | | | 3.890000 | 16 Aug 2027 | | |
| | | Local | 853,436.120 | 98.326499 | 839,153.86 | 99.103010 | 845,780.88 | 6,627.02 | 0.70 |
| Original Face: | | Base | 1,000,000.000 | 98.326499 | 839,153.86 | 99.103010 | 845,780.88 | 6,627.02 | 0.70 |
| 12664JAB6 | CNH EQUIPMENT TRUST CNH 2022 C A2 | | | | | 5.420000 | 15 Jul 2026 | | |
| | | Local | 89,672.560 | 99.999967 | 89,672.53 | 99.978490 | 89,653.27 | -19.26 | 0.07 |
| Original Face: | | Base | 425,000.000 | 99.999967 | 89,672.53 | 99.978490 | 89,653.27 | -19.26 | 0.07 |
| 12664QAB0 | CNH EQUIPMENT TRUST CNH 2023 A A2 | | | | | 5.340000 | 15 Sep 2026 | | |
| | | Local | 436,785.030 | 99.997841 | 436,775.60 | 100.014420 | 436,848.01 | 72.41 | 0.36 |
| Original Face: | | Base | 1,000,000.000 | 99.997841 | 436,775.60 | 100.014420 | 436,848.01 | 72.41 | 0.36 |
| 14041NGB1 | CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A | | | | | 4.950000 | 15 Oct 2027 | | |
| | | Local | 1,000,000.000 | 99.993793 | 999,937.93 | 100.243780 | 1,002,437.80 | 2,499.87 | 0.83 |
| Original Face: | | Base | 1,000,000.000 | 99.993793 | 999,937.93 | 100.243780 | 1,002,437.80 | 2,499.87 | 0.83 |



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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 |
|---|---|---|---|---|---|---|---|---|---|
| 14043KAH8 | CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3 | | | | | 4.870000 | 15 Feb 2028 | | |
| | | Local | 1,600,000.000 | 99.698813 | 1,595,181.00 | 100.187070 | 1,602,993.12 | 7,812.12 | 1.32 |
| Original Face: | | Base | 1,600,000.000 | 99.698813 | 1,595,181.00 | 100.187070 | 1,602,993.12 | 7,812.12 | 1.32 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | | Local | 500,000.000 | 99.998502 | 499,992.51 | 99.857038 | 499,285.19 | -707.32 | 0.41 |
| | | Base | | 99.998502 | 499,992.51 | 99.857038 | 499,285.19 | -707.32 | 0.41 |
| 14913R3C9 | CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4 | | | | | 5.400000 | 10 Mar 2025 | | |
| | | Local | 750,000.000 | 99.994279 | 749,957.09 | 100.339492 | 752,546.19 | 2,589.10 | 0.62 |
| | | Base | | 99.994279 | 749,957.09 | 100.339492 | 752,546.19 | 2,589.10 | 0.62 |
| 14913UAE0 | CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5 | | | | | 4.500000 | 08 Jan 2027 | | |
| | | Local | 1,200,000.000 | 99.914203 | 1,198,970.44 | 100.734679 | 1,208,816.15 | 9,845.71 | 1.00 |
| | | Base | | 99.914203 | 1,198,970.44 | 100.734679 | 1,208,816.15 | 9,845.71 | 1.00 |
| 161571HV9 | CHASE ISSUANCE TRUST CHAIT 2024 A1 A | | | | | 4.600000 | 16 Jan 2029 | | |
| | | Local | 650,000.000 | 99.987674 | 649,919.88 | 100.730620 | 654,749.03 | 4,829.15 | 0.54 |
| Original Face: | | Base | 650,000.000 | 99.987674 | 649,919.88 | 100.730620 | 654,749.03 | 4,829.15 | 0.54 |
| 17252MAP5 | CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45 | | | | | 3.450000 | 01 May 2025 | | |
| | | Local | 1,330,000.000 | 99.539080 | 1,323,869.76 | 98.916176 | 1,315,585.14 | -8,284.62 | 1.08 |
| | | Base | | 99.539080 | 1,323,869.76 | 98.916176 | 1,315,585.14 | -8,284.62 | 1.08 |
| 17275RAW2 | CISCO SYSTEMS INC SR UNSECURED 06/25 3.5 | | | | | 3.500000 | 15 Jun 2025 | | |
| | | Local | 1,200,000.000 | 98.651785 | 1,183,821.42 | 99.124147 | 1,189,489.76 | 5,668.34 | 0.98 |
| | | Base | | 98.651785 | 1,183,821.42 | 99.124147 | 1,189,489.76 | 5,668.34 | 0.98 |
| 17275RBP6 | CISCO SYSTEMS INC SR UNSECURED 02/26 4.9 | | | | | 4.900000 | 26 Feb 2026 | | |
| | | Local | 390,000.000 | 99.971464 | 389,888.71 | 100.936072 | 393,650.68 | 3,761.97 | 0.32 |
| | | Base | | 99.971464 | 389,888.71 | 100.936072 | 393,650.68 | 3,761.97 | 0.32 |
| 17275RBQ4 | CISCO SYSTEMS INC SR UNSECURED 02/27 4.8 | | | | | 4.800000 | 26 Feb 2027 | | |
| | | Local | 875,000.000 | 99.891072 | 874,046.88 | 101.615101 | 889,132.13 | 15,085.25 | 0.73 |
| | | Base | | 99.891072 | 874,046.88 | 101.615101 | 889,132.13 | 15,085.25 | 0.73 |
| 17325FBH0 | CITIBANK NA SR UNSECURED 08/26 VAR | | | | | 6.038000 | 06 Aug 2026 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 100.147000 | 1,201,764.00 | 1,764.00 | 0.99 |
| | | Base | | 100.000000 | 1,200,000.00 | 100.147000 | 1,201,764.00 | 1,764.00 | 0.99 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 17327CAP8 | CITIGROUP INC SR UNSECURED 01/26 VAR | | | | 6.024000 | 25 Jan 2026 | | |
| | 1,100,000.000 | Local | 100.000000 | 1,100,000.00 | 100.079967 | 1,100,879.64 | 879.64 | 0.91 |
| | | Base | 100.000000 | 1,100,000.00 | 100.079967 | 1,100,879.64 | 879.64 | 0.91 |
| 18978FAB2 | CNH EQUIPMENT TRUST CNH 2024 A A2 | | | | 5.190000 | 15 Jul 2027 | | |
| | 790,000.000 | Local | 99.994073 | 789,953.18 | 100.003790 | 790,029.94 | 76.76 | 0.65 |
| Original Face: | 790,000.000 | Base | 99.994073 | 789,953.18 | 100.003790 | 790,029.94 | 76.76 | 0.65 |
| 20030NBY6 | COMCAST CORP COMPANY GUAR 02/27 3.3 | | | | 3.300000 | 01 Feb 2027 | | |
| | 1,200,000.000 | Local | 97.026148 | 1,164,313.78 | 97.690832 | 1,172,289.98 | 7,976.20 | 0.97 |
| | | Base | 97.026148 | 1,164,313.78 | 97.690832 | 1,172,289.98 | 7,976.20 | 0.97 |
| 20030NCS8 | COMCAST CORP COMPANY GUAR 10/25 3.95 | | | | 3.950000 | 15 Oct 2025 | | |
| | 750,000.000 | Local | 98.500553 | 738,754.15 | 99.199804 | 743,998.53 | 5,244.38 | 0.61 |
| | | Base | 98.500553 | 738,754.15 | 99.199804 | 743,998.53 | 5,244.38 | 0.61 |
| 233874AB2 | DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A2 | | | | 5.600000 | 15 Apr 2026 | | |
| | 375,000.000 | Local | 99.998309 | 374,993.66 | 100.199300 | 375,747.38 | 753.72 | 0.31 |
| Original Face: | 375,000.000 | Base | 99.998309 | 374,993.66 | 100.199300 | 375,747.38 | 753.72 | 0.31 |
| 24422EVY2 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/25 1.25 | | | | 1.250000 | 10 Jan 2025 | | |
| | 425,000.000 | Local | 99.994341 | 424,975.95 | 98.622279 | 419,144.69 | -5,831.26 | 0.35 |
| | | Base | 99.994341 | 424,975.95 | 98.622279 | 419,144.69 | -5,831.26 | 0.35 |
| 24422EWP0 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8 | | | | 4.800000 | 09 Jan 2026 | | |
| | 700,000.000 | Local | 99.977986 | 699,845.90 | 100.575201 | 704,026.41 | 4,180.51 | 0.58 |
| | | Base | 99.977986 | 699,845.90 | 100.575201 | 704,026.41 | 4,180.51 | 0.58 |
| 254683CP8 | DISCOVER CARD EXECUTION NOTE T DCENT 2021 A1 A1 | | | | 0.580000 | 15 Sep 2026 | | |
| | 600,000.000 | Local | 99.978590 | 599,871.54 | 99.794270 | 598,765.62 | -1,105.92 | 0.49 |
| Original Face: | 600,000.000 | Base | 99.978590 | 599,871.54 | 99.794270 | 598,765.62 | -1,105.92 | 0.49 |
| 254683CS2 | DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A | | | | 3.320000 | 15 May 2027 | | |
| | 465,000.000 | Local | 99.997951 | 464,990.47 | 98.826000 | 459,540.90 | -5,449.57 | 0.38 |
| Original Face: | 465,000.000 | Base | 99.997951 | 464,990.47 | 98.826000 | 459,540.90 | -5,449.57 | 0.38 |
| 254683CX1 | DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A | | | | 5.030000 | 15 Oct 2027 | | |
| | 325,000.000 | Local | 99.994785 | 324,983.05 | 100.302090 | 325,981.79 | 998.74 | 0.27 |
| Original Face: | 325,000.000 | Base | 99.994785 | 324,983.05 | 100.302090 | 325,981.79 | 998.74 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 254683CZ6 | DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A | | | | | 4.930000 | 15 Jun 2028 | | |
| | | Local | 700,000.000 | 99.991686 | 699,941.80 | 100.862920 | 706,040.44 | 6,098.64 | 0.58 |
| Original Face: | | Base | 700,000.000 | 99.991686 | 699,941.80 | 100.862920 | 706,040.44 | 6,098.64 | 0.58 |
| 25468PDK9 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3 | | | | | 3.000000 | 13 Feb 2026 | | |
| | | Local | 1,150,000.000 | 96.524910 | 1,110,036.47 | 97.866476 | 1,125,464.47 | 15,428.00 | 0.93 |
| | | Base | | 96.524910 | 1,110,036.47 | 97.866476 | 1,125,464.47 | 15,428.00 | 0.93 |
| 25468PDV5 | TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95 | | | | | 2.950000 | 15 Jun 2027 | | |
| | | Local | 1,200,000.000 | 96.611962 | 1,159,343.54 | 96.605520 | 1,159,266.24 | -77.30 | 0.95 |
| | | Base | | 96.611962 | 1,159,343.54 | 96.605520 | 1,159,266.24 | -77.30 | 0.95 |
| 31307NTV6 | FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5 | | | | | 2.500000 | 01 Nov 2028 | | |
| | | Local | 402,270.230 | 100.937462 | 406,041.36 | 96.997296 | 390,191.25 | -15,850.11 | 0.32 |
| Original Face: | | Base | 3,600,000.000 | 100.937462 | 406,041.36 | 96.997296 | 390,191.25 | -15,850.11 | 0.32 |
| 3130ALGR9 | FEDERAL HOME LOAN BANK BONDS 02/26 0.85 | | | | | 0.850000 | 26 Feb 2026 | | |
| | | Local | 500,000.000 | 99.940330 | 499,701.65 | 95.177988 | 475,889.94 | -23,811.71 | 0.39 |
| | | Base | | 99.940330 | 499,701.65 | 95.177988 | 475,889.94 | -23,811.71 | 0.39 |
| 3130AWTQ3 | FEDERAL HOME LOAN BANK BONDS 09/26 4.625 | | | | | 4.625000 | 11 Sep 2026 | | |
| | | Local | 1,200,000.000 | 99.544139 | 1,194,529.67 | 101.459836 | 1,217,518.03 | 22,988.36 | 1.00 |
| | | Base | | 99.544139 | 1,194,529.67 | 101.459836 | 1,217,518.03 | 22,988.36 | 1.00 |
| 3130B0AD1 | FEDERAL HOME LOAN BANK BONDS 09/25 5.5 | | | | | 5.500000 | 04 Sep 2025 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 100.001066 | 1,200,012.79 | 12.79 | 0.99 |
| | | Base | | 100.000000 | 1,200,000.00 | 100.001066 | 1,200,012.79 | 12.79 | 0.99 |
| 3130B0JZ3 | FEDERAL HOME LOAN BANK BONDS 09/25 5.5 | | | | | 5.500000 | 25 Sep 2025 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 99.951623 | 1,199,419.48 | -580.52 | 0.99 |
| | | Base | | 100.000000 | 1,200,000.00 | 99.951623 | 1,199,419.48 | -580.52 | 0.99 |
| 3133ENKS8 | FEDERAL FARM CREDIT BANK UNSECURED 01/25 1.125 | | | | | 1.125000 | 06 Jan 2025 | | |
| | | Local | 1,005,000.000 | 99.973608 | 1,004,734.76 | 98.655522 | 991,488.00 | -13,246.76 | 0.82 |
| | | Base | | 99.973608 | 1,004,734.76 | 98.655522 | 991,488.00 | -13,246.76 | 0.82 |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | | 4.050000 | 28 Aug 2025 | | |
| | | Local | 1,100,000.000 | 99.505275 | 1,094,558.02 | 99.529970 | 1,094,829.67 | 271.65 | 0.90 |
| | | Base | | 99.505275 | 1,094,558.02 | 99.529970 | 1,094,829.67 | 271.65 | 0.90 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 3134GYFG2 | FREDDIE MAC NOTES 01/25 5.125 | | | | 5.125000 | 27 Jan 2025 | | |
| | 1,100,000.000 | Local | 100.000000 | 1,100,000.00 | 99.908291 | 1,098,991.20 | -1,008.80 | 0.91 |
| | | Base | 100.000000 | 1,100,000.00 | 99.908291 | 1,098,991.20 | -1,008.80 | 0.91 |
| 3134H1WT6 | FREDDIE MAC NOTES 03/26 5.55 | | | | 5.550000 | 13 Mar 2026 | | |
| | 1,200,000.000 | Local | 100.000000 | 1,200,000.00 | 100.038804 | 1,200,465.65 | 465.65 | 0.99 |
| | | Base | 100.000000 | 1,200,000.00 | 100.038804 | 1,200,465.65 | 465.65 | 0.99 |
| 3135G05S8 | FANNIE MAE NOTES 08/25 0.5 | | | | 0.500000 | 14 Aug 2025 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 96.276614 | 962,766.14 | -37,233.86 | 0.79 |
| | | Base | 100.000000 | 1,000,000.00 | 96.276614 | 962,766.14 | -37,233.86 | 0.79 |
| 3137BEVH4 | FHLMC MULTIFAMILY STRUCTURED P FHMS K040 A2 | | | | 3.241000 | 25 Sep 2024 | | |
| | 363,194.610 | Local | 99.862168 | 362,694.01 | 99.631360 | 361,855.73 | -838.28 | 0.30 |
| Original Face: | 2,300,000.000 | Base | 99.862168 | 362,694.01 | 99.631360 | 361,855.73 | -838.28 | 0.30 |
| 3137BKRJ1 | FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2 | | | | 3.329000 | 25 May 2025 | | |
| | 1,090,381.790 | Local | 99.205175 | 1,081,715.16 | 98.771530 | 1,076,986.78 | -4,728.38 | 0.89 |
| Original Face: | 1,100,000.000 | Base | 99.205175 | 1,081,715.16 | 98.771530 | 1,076,986.78 | -4,728.38 | 0.89 |
| 3137BM7C4 | FHLMC MULTIFAMILY STRUCTURED P FHMS K051 A2 | | | | 3.308000 | 25 Sep 2025 | | |
| | 1,170,285.590 | Local | 98.152777 | 1,148,667.81 | 98.497280 | 1,152,699.47 | 4,031.66 | 0.95 |
| Original Face: | 1,200,000.000 | Base | 98.152777 | 1,148,667.81 | 98.497280 | 1,152,699.47 | 4,031.66 | 0.95 |
| 3137FCM43 | FHLMC MULTIFAMILY STRUCTURED P FHMS K729 A2 | | | | 3.136000 | 25 Oct 2024 | | |
| | 488,678.700 | Local | 99.664197 | 487,037.70 | 99.459860 | 486,039.15 | -998.55 | 0.40 |
| Original Face: | 750,000.000 | Base | 99.664197 | 487,037.70 | 99.459860 | 486,039.15 | -998.55 | 0.40 |
| 31677QBT5 | FIFTH THIRD BANK SR UNSECURED 10/25 VAR | | | | 5.852000 | 27 Oct 2025 | | |
| | 600,000.000 | Local | 100.000000 | 600,000.00 | 99.992906 | 599,957.44 | -42.56 | 0.49 |
| | | Base | 100.000000 | 600,000.00 | 99.992906 | 599,957.44 | -42.56 | 0.49 |
| 31680EAB7 | FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A | | | | 5.800000 | 16 Nov 2026 | | |
| | 364,754.870 | Local | 99.999128 | 364,751.69 | 100.116310 | 365,179.12 | 427.43 | 0.30 |
| Original Face: | 670,000.000 | Base | 99.999128 | 364,751.69 | 100.116310 | 365,179.12 | 427.43 | 0.30 |
| 344928AB2 | FORD CREDIT AUTO OWNER TRUST FORDO 2023 A A2A | | | | 5.140000 | 15 Mar 2026 | | |
| | 267,297.510 | Local | 99.948720 | 267,160.44 | 99.937400 | 267,130.18 | -30.26 | 0.22 |
| Original Face: | 1,090,000.000 | Base | 99.948720 | 267,160.44 | 99.937400 | 267,130.18 | -30.26 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 344940AB7 | FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A | | | | | 5.680000 | 15 Sep 2026 | | |
| | | Local | 346,470.390 | 99.995056 | 346,453.26 | 100.167170 | 347,049.58 | 596.32 | 0.29 |
| Original Face: | | Base | 445,000.000 | 99.995056 | 346,453.26 | 100.167170 | 347,049.58 | 596.32 | 0.29 |
| 34535AAD2 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3 | | | | | 4.480000 | 15 Dec 2026 | | |
| | | Local | 491,729.760 | 99.429984 | 488,926.82 | 99.618130 | 489,851.99 | 925.17 | 0.40 |
| Original Face: | | Base | 680,000.000 | 99.429984 | 488,926.82 | 99.618130 | 489,851.99 | 925.17 | 0.40 |
| 34535EAB8 | FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A | | | | | 5.320000 | 15 Jan 2027 | | |
| | | Local | 810,000.000 | 99.932110 | 809,450.09 | 100.169800 | 811,375.38 | 1,925.29 | 0.67 |
| Original Face: | | Base | 810,000.000 | 99.932110 | 809,450.09 | 100.169800 | 811,375.38 | 1,925.29 | 0.67 |
| 362554AC1 | GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3 | | | | | 0.680000 | 16 Sep 2026 | | |
| | | Local | 219,316.760 | 98.495705 | 216,017.59 | 98.170910 | 215,305.26 | -712.33 | 0.18 |
| Original Face: | | Base | 600,000.000 | 98.495705 | 216,017.59 | 98.170910 | 215,305.26 | -712.33 | 0.18 |
| 362583AB2 | GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A | | | | | 5.100000 | 18 May 2026 | | |
| | | Local | 73,149.900 | 99.997922 | 73,148.38 | 99.934520 | 73,102.00 | -46.38 | 0.06 |
| Original Face: | | Base | 240,000.000 | 99.997922 | 73,148.38 | 99.934520 | 73,102.00 | -46.38 | 0.06 |
| 36265QAD8 | GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3 | | | | | 4.820000 | 16 Aug 2027 | | |
| | | Local | 1,184,737.190 | 99.989776 | 1,184,616.06 | 99.878690 | 1,183,299.99 | -1,316.07 | 0.97 |
| Original Face: | | Base | 1,200,000.000 | 99.989776 | 1,184,616.06 | 99.878690 | 1,183,299.99 | -1,316.07 | 0.97 |
| 370334CS1 | GENERAL MILLS INC SR UNSECURED 11/25 5.241 | | | | | 5.241000 | 18 Nov 2025 | | |
| | | Local | 250,000.000 | 100.000000 | 250,000.00 | 99.970401 | 249,926.00 | -74.00 | 0.21 |
| | | Base | | 100.000000 | 250,000.00 | 99.970401 | 249,926.00 | -74.00 | 0.21 |
| 379930AB6 | GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A | | | | | 5.890000 | 16 Nov 2026 | | |
| | | Local | 377,825.910 | 100.254485 | 378,787.42 | 100.247590 | 378,761.37 | -26.05 | 0.31 |
| Original Face: | | Base | 550,000.000 | 100.254485 | 378,787.42 | 100.247590 | 378,761.37 | -26.05 | 0.31 |
| 38013KAB6 | GM FINANCIAL SECURITIZED TERM GMCAR 2024 3 A2A | | | | | 5.350000 | 16 Jun 2027 | | |
| | | Local | 250,000.000 | 99.999764 | 249,999.41 | 100.460120 | 251,150.30 | 1,150.89 | 0.21 |
| Original Face: | | Base | 250,000.000 | 99.999764 | 249,999.41 | 100.460120 | 251,150.30 | 1,150.89 | 0.21 |
| 38151LAG5 | GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR | | | | | 5.414000 | 21 May 2027 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 101.126904 | 606,761.42 | 6,761.42 | 0.50 |
| | | Base | | 100.000000 | 600,000.00 | 101.126904 | 606,761.42 | 6,761.42 | 0.50 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | | 0.900000 | 01 Jun 2025 | | |
| | | Local | 1,100,000.000 | 96.820010 | 1,065,020.11 | 97.145957 | 1,068,605.53 | 3,585.42 | 0.88 |
| | | Base | | 96.820010 | 1,065,020.11 | 97.145957 | 1,068,605.53 | 3,585.42 | 0.88 |
| 437076CR1 | HOME DEPOT INC SR UNSECURED 09/25 4 | | | | | 4.000000 | 15 Sep 2025 | | |
| | | Local | 160,000.000 | 99.987006 | 159,979.21 | 99.552590 | 159,284.14 | -695.07 | 0.13 |
| | | Base | | 99.987006 | 159,979.21 | 99.552590 | 159,284.14 | -695.07 | 0.13 |
| 437076CV2 | HOME DEPOT INC SR UNSECURED 09/26 4.95 | | | | | 4.950000 | 30 Sep 2026 | | |
| | | Local | 1,500,000.000 | 99.835856 | 1,497,537.84 | 101.446642 | 1,521,699.63 | 24,161.79 | 1.25 |
| | | Base | | 99.835856 | 1,497,537.84 | 101.446642 | 1,521,699.63 | 24,161.79 | 1.25 |
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | | 4.875000 | 25 Jun 2027 | | |
| | | Local | 1,000,000.000 | 99.688256 | 996,882.56 | 101.925435 | 1,019,254.35 | 22,371.79 | 0.84 |
| | | Base | | 99.688256 | 996,882.56 | 101.925435 | 1,019,254.35 | 22,371.79 | 0.84 |
| 437927AB2 | HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2 | | | | | 5.410000 | 15 Apr 2026 | | |
| | | Local | 805,930.690 | 99.956834 | 805,582.80 | 100.004490 | 805,966.88 | 384.08 | 0.66 |
| Original Face: | | Base | 1,625,000.000 | 99.956834 | 805,582.80 | 100.004490 | 805,966.88 | 384.08 | 0.66 |
| 438123AB7 | HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2 | | | | | 5.870000 | 22 Jun 2026 | | |
| | | Local | 546,856.620 | 99.996057 | 546,835.06 | 100.274030 | 548,355.17 | 1,520.11 | 0.45 |
| Original Face: | | Base | 665,000.000 | 99.996057 | 546,835.06 | 100.274030 | 548,355.17 | 1,520.11 | 0.45 |
| 43813GAC5 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3 | | | | | 0.270000 | 21 Apr 2025 | | |
| | | Local | 0.000 | 0.000000 | 0.02 | 0.000000 | 0.00 | -0.02 | 0.00 |
| | | Base | | 0.000000 | 0.02 | 0.000000 | 0.00 | -0.02 | 0.00 |
| 43813YAC6 | HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3 | | | | | 4.570000 | 21 Mar 2029 | | |
| | | Local | 705,000.000 | 99.984420 | 704,890.16 | 100.450320 | 708,174.76 | 3,284.60 | 0.58 |
| Original Face: | | Base | 705,000.000 | 99.984420 | 704,890.16 | 100.450320 | 708,174.76 | 3,284.60 | 0.58 |
| 43815EAC8 | HONDA AUTO RECEIVABLES OWNER T HAROT 2021 3 A3 | | | | | 0.410000 | 18 Nov 2025 | | |
| | | Local | 96,323.700 | 98.217168 | 94,606.41 | 98.972420 | 95,333.90 | 727.49 | 0.08 |
| Original Face: | | Base | 565,000.000 | 98.217168 | 94,606.41 | 98.972420 | 95,333.90 | 727.49 | 0.08 |
| 43815JAB9 | HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A2 | | | | | 5.220000 | 21 Oct 2025 | | |
| | | Local | 58,610.250 | 99.999386 | 58,609.89 | 99.964130 | 58,589.23 | -20.66 | 0.05 |
| Original Face: | | Base | 275,000.000 | 99.999386 | 58,609.89 | 99.964130 | 58,589.23 | -20.66 | 0.05 |



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|---|---|---|---|---|---|---|---|---|---|
| 438516CX2 | HONEYWELL INTERNATIONAL SR UNSECURED 07/27 4.65 | | | | | 4.650000 | 30 Jul 2027 | | |
| | | Local | 980,000.000 | 99.997072 | 979,971.31 | 101.318862 | 992,924.85 | 12,953.54 | 0.82 |
| | | Base | | 99.997072 | 979,971.31 | 101.318862 | 992,924.85 | 12,953.54 | 0.82 |
| 440452AK6 | HORMEL FOODS CORP SR UNSECURED 03/27 4.8 | | | | | 4.800000 | 30 Mar 2027 | | |
| | | Local | 445,000.000 | 99.917380 | 444,632.34 | 101.355692 | 451,032.83 | 6,400.49 | 0.37 |
| | | Base | | 99.917380 | 444,632.34 | 101.355692 | 451,032.83 | 6,400.49 | 0.37 |
| 446150AM6 | HUNTINGTON BANCSHARES SR UNSECURED 05/25 4 | | | | | 4.000000 | 15 May 2025 | | |
| | | Local | 550,000.000 | 99.874620 | 549,310.41 | 99.156700 | 545,361.85 | -3,948.56 | 0.45 |
| | | Base | | 99.874620 | 549,310.41 | 99.156700 | 545,361.85 | -3,948.56 | 0.45 |
| 448973AB3 | HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A | | | | | 5.290000 | 15 Apr 2027 | | |
| | | Local | 450,000.000 | 99.998969 | 449,995.36 | 100.132310 | 450,595.40 | 600.04 | 0.37 |
| Original Face: | | Base | 450,000.000 | 99.998969 | 449,995.36 | 100.132310 | 450,595.40 | 600.04 | 0.37 |
| 448979AB0 | HYUNDAI AUTO RECEIVABLES TRUST HART 2023 A A2A | | | | | 5.190000 | 15 Dec 2025 | | |
| | | Local | 74,613.950 | 99.997132 | 74,611.81 | 99.967440 | 74,589.66 | -22.15 | 0.06 |
| Original Face: | | Base | 345,000.000 | 99.997132 | 74,611.81 | 99.967440 | 74,589.66 | -22.15 | 0.06 |
| 44918CAB8 | HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A | | | | | 5.800000 | 15 Jan 2027 | | |
| | | Local | 388,268.200 | 100.117666 | 388,725.06 | 100.284880 | 389,374.30 | 649.24 | 0.32 |
| Original Face: | | Base | 500,000.000 | 100.117666 | 388,725.06 | 100.284880 | 389,374.30 | 649.24 | 0.32 |
| 44933DAD3 | HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3 | | | | | 5.390000 | 15 Jun 2027 | | |
| | | Local | 1,070,000.000 | 99.999777 | 1,069,997.61 | 100.396200 | 1,074,239.34 | 4,241.73 | 0.88 |
| Original Face: | | Base | 1,070,000.000 | 99.999777 | 1,069,997.61 | 100.396200 | 1,074,239.34 | 4,241.73 | 0.88 |
| 44935FAD6 | HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3 | | | | | 0.740000 | 15 May 2026 | | |
| | | Local | 169,874.750 | 98.928934 | 168,055.28 | 98.799230 | 167,834.94 | -220.34 | 0.14 |
| Original Face: | | Base | 600,000.000 | 98.928934 | 168,055.28 | 98.799230 | 167,834.94 | -220.34 | 0.14 |
| 45866FAT1 | INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65 | | | | | 3.650000 | 23 May 2025 | | |
| | | Local | 880,000.000 | 99.858401 | 878,753.93 | 99.065810 | 871,779.13 | -6,974.80 | 0.72 |
| | | Base | | 99.858401 | 878,753.93 | 99.065810 | 871,779.13 | -6,974.80 | 0.72 |
| 45866FAU8 | INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4 | | | | | 4.000000 | 15 Sep 2027 | | |
| | | Local | 1,200,000.000 | 98.768474 | 1,185,221.69 | 99.016830 | 1,188,201.96 | 2,980.27 | 0.98 |
| | | Base | | 98.768474 | 1,185,221.69 | 99.016830 | 1,188,201.96 | 2,980.27 | 0.98 |

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|---|---|---|---|---|---|---|---|---|
| 459200KS9 | IBM CORP SR UNSECURED 07/25 4 | | | | 4.000000 | 27 Jul 2025 | | |
| | 1,100,000.000 | Local | 100.000000 | 1,100,000.00 | 99.396718 | 1,093,363.90 | -6,636.10 | 0.90 |
| | | Base | 100.000000 | 1,100,000.00 | 99.396718 | 1,093,363.90 | -6,636.10 | 0.90 |
| 459200KW0 | IBM CORP SR UNSECURED 02/26 4.5 | | | | 4.500000 | 06 Feb 2026 | | |
| | 1,100,000.000 | Local | 99.902853 | 1,098,931.38 | 100.039195 | 1,100,431.15 | 1,499.77 | 0.91 |
| | | Base | 99.902853 | 1,098,931.38 | 100.039195 | 1,100,431.15 | 1,499.77 | 0.91 |
| 46124HAE6 | INTUIT INC SR UNSECURED 09/26 5.25 | | | | 5.250000 | 15 Sep 2026 | | |
| | 1,455,000.000 | Local | 99.937352 | 1,454,088.47 | 101.911677 | 1,482,814.90 | 28,726.43 | 1.22 |
| | | Base | 99.937352 | 1,454,088.47 | 101.911677 | 1,482,814.90 | 28,726.43 | 1.22 |
| 46647PCX2 | JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR | | | | 6.250000 | 24 Feb 2026 | | |
| | 500,000.000 | Local | 100.000000 | 500,000.00 | 100.182000 | 500,910.00 | 910.00 | 0.41 |
| | | Base | 100.000000 | 500,000.00 | 100.182000 | 500,910.00 | 910.00 | 0.41 |
| 47787CAC7 | JOHN DEERE OWNER TRUST JDOT 2023 C A3 | | | | 5.480000 | 15 May 2028 | | |
| | 500,000.000 | Local | 101.271560 | 506,357.80 | 101.298360 | 506,491.80 | 134.00 | 0.42 |
| Original Face: | 500,000.000 | Base | 101.271560 | 506,357.80 | 101.298360 | 506,491.80 | 134.00 | 0.42 |
| 47788UAC6 | JOHN DEERE OWNER TRUST JDOT 2021 A A3 | | | | 0.360000 | 15 Sep 2025 | | |
| | 2,959.700 | Local | 99.995270 | 2,959.56 | 99.788380 | 2,953.44 | -6.12 | 0.00 |
| Original Face: | 85,000.000 | Base | 99.995270 | 2,959.56 | 99.788380 | 2,953.44 | -6.12 | 0.00 |
| 477920AB8 | JOHN DEERE OWNER TRUST JDOT 2023 B A2 | | | | 5.590000 | 15 Jun 2026 | | |
| | 257,702.730 | Local | 99.996352 | 257,693.33 | 100.058450 | 257,853.36 | 160.03 | 0.21 |
| Original Face: | 500,000.000 | Base | 99.996352 | 257,693.33 | 100.058450 | 257,853.36 | 160.03 | 0.21 |
| 48125LRU8 | JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11 | | | | 5.110000 | 08 Dec 2026 | | |
| | 1,200,000.000 | Local | 100.000000 | 1,200,000.00 | 101.709961 | 1,220,519.53 | 20,519.53 | 1.01 |
| | | Base | 100.000000 | 1,200,000.00 | 101.709961 | 1,220,519.53 | 20,519.53 | 1.01 |
| 49327M3G7 | KEY BANK NA SR UNSECURED 01/26 4.7 | | | | 4.700000 | 26 Jan 2026 | | |
| | 265,000.000 | Local | 99.959860 | 264,893.63 | 99.573616 | 263,870.08 | -1,023.55 | 0.22 |
| | | Base | 99.959860 | 264,893.63 | 99.573616 | 263,870.08 | -1,023.55 | 0.22 |
| 532457CE6 | ELI LILLY + CO SR UNSECURED 02/26 5 | | | | 5.000000 | 27 Feb 2026 | | |
| | 515,000.000 | Local | 99.915171 | 514,563.13 | 100.011690 | 515,060.20 | 497.07 | 0.42 |
| | | Base | 99.915171 | 514,563.13 | 100.011690 | 515,060.20 | 497.07 | 0.42 |

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|---|---|---|---|---|---|---|---|---|---|
| 532457CP1 | ELI LILLY + CO SR UNSECURED 08/27 4.15 | | | | | 4.150000 | 14 Aug 2027 | | |
| | | Local | 745,000.000 | 99.950979 | 744,634.79 | 100.245300 | 746,827.49 | 2,192.70 | 0.62 |
| | | Base | | 99.950979 | 744,634.79 | 100.245300 | 746,827.49 | 2,192.70 | 0.62 |
| 539830BU2 | LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95 | | | | | 4.950000 | 15 Oct 2025 | | |
| | | Local | 195,000.000 | 99.887836 | 194,781.28 | 100.449600 | 195,876.72 | 1,095.44 | 0.16 |
| | | Base | | 99.887836 | 194,781.28 | 100.449600 | 195,876.72 | 1,095.44 | 0.16 |
| 548661EK9 | LOWE S COS INC SR UNSECURED 09/25 4.4 | | | | | 4.400000 | 08 Sep 2025 | | |
| | | Local | 1,100,000.000 | 99.126415 | 1,090,390.56 | 99.629855 | 1,095,928.41 | 5,537.85 | 0.90 |
| | | Base | | 99.126415 | 1,090,390.56 | 99.629855 | 1,095,928.41 | 5,537.85 | 0.90 |
| 548661EP8 | LOWE S COS INC SR UNSECURED 04/26 4.8 | | | | | 4.800000 | 01 Apr 2026 | | |
| | | Local | 1,200,000.000 | 100.519223 | 1,206,230.68 | 100.304204 | 1,203,650.45 | -2,580.23 | 0.99 |
| | | Base | | 100.519223 | 1,206,230.68 | 100.304204 | 1,203,650.45 | -2,580.23 | 0.99 |
| 55279HAT7 | MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4 | | | | | 5.400000 | 21 Nov 2025 | | |
| | | Local | 1,000,000.000 | 99.974462 | 999,744.62 | 100.253348 | 1,002,533.48 | 2,788.86 | 0.83 |
| | | Base | | 99.974462 | 999,744.62 | 100.253348 | 1,002,533.48 | 2,788.86 | 0.83 |
| 55279HAV2 | MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65 | | | | | 4.650000 | 27 Jan 2026 | | |
| | | Local | 650,000.000 | 99.987894 | 649,921.31 | 99.378946 | 645,963.15 | -3,958.16 | 0.53 |
| | | Base | | 99.987894 | 649,921.31 | 99.378946 | 645,963.15 | -3,958.16 | 0.53 |
| 58769FAB1 | MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2 | | | | | 5.920000 | 16 Nov 2026 | | |
| | | Local | 697,109.300 | 99.996719 | 697,086.43 | 100.286230 | 699,104.64 | 2,018.21 | 0.58 |
| Original Face: | | Base | 1,000,000.000 | 99.996719 | 697,086.43 | 100.286230 | 699,104.64 | 2,018.21 | 0.58 |
| 58770AAC7 | MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3 | | | | | 4.510000 | 15 Nov 2027 | | |
| | | Local | 900,000.000 | 99.806552 | 898,258.97 | 99.691730 | 897,225.57 | -1,033.40 | 0.74 |
| Original Face: | | Base | 900,000.000 | 99.806552 | 898,258.97 | 99.691730 | 897,225.57 | -1,033.40 | 0.74 |
| 58772WAC7 | MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3 | | | | | 0.460000 | 15 Jun 2026 | | |
| | | Local | 195,539.840 | 98.812667 | 193,218.13 | 98.548500 | 192,701.58 | -516.55 | 0.16 |
| Original Face: | | Base | 815,000.000 | 98.812667 | 193,218.13 | 98.548500 | 192,701.58 | -516.55 | 0.16 |
| 6174468C6 | MORGAN STANLEY SR UNSECURED 07/25 4 | | | | | 4.000000 | 23 Jul 2025 | | |
| | | Local | 1,200,000.000 | 98.808508 | 1,185,702.09 | 99.331171 | 1,191,974.05 | 6,271.96 | 0.98 |
| | | Base | | 98.808508 | 1,185,702.09 | 99.331171 | 1,191,974.05 | 6,271.96 | 0.98 |

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|---|---|---|---|---|---|---|---|---|---|
| 61747YEB7 | MORGAN STANLEY SR UNSECURED 01/25 VAR | | | | | 5.839000 | 22 Jan 2025 | | |
| | | Local | 1,200,000.000 | 100.057083 | 1,200,685.00 | 100.003000 | 1,200,036.00 | -649.00 | 0.99 |
| | | Base | | 100.057083 | 1,200,685.00 | 100.003000 | 1,200,036.00 | -649.00 | 0.99 |
| 65479UAB4 | NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A | | | | | 5.470000 | 15 Dec 2026 | | |
| | | Local | 695,000.000 | 99.999132 | 694,993.97 | 100.346790 | 697,410.19 | 2,416.22 | 0.57 |
| Original Face: | | Base | 695,000.000 | 99.999132 | 694,993.97 | 100.346790 | 697,410.19 | 2,416.22 | 0.57 |
| 65480MAB9 | NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A | | | | | 5.950000 | 15 May 2026 | | |
| | | Local | 1,114,784.100 | 99.999303 | 1,114,776.33 | 100.208520 | 1,117,108.65 | 2,332.32 | 0.92 |
| Original Face: | | Base | 1,355,000.000 | 99.999303 | 1,114,776.33 | 100.208520 | 1,117,108.65 | 2,332.32 | 0.92 |
| 65480WAB7 | NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A | | | | | 5.340000 | 17 Feb 2026 | | |
| | | Local | 135,622.660 | 99.999993 | 135,622.65 | 99.996040 | 135,617.29 | -5.36 | 0.11 |
| Original Face: | | Base | 370,000.000 | 99.999993 | 135,622.65 | 99.996040 | 135,617.29 | -5.36 | 0.11 |
| 69353REQ7 | PNC BANK NA SR UNSECURED 06/25 3.25 | | | | | 3.250000 | 01 Jun 2025 | | |
| | | Local | 1,100,000.000 | 98.352567 | 1,081,878.24 | 98.729320 | 1,086,022.52 | 4,144.28 | 0.89 |
| | | Base | | 98.352567 | 1,081,878.24 | 98.729320 | 1,086,022.52 | 4,144.28 | 0.89 |
| 69371RR57 | PACCAR FINANCIAL CORP SR UNSECURED 11/24 0.9 | | | | | 0.900000 | 08 Nov 2024 | | |
| | | Local | 420,000.000 | 99.999629 | 419,998.44 | 99.190205 | 416,598.86 | -3,399.58 | 0.34 |
| | | Base | | 99.999629 | 419,998.44 | 99.190205 | 416,598.86 | -3,399.58 | 0.34 |
| 69371RR73 | PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85 | | | | | 2.850000 | 07 Apr 2025 | | |
| | | Local | 500,000.000 | 99.994636 | 499,973.18 | 98.733847 | 493,669.24 | -6,303.94 | 0.41 |
| | | Base | | 99.994636 | 499,973.18 | 98.733847 | 493,669.24 | -6,303.94 | 0.41 |
| 69371RT22 | PACCAR FINANCIAL CORP SR UNSECURED 05/27 5 | | | | | 5.000000 | 13 May 2027 | | |
| | | Local | 500,000.000 | 99.930270 | 499,651.35 | 102.219190 | 511,095.95 | 11,444.60 | 0.42 |
| | | Base | | 99.930270 | 499,651.35 | 102.219190 | 511,095.95 | 11,444.60 | 0.42 |
| 713448FQ6 | PEPSICO INC SR UNSECURED 02/26 4.55 | | | | | 4.550000 | 13 Feb 2026 | | |
| | | Local | 1,165,000.000 | 99.970978 | 1,164,661.89 | 100.361816 | 1,169,215.16 | 4,553.27 | 0.96 |
| | | Base | | 99.970978 | 1,164,661.89 | 100.361816 | 1,169,215.16 | 4,553.27 | 0.96 |
| 713448FW3 | PEPSICO INC SR UNSECURED 11/26 5.125 | | | | | 5.125000 | 10 Nov 2026 | | |
| | | Local | 710,000.000 | 99.979899 | 709,857.28 | 101.959343 | 723,911.34 | 14,054.06 | 0.60 |
| | | Base | | 99.979899 | 709,857.28 | 101.959343 | 723,911.34 | 14,054.06 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 716973AA0 | PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65 | | | | | 4.650000 | 19 May 2025 | | |
| | | Local | 835,000.000 | 99.979061 | 834,825.16 | 99.910720 | 834,254.51 | -570.65 | 0.69 |
| | | Base | | 99.979061 | 834,825.16 | 99.910720 | 834,254.51 | -570.65 | 0.69 |
| 716973AB8 | PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45 | | | | | 4.450000 | 19 May 2026 | | |
| | | Local | 575,000.000 | 98.408927 | 565,851.33 | 100.057694 | 575,331.74 | 9,480.41 | 0.47 |
| | | Base | | 98.408927 | 565,851.33 | 100.057694 | 575,331.74 | 9,480.41 | 0.47 |
| 740189AM7 | PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25 | | | | | 3.250000 | 15 Jun 2025 | | |
| | | Local | 900,000.000 | 98.421318 | 885,791.86 | 98.850212 | 889,651.91 | 3,860.05 | 0.73 |
| | | Base | | 98.421318 | 885,791.86 | 98.850212 | 889,651.91 | 3,860.05 | 0.73 |
| 74460WAJ6 | PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR | | | | | 5.930000 | 25 Jul 2025 | | |
| | | Local | 215,000.000 | 100.000000 | 215,000.00 | 100.180078 | 215,387.17 | 387.17 | 0.18 |
| | | Base | | 100.000000 | 215,000.00 | 100.180078 | 215,387.17 | 387.17 | 0.18 |
| 74464AAA9 | PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR | | | | | 6.030000 | 16 Apr 2027 | | |
| | | Local | 1,200,000.000 | 100.299005 | 1,203,588.06 | 100.409801 | 1,204,917.61 | 1,329.55 | 0.99 |
| | | Base | | 100.299005 | 1,203,588.06 | 100.409801 | 1,204,917.61 | 1,329.55 | 0.99 |
| 75524KPT5 | CITIZENS BANK NA/RI SR UNSECURED 10/25 VAR | | | | | 6.064000 | 24 Oct 2025 | | |
| | | Local | 1,200,000.000 | 100.000000 | 1,200,000.00 | 99.937246 | 1,199,246.95 | -753.05 | 0.99 |
| | | Base | | 100.000000 | 1,200,000.00 | 99.937246 | 1,199,246.95 | -753.05 | 0.99 |
| 828807DG9 | SIMON PROPERTY GROUP LP SR UNSECURED 09/24 2 | | | | | 2.000000 | 13 Sep 2024 | | |
| | | Local | 600,000.000 | 100.000000 | 600,000.00 | 99.896267 | 599,377.60 | -622.40 | 0.49 |
| | | Base | | 100.000000 | 600,000.00 | 99.896267 | 599,377.60 | -622.40 | 0.49 |
| 854502AP6 | STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3 | | | | | 2.300000 | 24 Feb 2025 | | |
| | | Local | 610,000.000 | 99.977851 | 609,864.89 | 98.544312 | 601,120.30 | -8,744.59 | 0.50 |
| | | Base | | 99.977851 | 609,864.89 | 98.544312 | 601,120.30 | -8,744.59 | 0.50 |
| 855244AQ2 | STARBUCKS CORP SR UNSECURED 08/25 3.8 | | | | | 3.800000 | 15 Aug 2025 | | |
| | | Local | 1,100,000.000 | 99.428075 | 1,093,708.83 | 98.981768 | 1,088,799.45 | -4,909.38 | 0.90 |
| | | Base | | 99.428075 | 1,093,708.83 | 98.981768 | 1,088,799.45 | -4,909.38 | 0.90 |
| 855244BG3 | STARBUCKS CORP SR UNSECURED 02/27 4.85 | | | | | 4.850000 | 08 Feb 2027 | | |
| | | Local | 1,110,000.000 | 99.966289 | 1,109,625.81 | 100.966401 | 1,120,727.05 | 11,101.24 | 0.92 |
| | | Base | | 99.966289 | 1,109,625.81 | 100.966401 | 1,120,727.05 | 11,101.24 | 0.92 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 857477AT0 | STATE STREET CORP SR UNSECURED 08/25 3.55 | | | | 3.550000 | 18 Aug 2025 | | |
| | 792,000.000 | Local | 98.961699 | 783,776.66 | 98.974181 | 783,875.51 | 98.85 | 0.65 |
| | | Base | 98.961699 | 783,776.66 | 98.974181 | 783,875.51 | 98.85 | 0.65 |
| 857477CL5 | STATE STREET CORP SR UNSECURED 03/27 4.993 | | | | 4.993000 | 18 Mar 2027 | | |
| | 1,100,000.000 | Local | 99.732373 | 1,097,056.10 | 101.587270 | 1,117,459.97 | 20,403.87 | 0.92 |
| | | Base | 99.732373 | 1,097,056.10 | 101.587270 | 1,117,459.97 | 20,403.87 | 0.92 |
| 87612EBL9 | TARGET CORP SR UNSECURED 04/25 2.25 | | | | 2.250000 | 15 Apr 2025 | | |
| | 1,200,000.000 | Local | 98.188809 | 1,178,265.71 | 98.476233 | 1,181,714.80 | 3,449.09 | 0.97 |
| | | Base | 98.188809 | 1,178,265.71 | 98.476233 | 1,181,714.80 | 3,449.09 | 0.97 |
| 882508CE2 | TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6 | | | | 4.600000 | 08 Feb 2027 | | |
| | 1,200,000.000 | Local | 99.947410 | 1,199,368.92 | 101.057850 | 1,212,694.20 | 13,325.28 | 1.00 |
| | | Base | 99.947410 | 1,199,368.92 | 101.057850 | 1,212,694.20 | 13,325.28 | 1.00 |
| 883556CS9 | THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.215 | | | | 1.215000 | 18 Oct 2024 | | |
| | 1,000,000.000 | Local | 100.000000 | 1,000,000.00 | 99.474462 | 994,744.62 | -5,255.38 | 0.82 |
| | | Base | 100.000000 | 1,000,000.00 | 99.474462 | 994,744.62 | -5,255.38 | 0.82 |
| 883556CV2 | THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953 | | | | 4.953000 | 10 Aug 2026 | | |
| | 880,000.000 | Local | 100.000000 | 880,000.00 | 101.225056 | 890,780.49 | 10,780.49 | 0.73 |
| | | Base | 100.000000 | 880,000.00 | 101.225056 | 890,780.49 | 10,780.49 | 0.73 |
| 891940AB4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 A A2 | | | | 5.050000 | 15 Jan 2026 | | |
| | 27,114.490 | Local | 100.000000 | 27,114.49 | 99.953020 | 27,101.75 | -12.74 | 0.02 |
| Original Face: | 145,000.000 | Base | 100.000000 | 27,114.49 | 99.953020 | 27,101.75 | -12.74 | 0.02 |
| 891941AB2 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A | | | | 5.280000 | 15 May 2026 | | |
| | 143,838.720 | Local | 99.999423 | 143,837.89 | 99.971770 | 143,798.11 | -39.78 | 0.12 |
| Original Face: | 335,000.000 | Base | 99.999423 | 143,837.89 | 99.971770 | 143,798.11 | -39.78 | 0.12 |
| 89231FAB6 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A | | | | 5.600000 | 17 Aug 2026 | | |
| | 155,306.740 | Local | 99.997598 | 155,303.01 | 100.110870 | 155,478.93 | 175.92 | 0.13 |
| Original Face: | 270,000.000 | Base | 99.997598 | 155,303.01 | 100.110870 | 155,478.93 | 175.92 | 0.13 |
| 89237QAB6 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A2A | | | | 5.160000 | 17 May 2027 | | |
| | 1,200,000.000 | Local | 99.999078 | 1,199,988.94 | 100.430260 | 1,205,163.12 | 5,174.18 | 0.99 |
| Original Face: | 1,200,000.000 | Base | 99.999078 | 1,199,988.94 | 100.430260 | 1,205,163.12 | 5,174.18 | 0.99 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89238DAB4 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A | | | | | 5.130000 | 15 Dec 2026 | | |
| | | Local | 293,212.200 | 99.996566 | 293,202.13 | 99.982070 | 293,159.63 | -42.50 | 0.24 |
| Original Face: | | Base | 330,000.000 | 99.996566 | 293,202.13 | 99.982070 | 293,159.63 | -42.50 | 0.24 |
| 89238JAC9 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3 | | | | | 0.710000 | 15 Apr 2026 | | |
| | | Local | 362,774.230 | 98.682721 | 357,995.48 | 98.467340 | 357,214.13 | -781.35 | 0.29 |
| Original Face: | | Base | 1,100,000.000 | 98.682721 | 357,995.48 | 98.467340 | 357,214.13 | -781.35 | 0.29 |
| 89239FAB8 | TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A | | | | | 5.800000 | 16 Nov 2026 | | |
| | | Local | 508,586.310 | 99.998875 | 508,580.59 | 100.283210 | 510,026.68 | 1,446.09 | 0.42 |
| Original Face: | | Base | 655,000.000 | 99.998875 | 508,580.59 | 100.283210 | 510,026.68 | 1,446.09 | 0.42 |
| 907818GE2 | UNION PACIFIC CORP SR UNSECURED 02/26 4.75 | | | | | 4.750000 | 21 Feb 2026 | | |
| | | Local | 310,000.000 | 99.966494 | 309,896.13 | 100.448679 | 311,390.90 | 1,494.77 | 0.26 |
| | | Base | | 99.966494 | 309,896.13 | 100.448679 | 311,390.90 | 1,494.77 | 0.26 |
| 911312BX3 | UNITED PARCEL SERVICE SR UNSECURED 04/25 3.9 | | | | | 3.900000 | 01 Apr 2025 | | |
| | | Local | 1,200,000.000 | 99.398440 | 1,192,781.28 | 99.393695 | 1,192,724.34 | -56.94 | 0.98 |
| | | Base | | 99.398440 | 1,192,781.28 | 99.393695 | 1,192,724.34 | -56.94 | 0.98 |
| 91282CCX7 | US TREASURY N/B 09/24 0.375 | | | | | 0.375000 | 15 Sep 2024 | | |
| | | Local | 1,000,000.000 | 99.993334 | 999,933.34 | 99.838939 | 998,389.39 | -1,543.95 | 0.82 |
| | | Base | | 99.993334 | 999,933.34 | 99.838939 | 998,389.39 | -1,543.95 | 0.82 |
| 91282CEU1 | US TREASURY N/B 06/25 2.875 | | | | | 2.875000 | 15 Jun 2025 | | |
| | | Local | 550,000.000 | 99.866307 | 549,264.69 | 98.707812 | 542,892.97 | -6,371.72 | 0.45 |
| | | Base | | 99.866307 | 549,264.69 | 98.707812 | 542,892.97 | -6,371.72 | 0.45 |
| 91282CHU8 | US TREASURY N/B 08/26 4.375 | | | | | 4.375000 | 15 Aug 2026 | | |
| | | Local | 1,200,000.000 | 99.748506 | 1,196,982.07 | 100.800781 | 1,209,609.37 | 12,627.30 | 1.00 |
| | | Base | | 99.748506 | 1,196,982.07 | 100.800781 | 1,209,609.37 | 12,627.30 | 1.00 |
| 91324PCV2 | UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1 | | | | | 3.100000 | 15 Mar 2026 | | |
| | | Local | 1,000,000.000 | 97.337441 | 973,374.41 | 98.210999 | 982,109.99 | 8,735.58 | 0.81 |
| | | Base | | 97.337441 | 973,374.41 | 98.210999 | 982,109.99 | 8,735.58 | 0.81 |
| 91324PEN8 | UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15 | | | | | 5.150000 | 15 Oct 2025 | | |
| | | Local | 600,000.000 | 99.996443 | 599,978.66 | 100.787949 | 604,727.69 | 4,749.03 | 0.50 |
| | | Base | | 99.996443 | 599,978.66 | 100.787949 | 604,727.69 | 4,749.03 | 0.50 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91324PFF4 | UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75 | | | | | 4.750000 | 15 Jul 2026 | | |
| | | Local | 190,000.000 | 99.840484 | 189,696.92 | 100.998060 | 191,896.31 | 2,199.39 | 0.16 |
| | | Base | | 99.840484 | 189,696.92 | 100.998060 | 191,896.31 | 2,199.39 | 0.16 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 6.120000 | 20 Mar 2026 | | |
| | | Local | 550,000.000 | 99.891016 | 549,400.59 | 100.387000 | 552,128.50 | 2,727.91 | 0.45 |
| | | Base | | 99.891016 | 549,400.59 | 100.387000 | 552,128.50 | 2,727.91 | 0.45 |
| 92343VGG3 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45 | | | | | 1.450000 | 20 Mar 2026 | | |
| | | Local | 1,344,000.000 | 93.978016 | 1,263,064.53 | 95.314370 | 1,281,025.13 | 17,960.60 | 1.06 |
| | | Base | | 93.978016 | 1,263,064.53 | 95.314370 | 1,281,025.13 | 17,960.60 | 1.06 |
| 92867WAB4 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A | | | | | 5.500000 | 21 Dec 2026 | | |
| | | Local | 269,509.850 | 99.996764 | 269,501.13 | 100.074890 | 269,711.69 | 210.56 | 0.22 |
| Original Face: | | Base | 535,000.000 | 99.996764 | 269,501.13 | 100.074890 | 269,711.69 | 210.56 | 0.22 |
| 92867YAB0 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A | | | | | 5.720000 | 22 Mar 2027 | | |
| | | Local | 734,491.970 | 99.996475 | 734,466.08 | 100.374510 | 737,242.72 | 2,776.64 | 0.61 |
| Original Face: | | Base | 915,000.000 | 99.996475 | 734,466.08 | 100.374510 | 737,242.72 | 2,776.64 | 0.61 |
| 92868KAC7 | VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3 | | | | | 1.020000 | 22 Jun 2026 | | |
| | | Local | 707,467.060 | 98.900333 | 699,687.28 | 98.655390 | 697,954.39 | -1,732.89 | 0.57 |
| Original Face: | | Base | 2,500,000.000 | 98.900333 | 699,687.28 | 98.655390 | 697,954.39 | -1,732.89 | 0.57 |
| 931142EW9 | WALMART INC SR UNSECURED 09/25 3.9 | | | | | 3.900000 | 09 Sep 2025 | | |
| | | Local | 435,000.000 | 99.975234 | 434,892.27 | 99.500198 | 432,825.86 | -2,066.41 | 0.36 |
| | | Base | | 99.975234 | 434,892.27 | 99.500198 | 432,825.86 | -2,066.41 | 0.36 |
| 931142FA6 | WALMART INC SR UNSECURED 04/26 4 | | | | | 4.000000 | 15 Apr 2026 | | |
| | | Local | 180,000.000 | 99.975522 | 179,955.94 | 99.722897 | 179,501.21 | -454.73 | 0.15 |
| | | Base | | 99.975522 | 179,955.94 | 99.722897 | 179,501.21 | -454.73 | 0.15 |
| 94974BGH7 | WELLS FARGO + COMPANY SR UNSECURED 02/25 3 | | | | | 3.000000 | 19 Feb 2025 | | |
| | | Local | 1,100,000.000 | 100.875510 | 1,109,630.61 | 99.056640 | 1,089,623.04 | -20,007.57 | 0.90 |
| | | Base | | 100.875510 | 1,109,630.61 | 99.056640 | 1,089,623.04 | -20,007.57 | 0.90 |
| 95000U2Y8 | WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR | | | | | 6.650000 | 25 Apr 2026 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 100.496861 | 1,105,465.47 | 5,465.47 | 0.91 |
| | | Base | | 100.000000 | 1,100,000.00 | 100.496861 | 1,105,465.47 | 5,465.47 | 0.91 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 120,745,865.460 | Local | | 120,202,403.38 | | 120,509,208.28 | 306,804.90 | 99.25 |
| | Original Face: | 51,085,000.000 | Base | | 120,202,403.38 | | 120,509,208.28 | 306,804.90 | 99.25 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 120,745,865.460 | Base | | 120,202,403.38 | | 120,509,208.28 | 306,804.90 | 99.25 |
| | Original Face: | 51,085,000.000 | | | | | | | |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 121,660,123.360 | Base | | 121,116,661.28 | | 121,423,466.18 | 306,804.90 | 100.00 |
| | Original Face: | 51,085,000.000 | | | | | | | |

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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 | | | | | | | | |
| | | | 49,415.540 | 1.000000 | 49,415.54 | 1.000000 | 49,415.54 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 49,415.54 | 1.000000 | 49,415.54 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 49,415.540 | | 49,415.54 | | 49,415.54 | 0.00 | 0.00 |
| | | Base | | | 49,415.54 | | 49,415.54 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | 49,415.540 | | 49,415.54 | | 49,415.54 | 0.00 | 0.00 |
| | | Base | | | 49,415.54 | | 49,415.54 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 5.400000 | 19 Sep 2024 | | |
| | | | 85,000,000.000 | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 6.50 |
| | | Base | | 100.000000 | 85,000,000.00 | 100.000000 | 85,000,000.00 | 0.00 | 6.50 |
| 912797KA4 | TREASURY BILL 02/25 0.00000 | | | | | 4.744700 | 20 Feb 2025 | | |
| | | | 40,000,000.000 | 97.733088 | 39,093,235.11 | 97.781736 | 39,112,694.40 | 19,459.29 | 2.99 |
| | | Base | | 97.733088 | 39,093,235.11 | 97.781736 | 39,112,694.40 | 19,459.29 | 2.99 |
| 912797KT3 | TREASURY BILL 10/24 0.00000 | | | | | 5.154100 | 10 Oct 2024 | | |
| | | | 25,000,000.000 | 99.441639 | 24,860,409.79 | 99.441639 | 24,860,409.75 | -0.04 | 1.90 |
| | | Base | | 99.441639 | 24,860,409.79 | 99.441639 | 24,860,409.75 | -0.04 | 1.90 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.320000 | 03 Sep 2024 | | |
| | | | 300,000,000.000 | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 22.93 |
| | | Base | | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 22.93 |
| 979QHR003 | SOUTH STREET REPO | | | | | 5.370000 | 03 Sep 2024 | | |
| | | | 64,255,640.870 | 100.000000 | 64,255,640.87 | 100.000000 | 64,255,640.87 | 0.00 | 4.91 |
| | | Base | | 100.000000 | 64,255,640.87 | 100.000000 | 64,255,640.87 | 0.00 | 4.91 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 5.310000 | 03 Sep 2024 | | |
| | | Local | 69,618,282.320 | 100.000000 | 69,618,282.32 | 100.000000 | 69,618,282.32 | 0.00 | 5.32 |
| | | Base | | 100.000000 | 69,618,282.32 | 100.000000 | 69,618,282.32 | 0.00 | 5.32 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 583,873,923.190 | | 582,827,568.09 | | 582,847,027.34 | 19,459.25 | 44.54 |
| | | Base | | | 582,827,568.09 | | 582,847,027.34 | 19,459.25 | 44.54 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 583,873,923.190 | | 582,827,568.09 | | 582,847,027.34 | 19,459.25 | 44.54 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | | |
| | | Local | 54,960,359.520 | 1.000000 | 54,960,359.52 | 1.000000 | 54,960,359.52 | 0.00 | 4.20 |
| | | Base | | 1.000000 | 54,960,359.52 | 1.000000 | 54,960,359.52 | 0.00 | 4.20 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | | | | | |
| | | Local | 29,889,011.970 | 1.000000 | 29,889,011.97 | 1.000000 | 29,889,011.97 | 0.00 | 2.28 |
| | | Base | | 1.000000 | 29,889,011.97 | 1.000000 | 29,889,011.97 | 0.00 | 2.28 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 84,849,371.490 | | 84,849,371.49 | | 84,849,371.49 | 0.00 | 6.48 |
| | | Base | | | 84,849,371.49 | | 84,849,371.49 | 0.00 | 6.48 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 84,849,371.490 | | 84,849,371.49 | | 84,849,371.49 | 0.00 | 6.48 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 31307CLJ5 | FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 1,363,325.860 | 100.517043 | 1,370,374.84 | 97.047643 | 1,323,075.61 | -47,299.23 | 0.10 |
| Original Face: | | Base | 20,540,000.000 | 100.517043 | 1,370,374.84 | 97.047643 | 1,323,075.61 | -47,299.23 | 0.10 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 3130ALR63 | FEDERAL HOME LOAN BANK BONDS 04/26 1.05 | | | | 1.050000 | 06 Apr 2026 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 95.162538 | 14,274,380.70 | -725,619.30 | 1.09 |
| | | Base | 100.000000 | 15,000,000.00 | 95.162538 | 14,274,380.70 | -725,619.30 | 1.09 |
| 3130AMDU3 | FEDERAL HOME LOAN BANK BONDS 05/26 1 | | | | 1.000000 | 20 May 2026 | | |
| | 20,000,000.000 | Local | 100.000000 | 20,000,000.00 | 94.756262 | 18,951,252.40 | -1,048,747.60 | 1.45 |
| | | Base | 100.000000 | 20,000,000.00 | 94.756262 | 18,951,252.40 | -1,048,747.60 | 1.45 |
| 3130AP2X2 | FEDERAL HOME LOAN BANK BONDS 12/25 0.8 | | | | 0.800000 | 30 Dec 2025 | | |
| | 7,000,000.000 | Local | 100.000000 | 7,000,000.00 | 95.473547 | 6,683,148.29 | -316,851.71 | 0.51 |
| | | Base | 100.000000 | 7,000,000.00 | 95.473547 | 6,683,148.29 | -316,851.71 | 0.51 |
| 3130AP6V2 | FEDERAL HOME LOAN BANK BONDS 09/26 1.05 | | | | 1.050000 | 30 Sep 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 93.934853 | 2,818,045.59 | -181,954.41 | 0.22 |
| | | Base | 100.000000 | 3,000,000.00 | 93.934853 | 2,818,045.59 | -181,954.41 | 0.22 |
| 3130AQ4P5 | FEDERAL HOME LOAN BANK BONDS 12/24 1.07 | | | | 1.070000 | 23 Dec 2024 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 98.757480 | 14,813,622.00 | -186,378.00 | 1.13 |
| | | Base | 100.000000 | 15,000,000.00 | 98.757480 | 14,813,622.00 | -186,378.00 | 1.13 |
| 3130AQCP6 | FEDERAL HOME LOAN BANK BONDS 06/25 1.2 | | | | 1.200000 | 30 Jun 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.108333 | 4,855,416.65 | -144,583.35 | 0.37 |
| | | Base | 100.000000 | 5,000,000.00 | 97.108333 | 4,855,416.65 | -144,583.35 | 0.37 |
| 3130AQD59 | FEDERAL HOME LOAN BANK BONDS 09/24 1 | | | | 1.000000 | 30 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.684578 | 4,984,228.90 | -15,771.10 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 99.684578 | 4,984,228.90 | -15,771.10 | 0.38 |
| 3130AR2B6 | FEDERAL HOME LOAN BANK BONDS 03/27 2.375 | | | | 2.375000 | 08 Mar 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.068031 | 4,803,401.55 | -196,598.45 | 0.37 |
| | | Base | 100.000000 | 5,000,000.00 | 96.068031 | 4,803,401.55 | -196,598.45 | 0.37 |
| 3130AR4C2 | FEDERAL HOME LOAN BANK BONDS 11/25 2.05 | | | | 2.050000 | 26 Nov 2025 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 97.272432 | 2,431,810.80 | -68,189.20 | 0.19 |
| | | Base | 100.000000 | 2,500,000.00 | 97.272432 | 2,431,810.80 | -68,189.20 | 0.19 |
| 3130ART76 | FEDERAL HOME LOAN BANK BONDS 05/25 3.15 | | | | 3.150000 | 12 May 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 98.912129 | 9,891,212.90 | -108,787.10 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 98.912129 | 9,891,212.90 | -108,787.10 | 0.76 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 3130ARVY4 | FEDERAL HOME LOAN BANK BONDS 05/25 3.35 | | | | 3.350000 | 19 May 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.023125 | 9,902,312.50 | -97,687.50 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 99.023125 | 9,902,312.50 | -97,687.50 | 0.76 |
| 3130AS2R9 | FEDERAL HOME LOAN BANK BONDS 11/24 3.15 | | | | 3.150000 | 25 Nov 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.455016 | 4,972,750.80 | -27,249.20 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 99.455016 | 4,972,750.80 | -27,249.20 | 0.38 |
| 3130AS5E5 | FEDERAL HOME LOAN BANK BONDS 05/25 VAR | | | | 4.500000 | 23 May 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.573361 | 9,957,336.10 | -42,663.90 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 99.573361 | 9,957,336.10 | -42,663.90 | 0.76 |
| 3130ASAU3 | FEDERAL HOME LOAN BANK BONDS 06/26 3.25 | | | | 3.250000 | 08 Jun 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.215913 | 4,910,795.65 | -89,204.35 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 98.215913 | 4,910,795.65 | -89,204.35 | 0.38 |
| 3130ASYR4 | FEDERAL HOME LOAN BANK BONDS 08/25 4 | | | | 4.000000 | 28 Aug 2025 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 99.484971 | 24,871,242.75 | -128,757.25 | 1.90 |
| | | Base | 100.000000 | 25,000,000.00 | 99.484971 | 24,871,242.75 | -128,757.25 | 1.90 |
| 3130AT3P0 | FEDERAL HOME LOAN BANK BONDS 09/27 5 | | | | 5.000000 | 14 Sep 2027 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.854196 | 9,985,419.60 | -14,580.40 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 99.854196 | 9,985,419.60 | -14,580.40 | 0.76 |
| 3130AT4R5 | FEDERAL HOME LOAN BANK BONDS 12/24 3.75 | | | | 3.750000 | 13 Dec 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.682330 | 9,968,233.00 | -31,767.00 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 99.682330 | 9,968,233.00 | -31,767.00 | 0.76 |
| 3130ATFY8 | FEDERAL HOME LOAN BANK BONDS 10/25 5 | | | | 5.000000 | 20 Oct 2025 | | |
| | 15,000,000.000 | Local | 100.000000 | 15,000,000.00 | 99.965837 | 14,994,875.55 | -5,124.45 | 1.15 |
| | | Base | 100.000000 | 15,000,000.00 | 99.965837 | 14,994,875.55 | -5,124.45 | 1.15 |
| 3130ATUR6 | FEDERAL HOME LOAN BANK BONDS 12/24 4.625 | | | | 4.625000 | 13 Dec 2024 | | |
| | 10,000,000.000 | Local | 100.069343 | 10,006,934.29 | 99.865523 | 9,986,552.30 | -20,381.99 | 0.76 |
| | | Base | 100.069343 | 10,006,934.29 | 99.865523 | 9,986,552.30 | -20,381.99 | 0.76 |
| 3130AUFQ2 | FEDERAL HOME LOAN BANK BONDS 01/25 5.25 | | | | 5.250000 | 27 Jan 2025 | | |
| | 3,400,000.000 | Local | 100.000000 | 3,400,000.00 | 99.904159 | 3,396,741.41 | -3,258.59 | 0.26 |
| | | Base | 100.000000 | 3,400,000.00 | 99.904159 | 3,396,741.41 | -3,258.59 | 0.26 |



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|---|---|---|---|---|---|---|---|---|---|
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | | Local | 4,333,974.630 | 103.753248 | 4,496,639.44 | 94.266961 | 4,085,506.17 | -411,133.27 | 0.31 |
| Original Face: | | Base | 24,487,993.000 | 103.753248 | 4,496,639.44 | 94.266961 | 4,085,506.17 | -411,133.27 | 0.31 |
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2042 | | |
| | | Local | 981,787.900 | 103.691724 | 1,018,032.80 | 94.204229 | 924,885.72 | -93,147.08 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 103.691724 | 1,018,032.80 | 94.204229 | 924,885.72 | -93,147.08 | 0.07 |
| 3133ELK37 | FEDERAL FARM CREDIT BANK BONDS 06/25 0.78 | | | | | 0.780000 | 16 Jun 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 97.024347 | 9,702,434.70 | -297,565.30 | 0.74 |
| | | Base | | 100.000000 | 10,000,000.00 | 97.024347 | 9,702,434.70 | -297,565.30 | 0.74 |
| 3133ELZ80 | FEDERAL FARM CREDIT BANK BONDS 07/25 0.58 | | | | | 0.580000 | 29 Jul 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 96.408095 | 4,820,404.75 | -179,595.25 | 0.37 |
| | | Base | | 100.000000 | 5,000,000.00 | 96.408095 | 4,820,404.75 | -179,595.25 | 0.37 |
| 3133EMZB1 | FEDERAL FARM CREDIT BANK BONDS 05/26 0.96 | | | | | 0.960000 | 13 May 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 94.904934 | 4,745,246.70 | -254,753.30 | 0.36 |
| | | Base | | 100.000000 | 5,000,000.00 | 94.904934 | 4,745,246.70 | -254,753.30 | 0.36 |
| 3133ENAF7 | FEDERAL FARM CREDIT BANK BONDS 10/26 1 | | | | | 1.000000 | 07 Oct 2026 | | |
| | | Local | 5,000,000.000 | 95.993308 | 4,799,665.41 | 93.829083 | 4,691,454.15 | -108,211.26 | 0.36 |
| | | Base | | 95.993308 | 4,799,665.41 | 93.829083 | 4,691,454.15 | -108,211.26 | 0.36 |
| 3133ENR77 | FEDERAL FARM CREDIT BANK BONDS 01/26 4.92 | | | | | 4.920000 | 12 Jan 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.869473 | 9,986,947.30 | -13,052.70 | 0.76 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.869473 | 9,986,947.30 | -13,052.70 | 0.76 |
| 3133ENXS4 | FEDERAL FARM CREDIT BANK BONDS 05/26 3.375 | | | | | 3.375000 | 26 May 2026 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 98.188658 | 9,818,865.80 | -181,134.20 | 0.75 |
| | | Base | | 100.000000 | 10,000,000.00 | 98.188658 | 9,818,865.80 | -181,134.20 | 0.75 |
| 3134GWSR8 | FREDDIE MAC NOTES 09/24 0.44 | | | | | 0.440000 | 24 Sep 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 99.719707 | 9,971,970.70 | -28,029.30 | 0.76 |
| | | Base | | 100.000000 | 10,000,000.00 | 99.719707 | 9,971,970.70 | -28,029.30 | 0.76 |
| 3134GXG57 | FREDDIE MAC NOTES 01/25 3.5 | | | | | 3.500000 | 28 Jan 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.284071 | 4,964,203.55 | -35,796.45 | 0.38 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.284071 | 4,964,203.55 | -35,796.45 | 0.38 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 3134GXMX9 | FREDDIE MAC NOTES 03/25 2.2 | | | | 2.200000 | 25 Mar 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.645270 | 4,932,263.50 | -67,736.50 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 98.645270 | 4,932,263.50 | -67,736.50 | 0.38 |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | 4.050000 | 28 Aug 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.529970 | 4,976,498.50 | -23,501.50 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 99.529970 | 4,976,498.50 | -23,501.50 | 0.38 |
| 3134GXRJ5 | FREDDIE MAC NOTES 11/24 3 | | | | 3.000000 | 13 Nov 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.501263 | 4,975,063.15 | -24,936.85 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 99.501263 | 4,975,063.15 | -24,936.85 | 0.38 |
| 3134GXT61 | FREDDIE MAC NOTES 09/24 4 | | | | 4.000000 | 13 Sep 2024 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.962470 | 9,996,247.00 | -3,753.00 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 99.962470 | 9,996,247.00 | -3,753.00 | 0.76 |
| 3134GXTD6 | FREDDIE MAC NOTES 05/25 3.5 | | | | 3.500000 | 23 May 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.131846 | 4,956,592.30 | -43,407.70 | 0.38 |
| | | Base | 100.000000 | 5,000,000.00 | 99.131846 | 4,956,592.30 | -43,407.70 | 0.38 |
| 3134GYBP6 | FREDDIE MAC NOTES 12/24 5.125 | | | | 5.125000 | 30 Dec 2024 | | |
| | 8,173,000.000 | Local | 100.000000 | 8,173,000.00 | 100.106019 | 8,181,664.93 | 8,664.93 | 0.63 |
| | | Base | 100.000000 | 8,173,000.00 | 100.106019 | 8,181,664.93 | 8,664.93 | 0.63 |
| 3134GYD58 | FREDDIE MAC NOTES 10/25 5 | | | | 5.000000 | 30 Oct 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.832937 | 5,041,646.85 | 41,646.85 | 0.39 |
| | | Base | 100.000000 | 5,000,000.00 | 100.832937 | 5,041,646.85 | 41,646.85 | 0.39 |
| 3134GYE65 | FREDDIE MAC NOTES 01/25 5.02 | | | | 5.020000 | 27 Jan 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.928534 | 9,992,853.40 | -7,146.60 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 99.928534 | 9,992,853.40 | -7,146.60 | 0.76 |
| 3134GYEK4 | FREDDIE MAC NOTES 01/26 5.15 | | | | 5.150000 | 27 Jan 2026 | | |
| | 10,000,000.000 | Local | 99.968399 | 9,996,839.93 | 100.006277 | 10,000,627.70 | 3,787.77 | 0.76 |
| | | Base | 99.968399 | 9,996,839.93 | 100.006277 | 10,000,627.70 | 3,787.77 | 0.76 |
| 3134H1MK6 | FREDDIE MAC NOTES 12/26 5.4 | | | | 5.400000 | 21 Dec 2026 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 99.954368 | 24,988,592.00 | -11,408.00 | 1.91 |
| | | Base | 100.000000 | 25,000,000.00 | 99.954368 | 24,988,592.00 | -11,408.00 | 1.91 |

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# Issue has not been redenominated but Local is converted

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|---|---|---|---|---|---|---|---|---|
| 3135GAEE7 | FANNIE MAE NOTES 02/25 5.06 | | | | 5.060000 | 07 Feb 2025 | | |
| | 10,000,000.000 | Local | 100.000000 | 10,000,000.00 | 99.948867 | 9,994,886.70 | -5,113.30 | 0.76 |
| | | Base | 100.000000 | 10,000,000.00 | 99.948867 | 9,994,886.70 | -5,113.30 | 0.76 |
| 3136A8PR5 | FANNIE MAE FNR 2012 100 TA | | | | 1.750000 | 25 Apr 2042 | | |
| | 1,185,274.920 | Local | 99.814045 | 1,183,070.84 | 89.477690 | 1,060,556.62 | -122,514.22 | 0.08 |
| Original Face: | 11,452,445.000 | Base | 99.814045 | 1,183,070.84 | 89.477690 | 1,060,556.62 | -122,514.22 | 0.08 |
| 3136ACHX2 | FANNIE MAE FNR 2013 17 WB | | | | 1.750000 | 25 Aug 2042 | | |
| | 1,488,085.400 | Local | 100.230088 | 1,491,509.31 | 88.870080 | 1,322,462.69 | -169,046.62 | 0.10 |
| Original Face: | 11,058,708.000 | Base | 100.230088 | 1,491,509.31 | 88.870080 | 1,322,462.69 | -169,046.62 | 0.10 |
| 3136G4YH0 | FANNIE MAE NOTES 07/25 0.7 | | | | 0.700000 | 14 Jul 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 96.669407 | 4,833,470.35 | -166,529.65 | 0.37 |
| | | Base | 100.000000 | 5,000,000.00 | 96.669407 | 4,833,470.35 | -166,529.65 | 0.37 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | 2.000000 | 15 Jul 2041 | | |
| | 299,725.400 | Local | 99.982207 | 299,672.07 | 97.078640 | 290,969.34 | -8,702.73 | 0.02 |
| Original Face: | 10,000,000.000 | Base | 99.982207 | 299,672.07 | 97.078640 | 290,969.34 | -8,702.73 | 0.02 |
| 3137AQTX6 | FREDDIE MAC FHR 4048 CA | | | | 2.000000 | 15 Sep 2041 | | |
| | 401,388.080 | Local | 100.583774 | 403,731.28 | 95.733370 | 384,262.34 | -19,468.94 | 0.03 |
| Original Face: | 12,022,600.000 | Base | 100.583774 | 403,731.28 | 95.733370 | 384,262.34 | -19,468.94 | 0.03 |
| 3137ARV78 | FREDDIE MAC FHR 4079 AH | | | | 2.000000 | 15 Jul 2027 | | |
| | 858,618.000 | Local | 100.530366 | 863,171.82 | 96.925570 | 832,220.39 | -30,951.43 | 0.06 |
| Original Face: | 24,000,000.000 | Base | 100.530366 | 863,171.82 | 96.925570 | 832,220.39 | -30,951.43 | 0.06 |
| 3137AW3Y9 | FREDDIE MAC FHR 4137 GA | | | | 2.000000 | 15 Feb 2042 | | |
| | 371,788.270 | Local | 101.314071 | 376,673.83 | 91.806190 | 341,324.65 | -35,349.18 | 0.03 |
| Original Face: | 9,815,000.000 | Base | 101.314071 | 376,673.83 | 91.806190 | 341,324.65 | -35,349.18 | 0.03 |
| 3137GACU9 | FREDDIE MAC FHR 3721 DB | | | | 3.000000 | 15 Sep 2030 | | |
| | 213,349.700 | Local | 100.981403 | 215,443.52 | 95.902310 | 204,607.29 | -10,836.23 | 0.02 |
| Original Face: | 10,000,000.000 | Base | 100.981403 | 215,443.52 | 95.902310 | 204,607.29 | -10,836.23 | 0.02 |
| 313921FR4 | FANNIE MAE FNR 2001 56 KZ | | | | 6.500000 | 25 Oct 2031 | | |
| | 354,717.880 | Local | 105.560055 | 374,440.39 | 103.398790 | 366,774.00 | -7,666.39 | 0.03 |
| Original Face: | 12,777,000.000 | Base | 105.560055 | 374,440.39 | 103.398790 | 366,774.00 | -7,666.39 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 127,171.800 | 104.951624 | 133,468.87 | 99.226570 | 126,188.22 | -7,280.65 | 0.01 |
| Original Face: | | Base | 10,000,000.000 | 104.951624 | 133,468.87 | 99.226570 | 126,188.22 | -7,280.65 | 0.01 |
| 31397UG52 | FANNIE MAE FNR 2011 64 DB | | | | | 4.000000 | 25 Jul 2041 | | |
| | | Local | 123,395.650 | 103.313610 | 127,484.50 | 98.153100 | 121,116.66 | -6,367.84 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 103.313610 | 127,484.50 | 98.153100 | 121,116.66 | -6,367.84 | 0.01 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 57,179.150 | 103.912580 | 59,416.33 | 99.807590 | 57,069.13 | -2,347.20 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 103.912580 | 59,416.33 | 99.807590 | 57,069.13 | -2,347.20 | 0.00 |
| 31422XTW2 | FARMER MAC NOTES 02/27 2 | | | | | 2.000000 | 25 Feb 2027 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 95.229100 | 9,522,910.00 | -477,090.00 | 0.73 |
| | | Base | | 100.000000 | 10,000,000.00 | 95.229100 | 9,522,910.00 | -477,090.00 | 0.73 |
| 31424WHE5 | FARMER MAC NOTES 06/25 5.15 | | | | | 5.150000 | 12 Jun 2025 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.397222 | 10,039,722.20 | 39,722.20 | 0.77 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.397222 | 10,039,722.20 | 39,722.20 | 0.77 |
| 36179MBB5 | GNMA II POOL MA0034 G2 04/42 FLOATING VAR | | | | | 4.875000 | 20 Apr 2042 | | |
| | | Local | 242,158.390 | 102.181605 | 247,441.33 | 100.104284 | 242,410.92 | -5,030.41 | 0.02 |
| Original Face: | | Base | 9,875,825.000 | 102.181605 | 247,441.33 | 100.104284 | 242,410.92 | -5,030.41 | 0.02 |
| 3617HPQB3 | GNMA II POOL BJ2250 G2 11/33 FIXED 3.5 | | | | | 3.500000 | 20 Nov 2033 | | |
| | | Local | 115,987.100 | 99.961625 | 115,942.59 | 96.656968 | 112,109.61 | -3,832.98 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 99.961625 | 115,942.59 | 96.656968 | 112,109.61 | -3,832.98 | 0.01 |
| 38375GZ53 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA | | | | | 2.000000 | 20 Aug 2041 | | |
| | | Local | 640,213.790 | 100.785736 | 645,244.18 | 94.675770 | 606,127.34 | -39,116.84 | 0.05 |
| Original Face: | | Base | 10,000,000.000 | 100.785736 | 645,244.18 | 94.675770 | 606,127.34 | -39,116.84 | 0.05 |
| 38375U4R8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA | | | | | 2.000000 | 20 Dec 2063 | | |
| | | Local | 5,594.300 | 99.719000 | 5,578.58 | 94.916460 | 5,309.91 | -268.67 | 0.00 |
| Original Face: | | Base | 2,000,000.000 | 99.719000 | 5,578.58 | 94.916460 | 5,309.91 | -268.67 | 0.00 |
| 38378BX38 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC | | | | | 1.619870 | 16 Jun 2053 | | |
| | | Local | 966,759.500 | 96.057892 | 928,648.80 | 91.655050 | 886,083.90 | -42,564.90 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 96.057892 | 928,648.80 | 91.655050 | 886,083.90 | -42,564.90 | 0.07 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | 1.900000 | 16 Sep 2053 | | |
| | 2,617,478.900 | Local | 95.182807 | 2,491,389.88 | 84.798610 | 2,219,585.72 | -271,804.16 | 0.17 |
| Original Face: | 10,000,000.000 | Base | 95.182807 | 2,491,389.88 | 84.798610 | 2,219,585.72 | -271,804.16 | 0.17 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | 2.600000 | 16 Dec 2056 | | |
| | 496,567.950 | Local | 98.002441 | 486,648.71 | 92.130240 | 457,489.24 | -29,159.47 | 0.03 |
| Original Face: | 5,000,000.000 | Base | 98.002441 | 486,648.71 | 92.130240 | 457,489.24 | -29,159.47 | 0.03 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | 492,030.230 | Local | 100.682804 | 495,389.83 | 87.079250 | 428,456.23 | -66,933.60 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 100.682804 | 495,389.83 | 87.079250 | 428,456.23 | -66,933.60 | 0.03 |
| 38379TLD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE | | | | 2.500000 | 20 Dec 2045 | | |
| | 460,624.950 | Local | 100.188361 | 461,492.59 | 86.224240 | 397,170.36 | -64,322.23 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 100.188361 | 461,492.59 | 86.224240 | 397,170.36 | -64,322.23 | 0.03 |
| 38379UF43 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A | | | | 2.000000 | 16 Aug 2056 | | |
| | 1,383,828.360 | Local | 96.351722 | 1,333,342.46 | 86.077960 | 1,191,171.22 | -142,171.24 | 0.09 |
| Original Face: | 4,000,000.000 | Base | 96.351722 | 1,333,342.46 | 86.077960 | 1,191,171.22 | -142,171.24 | 0.09 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | 2.050000 | 16 Aug 2057 | | |
| | 1,907,959.400 | Local | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.13 |
| Original Face: | 5,000,000.000 | Base | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.13 |
| 38380GPY4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH | | | | 2.250000 | 20 Oct 2046 | | |
| | 100,129.370 | Local | 99.916788 | 100,046.05 | 98.081460 | 98,208.35 | -1,837.70 | 0.01 |
| Original Face: | 10,000,000.000 | Base | 99.916788 | 100,046.05 | 98.081460 | 98,208.35 | -1,837.70 | 0.01 |
| 38380LRE5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA | | | | 3.000000 | 20 Mar 2069 | | |
| | 511,832.820 | Local | 100.062681 | 512,153.64 | 98.053940 | 501,872.25 | -10,281.39 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 100.062681 | 512,153.64 | 98.053940 | 501,872.25 | -10,281.39 | 0.04 |
| 38380VL90 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB | | | | 3.000000 | 20 May 2045 | | |
| | 1,696,222.200 | Local | 99.680057 | 1,690,795.26 | 95.663880 | 1,622,671.97 | -68,123.29 | 0.12 |
| Original Face: | 5,000,000.000 | Base | 99.680057 | 1,690,795.26 | 95.663880 | 1,622,671.97 | -68,123.29 | 0.12 |
| 38381HWD9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB | | | | 3.250000 | 16 Jan 2054 | | |
| | 4,844,360.900 | Local | 93.035134 | 4,506,957.66 | 94.363150 | 4,571,291.54 | 64,333.88 | 0.35 |
| Original Face: | 5,000,000.000 | Base | 93.035134 | 4,506,957.66 | 94.363150 | 4,571,291.54 | 64,333.88 | 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 |
|---|---|---|---|---|---|---|---|---|
| 38381TVS1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD | | | | 3.000000 | 20 Apr 2049 | | |
| | 378,443.840 | Local | 108.913671 | 412,177.08 | 92.596240 | 350,424.77 | -61,752.31 | 0.03 |
| Original Face: | 10,000,000.000 | Base | 108.913671 | 412,177.08 | 92.596240 | 350,424.77 | -61,752.31 | 0.03 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | 2.875000 | 15 Sep 2024 | | |
| | 16,183,000.000 | Local | 100.060477 | 16,192,786.92 | 99.927149 | 16,171,210.52 | -21,576.40 | 1.24 |
| | | Base | 100.060477 | 16,192,786.92 | 99.927149 | 16,171,210.52 | -21,576.40 | 1.24 |
| 880591EW8 | TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75 | | | | 0.750000 | 15 May 2025 | | |
| | 30,000,000.000 | Local | 98.982848 | 29,694,854.43 | 97.268819 | 29,180,645.70 | -514,208.73 | 2.23 |
| | | Base | 98.982848 | 29,694,854.43 | 97.268819 | 29,180,645.70 | -514,208.73 | 2.23 |
| 91282CBQ3 | US TREASURY N/B 02/26 0.5 | | | | 0.500000 | 28 Feb 2026 | | |
| | 10,000,000.000 | Local | 99.573750 | 9,957,375.03 | 94.820312 | 9,482,031.20 | -475,343.83 | 0.72 |
| | | Base | 99.573750 | 9,957,375.03 | 94.820312 | 9,482,031.20 | -475,343.83 | 0.72 |
| 91282CEU1 | US TREASURY N/B 06/25 2.875 | | | | 2.875000 | 15 Jun 2025 | | |
| | 25,000,000.000 | Local | 99.804124 | 24,951,031.05 | 98.707812 | 24,676,953.00 | -274,078.05 | 1.89 |
| | | Base | 99.804124 | 24,951,031.05 | 98.707812 | 24,676,953.00 | -274,078.05 | 1.89 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | 3.250000 | 31 Aug 2024 | | |
| | 25,000,000.000 | Local | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.91 |
| | | Base | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 1.91 |
| 91282CFQ9 | US TREASURY N/B 10/24 4.375 | | | | 4.375000 | 31 Oct 2024 | | |
| | 25,000,000.000 | Local | 100.024646 | 25,006,161.54 | 99.857422 | 24,964,355.50 | -41,806.04 | 1.91 |
| | | Base | 100.024646 | 25,006,161.54 | 99.857422 | 24,964,355.50 | -41,806.04 | 1.91 |
| 91282CHN4 | US TREASURY N/B 07/25 4.75 | | | | 4.750000 | 31 Jul 2025 | | |
| | 25,000,000.000 | Local | 99.751382 | 24,937,845.55 | 100.276562 | 25,069,140.50 | 131,294.95 | 1.92 |
| | | Base | 99.751382 | 24,937,845.55 | 100.276562 | 25,069,140.50 | 131,294.95 | 1.92 |
| 91282CHV6 | US TREASURY N/B 08/25 5 | | | | 5.000000 | 31 Aug 2025 | | |
| | 40,000,000.000 | Local | 99.953904 | 39,981,561.57 | 100.571094 | 40,228,437.60 | 246,876.03 | 3.07 |
| | | Base | 99.953904 | 39,981,561.57 | 100.571094 | 40,228,437.60 | 246,876.03 | 3.07 |
| 91282CKK6 | US TREASURY N/B 04/26 4.875 | | | | 4.875000 | 30 Apr 2026 | | |
| | 50,000,000.000 | Local | 99.941531 | 49,970,765.62 | 101.289062 | 50,644,531.00 | 673,765.38 | 3.87 |
| | | Base | 99.941531 | 49,970,765.62 | 101.289062 | 50,644,531.00 | 673,765.38 | 3.87 |

**Base Currency: 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** | | | | | | | | | |
| | | 649,275,974.640 | Local | | 648,262,556.85 | | 640,797,221.33 | -7,465,335.52 | 48.97 |
| | Original Face: | 292,029,571.000 | Base | | 648,262,556.85 | | 640,797,221.33 | -7,465,335.52 | 48.97 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | 649,275,974.640 | Base | | 648,262,556.85 | | 640,797,221.33 | -7,465,335.52 | 48.97 |
| | Original Face: | 292,029,571.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 1,318,048,684.860 | Base | | 1,315,988,911.97 | | 1,308,543,035.70 | -7,445,876.27 | 100.00 |
| | Original Face: | 292,029,571.000 | | | | | | | |



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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 | | | | | | | | |
| | | | 49,999.970 | 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 | |
| 03785DJ56 | APPLE INC | | | | | 5.300000 | 05 Sep 2024 | | |
| | | | 25,000,000.000 | 99.941111 | 24,985,277.78 | 99.941111 | 24,985,277.75 | -0.03 | 0.75 |
| | | Base | | 99.941111 | 24,985,277.78 | 99.941111 | 24,985,277.75 | -0.03 | 0.75 |
| 03785DJD9 | APPLE INC | | | | | 5.300000 | 13 Sep 2024 | | |
| | | | 25,000,000.000 | 99.823333 | 24,955,833.33 | 99.823333 | 24,955,833.25 | -0.08 | 0.75 |
| | | Base | | 99.823333 | 24,955,833.33 | 99.823333 | 24,955,833.25 | -0.08 | 0.75 |
| 03785DJP2 | APPLE INC | | | | | 5.290000 | 23 Sep 2024 | | |
| | | | 25,000,000.000 | 99.676722 | 24,919,180.56 | 99.676722 | 24,919,180.50 | -0.06 | 0.74 |
| | | Base | | 99.676722 | 24,919,180.56 | 99.676722 | 24,919,180.50 | -0.06 | 0.74 |
| 04821TK20 | ATLANTIC ASSET SECUR | | | | | 5.360000 | 02 Oct 2024 | | |
| | | | 25,000,000.000 | 99.538444 | 24,884,611.11 | 99.538444 | 24,884,611.00 | -0.11 | 0.74 |
| | | Base | | 99.538444 | 24,884,611.11 | 99.538444 | 24,884,611.00 | -0.11 | 0.74 |
| 04821TKX2 | ATLANTIC ASSET SECUR | | | | | 5.260000 | 31 Oct 2024 | | |
| | | | 25,000,000.000 | 99.123333 | 24,780,833.33 | 99.096981 | 24,774,245.25 | -6,588.08 | 0.74 |
| | | Base | | 99.123333 | 24,780,833.33 | 99.096981 | 24,774,245.25 | -6,588.08 | 0.74 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06741FK89 | BARCLAYS BK PLC / BARCLAYS US | | | | | 5.350000 | 08 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.450139 | 24,862,534.72 | 99.450139 | 24,862,534.75 | 0.03 | 0.74 |
| | | Base | | 99.450139 | 24,862,534.72 | 99.450139 | 24,862,534.75 | 0.03 | 0.74 |
| 06741FL70 | BARCLAYS BK PLC / BARCLAYS US | | | | | 5.150000 | 07 Nov 2024 | | |
| | | Local | 25,000,000.000 | 99.041528 | 24,760,381.94 | 99.012284 | 24,753,071.00 | -7,310.94 | 0.74 |
| | | Base | | 99.041528 | 24,760,381.94 | 99.012284 | 24,753,071.00 | -7,310.94 | 0.74 |
| 07644AKR4 | BEDFORD ROW FDG CORP | | | | | 5.340000 | 25 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.199000 | 24,799,750.00 | 99.199000 | 24,799,750.00 | 0.00 | 0.74 |
| | | Base | | 99.199000 | 24,799,750.00 | 99.199000 | 24,799,750.00 | 0.00 | 0.74 |
| 07644AKU7 | BEDFORD ROW FDG CORP | | | | | 5.360000 | 28 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.151333 | 24,787,833.33 | 99.151333 | 24,787,833.25 | -0.08 | 0.74 |
| | | Base | | 99.151333 | 24,787,833.33 | 99.151333 | 24,787,833.25 | -0.08 | 0.74 |
| 13738JM31 | CAN AST + CAN LTD JT | | | | | 5.180000 | 03 Dec 2024 | | |
| | | Local | 25,000,000.000 | 98.661833 | 24,665,458.33 | 98.654167 | 24,663,541.75 | -1,916.58 | 0.74 |
| | | Base | | 98.661833 | 24,665,458.33 | 98.654167 | 24,663,541.75 | -1,916.58 | 0.74 |
| 14912DJ42 | CATERPLR FIN SRV CO. | | | | | 5.300000 | 04 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.955833 | 24,988,958.34 | 99.955833 | 24,988,958.25 | -0.09 | 0.75 |
| | | Base | | 99.955833 | 24,988,958.34 | 99.955833 | 24,988,958.25 | -0.09 | 0.75 |
| 15963TJA8 | CHARIOT FNDG LLC | | | | | 5.320000 | 10 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.867000 | 24,966,750.00 | 99.867000 | 24,966,750.00 | 0.00 | 0.75 |
| | | Base | | 99.867000 | 24,966,750.00 | 99.867000 | 24,966,750.00 | 0.00 | 0.75 |
| 15963TJW0 | CHARIOT FNDG LLC | | | | | 5.360000 | 30 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.568222 | 24,892,055.55 | 99.568222 | 24,892,055.50 | -0.05 | 0.74 |
| | | Base | | 99.568222 | 24,892,055.55 | 99.568222 | 24,892,055.50 | -0.05 | 0.74 |
| 16677JJC1 | CHEVRON CORP | | | | | 5.310000 | 12 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.837750 | 24,959,437.50 | 99.837750 | 24,959,437.50 | 0.00 | 0.75 |
| | | Base | | 99.837750 | 24,959,437.50 | 99.837750 | 24,959,437.50 | 0.00 | 0.75 |
| 16677JJH0 | CHEVRON CORP | | | | | 5.310000 | 17 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.764000 | 24,941,000.00 | 99.764000 | 24,941,000.00 | 0.00 | 0.75 |
| | | Base | | 99.764000 | 24,941,000.00 | 99.764000 | 24,941,000.00 | 0.00 | 0.75 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 16677JJT4 | CHEVRON CORP | | | | | 5.280000 | 27 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.618667 | 24,904,666.66 | 99.618667 | 24,904,666.75 | 0.09 | 0.74 |
| | | Base | | 99.618667 | 24,904,666.66 | 99.618667 | 24,904,666.75 | 0.09 | 0.74 |
| 17277AJ99 | CISCO SYSTEMS INC | | | | | 5.320000 | 09 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.881778 | 24,970,444.44 | 99.881778 | 24,970,444.50 | 0.06 | 0.75 |
| | | Base | | 99.881778 | 24,970,444.44 | 99.881778 | 24,970,444.50 | 0.06 | 0.75 |
| 17277AKR7 | CISCO SYSTEMS INC | | | | | 5.300000 | 25 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.205000 | 24,801,250.00 | 99.205000 | 24,801,250.00 | 0.00 | 0.74 |
| | | Base | | 99.205000 | 24,801,250.00 | 99.205000 | 24,801,250.00 | 0.00 | 0.74 |
| 17277AKV8 | CISCO SYSTEMS INC | | | | | 5.240000 | 29 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.155778 | 24,788,944.44 | 99.155778 | 24,788,944.50 | 0.06 | 0.74 |
| | | Base | | 99.155778 | 24,788,944.44 | 99.155778 | 24,788,944.50 | 0.06 | 0.74 |
| 19121AM65 | COCA COLA COMPANY | | | | | 5.240000 | 06 Dec 2024 | | |
| | | Local | 25,000,000.000 | 98.602667 | 24,650,666.67 | 98.655767 | 24,663,941.75 | 13,275.08 | 0.74 |
| | | Base | | 98.602667 | 24,650,666.67 | 98.655767 | 24,663,941.75 | 13,275.08 | 0.74 |
| 19121ANH0 | COCA COLA COMPANY | | | | | 5.120000 | 17 Jan 2025 | | |
| | | Local | 25,000,000.000 | 98.037333 | 24,509,333.33 | 98.119074 | 24,529,768.50 | 20,435.17 | 0.73 |
| | | Base | | 98.037333 | 24,509,333.33 | 98.119074 | 24,529,768.50 | 20,435.17 | 0.73 |
| 23102UJW3 | CUMMINS INC | | | | | 5.320000 | 30 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.571444 | 24,892,861.11 | 99.571444 | 24,892,861.00 | -0.11 | 0.74 |
| | | Base | | 99.571444 | 24,892,861.11 | 99.571444 | 24,892,861.00 | -0.11 | 0.74 |
| 23102UKA9 | CUMMINS INC | | | | | 5.210000 | 10 Oct 2024 | | |
| | | Local | 22,500,000.000 | 99.435583 | 22,373,006.25 | 99.435583 | 22,373,006.18 | -0.07 | 0.67 |
| | | Base | | 99.435583 | 22,373,006.25 | 99.435583 | 22,373,006.18 | -0.07 | 0.67 |
| 24422CJH7 | DEERE JOHN CR INC | | | | | 5.300000 | 17 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.764444 | 24,941,111.11 | 99.764444 | 24,941,111.00 | -0.11 | 0.75 |
| | | Base | | 99.764444 | 24,941,111.11 | 99.764444 | 24,941,111.00 | -0.11 | 0.75 |
| 24422LJ61 | JOHN DEERE CAPITAL C | | | | | 5.290000 | 06 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.926528 | 24,981,631.95 | 99.926528 | 24,981,632.00 | 0.05 | 0.75 |
| | | Base | | 99.926528 | 24,981,631.95 | 99.926528 | 24,981,632.00 | 0.05 | 0.75 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 30601VLN9 | FAIRWAY FINANCE CORP | | | | | 5.130000 | 22 Nov 2024 | | |
| | | Local | 25,000,000.000 | 98.831500 | 24,707,875.00 | 98.799267 | 24,699,816.75 | -8,058.25 | 0.74 |
| | | Base | | 98.831500 | 24,707,875.00 | 98.799267 | 24,699,816.75 | -8,058.25 | 0.74 |
| 30601VMH1 | FAIRWAY FINANCE CORP | | | | | 5.100000 | 17 Dec 2024 | | |
| | | Local | 25,000,000.000 | 98.484167 | 24,621,041.67 | 98.469761 | 24,617,440.25 | -3,601.42 | 0.74 |
| | | Base | | 98.484167 | 24,621,041.67 | 98.469761 | 24,617,440.25 | -3,601.42 | 0.74 |
| 34108AJ99 | FLORIDA PWR + LGT CO | | | | | 5.330000 | 09 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.881556 | 24,970,388.89 | 99.881556 | 24,970,389.00 | 0.11 | 0.75 |
| | | Base | | 99.881556 | 24,970,388.89 | 99.881556 | 24,970,389.00 | 0.11 | 0.75 |
| 38346LK96 | GOTHAM FDG CORP | | | | | 5.350000 | 09 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.435278 | 24,858,819.44 | 99.435278 | 24,858,819.50 | 0.06 | 0.74 |
| | | Base | | 99.435278 | 24,858,819.44 | 99.435278 | 24,858,819.50 | 0.06 | 0.74 |
| 38346LKB1 | GOTHAM FDG CORP | | | | | 5.350000 | 11 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.405556 | 24,851,388.89 | 99.405556 | 24,851,389.00 | 0.11 | 0.74 |
| | | Base | | 99.405556 | 24,851,388.89 | 99.405556 | 24,851,389.00 | 0.11 | 0.74 |
| 40060WKQ4 | GTA FDG LLC DISC | | | | | 5.370000 | 24 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.209417 | 24,802,354.17 | 99.209417 | 24,802,354.25 | 0.08 | 0.74 |
| | | Base | | 99.209417 | 24,802,354.17 | 99.209417 | 24,802,354.25 | 0.08 | 0.74 |
| 40060WLL4 | GTA FDG LLC DISC | | | | | 5.150000 | 20 Nov 2024 | | |
| | | Local | 25,000,000.000 | 98.855556 | 24,713,888.89 | 98.827248 | 24,706,812.00 | -7,076.89 | 0.74 |
| | | Base | | 98.855556 | 24,713,888.89 | 98.827248 | 24,706,812.00 | -7,076.89 | 0.74 |
| 40588LJD2 | HALKIN FINANCE LLC USC | | | | | 5.350000 | 13 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.821667 | 24,955,416.67 | 99.821667 | 24,955,416.75 | 0.08 | 0.75 |
| | | Base | | 99.821667 | 24,955,416.67 | 99.821667 | 24,955,416.75 | 0.08 | 0.75 |
| 40588LJR1 | HALKIN FINANCE LLC USC | | | | | 5.350000 | 25 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.643333 | 24,910,833.33 | 99.643333 | 24,910,833.25 | -0.08 | 0.74 |
| | | Base | | 99.643333 | 24,910,833.33 | 99.643333 | 24,910,833.25 | -0.08 | 0.74 |
| 42786TJ66 | HERSHEY FOODS CORP | | | | | 5.310000 | 06 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.926250 | 24,981,562.50 | 99.926250 | 24,981,562.50 | 0.00 | 0.75 |
| | | Base | | 99.926250 | 24,981,562.50 | 99.926250 | 24,981,562.50 | 0.00 | 0.75 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 42786TJT6 | HERSHEY FOODS CORP | | | | 5.300000 | 27 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.617222 | 24,904,305.56 | 99.617222 | 24,904,305.50 | -0.06 | 0.74 |
| | | Base | 99.617222 | 24,904,305.56 | 99.617222 | 24,904,305.50 | -0.06 | 0.74 |
| 47816FJD4 | JOHNSON + JOHNSON | | | | 5.280000 | 13 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.824000 | 24,956,000.00 | 99.824000 | 24,956,000.00 | 0.00 | 0.75 |
| | | Base | 99.824000 | 24,956,000.00 | 99.824000 | 24,956,000.00 | 0.00 | 0.75 |
| 47816FKF7 | JOHNSON + JOHNSON | | | | 5.270000 | 15 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.355889 | 24,838,972.22 | 99.355889 | 24,838,972.25 | 0.03 | 0.74 |
| | | Base | 99.355889 | 24,838,972.22 | 99.355889 | 24,838,972.25 | 0.03 | 0.74 |
| 47816FKR1 | JOHNSON + JOHNSON | | | | 5.250000 | 25 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.212500 | 24,803,125.00 | 99.212500 | 24,803,125.00 | 0.00 | 0.74 |
| | | Base | 99.212500 | 24,803,125.00 | 99.212500 | 24,803,125.00 | 0.00 | 0.74 |
| 4820P2K87 | JUPITER SECT CO LLC | | | | 5.300000 | 08 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.455278 | 24,863,819.45 | 99.455278 | 24,863,819.50 | 0.05 | 0.74 |
| | | Base | 99.455278 | 24,863,819.45 | 99.455278 | 24,863,819.50 | 0.05 | 0.74 |
| 4820P2KN4 | JUPITER SECT CO LLC | | | | 5.360000 | 22 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.240667 | 24,810,166.66 | 99.240667 | 24,810,166.75 | 0.09 | 0.74 |
| | | Base | 99.240667 | 24,810,166.66 | 99.240667 | 24,810,166.75 | 0.09 | 0.74 |
| 53127TJ38 | LIBERTY FUNDING LLC | | | | 5.360000 | 03 Sep 2024 | | |
| | 10,000,000.000 | Local | 99.970222 | 9,997,022.22 | 99.970222 | 9,997,022.20 | -0.02 | 0.30 |
| | | Base | 99.970222 | 9,997,022.22 | 99.970222 | 9,997,022.20 | -0.02 | 0.30 |
| 53127TJG9 | LIBERTY FUNDING LLC | | | | 5.360000 | 16 Sep 2024 | | |
| | 15,000,000.000 | Local | 99.776667 | 14,966,500.00 | 99.776667 | 14,966,500.05 | 0.05 | 0.45 |
| | | Base | 99.776667 | 14,966,500.00 | 99.776667 | 14,966,500.05 | 0.05 | 0.45 |
| 53127TL19 | LIBERTY FUNDING LLC | | | | 5.280000 | 01 Nov 2024 | | |
| | 25,000,000.000 | Local | 99.105333 | 24,776,333.33 | 99.092975 | 24,773,243.75 | -3,089.58 | 0.74 |
| | | Base | 99.105333 | 24,776,333.33 | 99.092975 | 24,773,243.75 | -3,089.58 | 0.74 |
| 56274LKR4 | MANHATTAN ASSET FDG. | | | | 5.340000 | 25 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.199000 | 24,799,750.00 | 99.199000 | 24,799,750.00 | 0.00 | 0.74 |
| | | Base | 99.199000 | 24,799,750.00 | 99.199000 | 24,799,750.00 | 0.00 | 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 |
|---|---|---|---|---|---|---|---|---|
| 56274LKX1 | MANHATTAN ASSET FDG. | | | | 5.290000 | 31 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.118333 | 24,779,583.34 | 99.100311 | 24,775,077.75 | -4,505.59 | 0.74 |
| | | Base | 99.118333 | 24,779,583.34 | 99.100311 | 24,775,077.75 | -4,505.59 | 0.74 |
| 57576JJD5 | MASSACHUSETTS MUT LIFE INS CO | | | | 5.320000 | 13 Sep 2024 | | |
| | 50,000,000.000 | Local | 99.822667 | 49,911,333.34 | 99.822667 | 49,911,333.50 | 0.16 | 1.49 |
| | | Base | 99.822667 | 49,911,333.34 | 99.822667 | 49,911,333.50 | 0.16 | 1.49 |
| 63763PJC4 | NATIONAL SECS CLEARING | | | | 5.310000 | 12 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.837750 | 24,959,437.50 | 99.837750 | 24,959,437.50 | 0.00 | 0.75 |
| | | Base | 99.837750 | 24,959,437.50 | 99.837750 | 24,959,437.50 | 0.00 | 0.75 |
| 63763PPS2 | NATIONAL SECS CLEARING | | | | 5.010000 | 26 Feb 2025 | | |
| | 25,000,000.000 | Local | 97.522833 | 24,380,708.34 | 97.610000 | 24,402,500.00 | 21,791.66 | 0.73 |
| | | Base | 97.522833 | 24,380,708.34 | 97.610000 | 24,402,500.00 | 21,791.66 | 0.73 |
| 64106GK77 | NESTLE FIN FRANCE S. | | | | 5.280000 | 07 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.472000 | 24,868,000.00 | 99.472000 | 24,868,000.00 | 0.00 | 0.74 |
| | | Base | 99.472000 | 24,868,000.00 | 99.472000 | 24,868,000.00 | 0.00 | 0.74 |
| 64106GK93 | NESTLE FIN FRANCE S. | | | | 5.290000 | 09 Oct 2024 | | |
| | 25,000,000.000 | Local | 99.441611 | 24,860,402.78 | 99.441611 | 24,860,402.75 | -0.03 | 0.74 |
| | | Base | 99.441611 | 24,860,402.78 | 99.441611 | 24,860,402.75 | -0.03 | 0.74 |
| 64951WJK1 | NEW YORK LFE CAP COR | | | | 5.330000 | 19 Sep 2024 | | |
| | 9,513,000.000 | Local | 99.733500 | 9,487,647.85 | 99.733500 | 9,487,647.85 | 0.00 | 0.28 |
| | | Base | 99.733500 | 9,487,647.85 | 99.733500 | 9,487,647.85 | 0.00 | 0.28 |
| 64951WKJ2 | NEW YORK LFE CAP COR | | | | 5.310000 | 18 Oct 2024 | | |
| | 15,227,000.000 | Local | 99.306750 | 15,121,438.82 | 99.306750 | 15,121,438.82 | 0.00 | 0.45 |
| | | Base | 99.306750 | 15,121,438.82 | 99.306750 | 15,121,438.82 | 0.00 | 0.45 |
| 64951WLN2 | NEW YORK LFE CAP COR | | | | 5.150000 | 22 Nov 2024 | | |
| | 21,000,000.000 | Local | 98.826944 | 20,753,658.34 | 98.810933 | 20,750,295.93 | -3,362.41 | 0.62 |
| | | Base | 98.826944 | 20,753,658.34 | 98.810933 | 20,750,295.93 | -3,362.41 | 0.62 |
| 64952ULL9 | NEW YORK LIFE SHORT TERM FDG L 11/24 ZCP | | | | 5.170000 | 20 Nov 2024 | | |
| | 10,000,000.000 | Local | 98.851111 | 9,885,111.11 | 98.835752 | 9,883,575.20 | -1,535.91 | 0.30 |
| | | Base | 98.851111 | 9,885,111.11 | 98.835752 | 9,883,575.20 | -1,535.91 | 0.30 |

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| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 6698M4J94 | NOVARTIS FNC CRP | | | | | 5.310000 | 09 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.882000 | 24,970,500.00 | 99.882000 | 24,970,500.00 | 0.00 | 0.75 |
| | | Base | | 99.882000 | 24,970,500.00 | 99.882000 | 24,970,500.00 | 0.00 | 0.75 |
| 6698M4JQ6 | NOVARTIS FNC CRP | | | | | 5.290000 | 24 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.662028 | 4,983,101.39 | 99.662028 | 4,983,101.39 | 0.00 | 0.15 |
| | | Base | | 99.662028 | 4,983,101.39 | 99.662028 | 4,983,101.39 | 0.00 | 0.15 |
| 6698M4JQ6 | NOVARTIS FNC CRP | | | | | 5.300000 | 24 Sep 2024 | | |
| | | Local | 20,000,000.000 | 99.661389 | 19,932,277.78 | 99.661389 | 19,932,277.80 | 0.02 | 0.60 |
| | | Base | | 99.661389 | 19,932,277.78 | 99.661389 | 19,932,277.80 | 0.02 | 0.60 |
| 67983TKA3 | OLD LINE FUNDING LLC | | | | | 5.340000 | 10 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.421500 | 24,855,375.00 | 99.421500 | 24,855,375.00 | 0.00 | 0.74 |
| | | Base | | 99.421500 | 24,855,375.00 | 99.421500 | 24,855,375.00 | 0.00 | 0.74 |
| 67983TKA3 | OLD LINE FUNDING LLC | | | | | 5.360000 | 10 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.419333 | 24,854,833.33 | 99.419333 | 24,854,833.25 | -0.08 | 0.74 |
| | | Base | | 99.419333 | 24,854,833.33 | 99.419333 | 24,854,833.25 | -0.08 | 0.74 |
| 69372AJK9 | PACCAR FINANCIAL COR | | | | | 5.320000 | 19 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.734000 | 24,933,500.00 | 99.734000 | 24,933,500.00 | 0.00 | 0.74 |
| | | Base | | 99.734000 | 24,933,500.00 | 99.734000 | 24,933,500.00 | 0.00 | 0.74 |
| 69372AJW3 | PACCAR FINANCIAL COR | | | | | 5.280000 | 30 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.574667 | 24,893,666.67 | 99.574667 | 24,893,666.75 | 0.08 | 0.74 |
| | | Base | | 99.574667 | 24,893,666.67 | 99.574667 | 24,893,666.75 | 0.08 | 0.74 |
| 71344TPE6 | PEPSICO INC | | | | | 4.840000 | 14 Feb 2025 | | |
| | | Local | 25,000,000.000 | 97.768222 | 24,442,055.55 | 97.794533 | 24,448,633.25 | 6,577.70 | 0.73 |
| | | Base | | 97.768222 | 24,442,055.55 | 97.794533 | 24,448,633.25 | 6,577.70 | 0.73 |
| 71708EK12 | PFIZER INC | | | | | 5.320000 | 01 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.556667 | 24,889,166.67 | 99.556667 | 24,889,166.75 | 0.08 | 0.74 |
| | | Base | | 99.556667 | 24,889,166.67 | 99.556667 | 24,889,166.75 | 0.08 | 0.74 |
| 71708EK38 | PFIZER INC | | | | | 5.330000 | 03 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.526222 | 24,881,555.55 | 99.526222 | 24,881,555.50 | -0.05 | 0.74 |
| | | Base | | 99.526222 | 24,881,555.55 | 99.526222 | 24,881,555.50 | -0.05 | 0.74 |



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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 |
|---|---|---|---|---|---|---|---|---|---|
| 74271TJ38 | PROCTOR GAMBLE AND CO | | | | | 5.320000 | 03 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.970444 | 24,992,611.11 | 99.970444 | 24,992,611.00 | -0.11 | 0.75 |
| | | Base | | 99.970444 | 24,992,611.11 | 99.970444 | 24,992,611.00 | -0.11 | 0.75 |
| 74271TJ53 | PROCTOR GAMBLE AND CO | | | | | 5.320000 | 05 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.940889 | 24,985,222.22 | 99.940889 | 24,985,222.25 | 0.03 | 0.75 |
| | | Base | | 99.940889 | 24,985,222.22 | 99.940889 | 24,985,222.25 | 0.03 | 0.75 |
| 77119LJL4 | ROCHE HOLDING INC | | | | | 5.310000 | 20 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.719750 | 24,929,937.50 | 99.719750 | 24,929,937.50 | 0.00 | 0.74 |
| | | Base | | 99.719750 | 24,929,937.50 | 99.719750 | 24,929,937.50 | 0.00 | 0.74 |
| 8010M2JD5 | SANOFI | | | | | 5.350000 | 13 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.821667 | 24,955,416.67 | 99.821667 | 24,955,416.75 | 0.08 | 0.75 |
| | | Base | | 99.821667 | 24,955,416.67 | 99.821667 | 24,955,416.75 | 0.08 | 0.75 |
| 8010M2KA9 | SANOFI | | | | | 5.330000 | 10 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.422583 | 24,855,645.83 | 99.422583 | 24,855,645.75 | -0.08 | 0.74 |
| | | Base | | 99.422583 | 24,855,645.83 | 99.422583 | 24,855,645.75 | -0.08 | 0.74 |
| 82124LJ60 | SHEFFIELD RECEIVABLE | | | | | 5.360000 | 06 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.925556 | 24,981,388.89 | 99.925556 | 24,981,389.00 | 0.11 | 0.75 |
| | | Base | | 99.925556 | 24,981,388.89 | 99.925556 | 24,981,389.00 | 0.11 | 0.75 |
| 82124LJD5 | SHEFFIELD RECEIVABLE | | | | | 5.380000 | 13 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.820667 | 24,955,166.67 | 99.820667 | 24,955,166.75 | 0.08 | 0.75 |
| | | Base | | 99.820667 | 24,955,166.67 | 99.820667 | 24,955,166.75 | 0.08 | 0.75 |
| 88602TJ61 | THUNDER BAY FNDNG LLC | | | | | 5.360000 | 06 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.925556 | 24,981,388.89 | 99.925556 | 24,981,389.00 | 0.11 | 0.75 |
| | | Base | | 99.925556 | 24,981,388.89 | 99.925556 | 24,981,389.00 | 0.11 | 0.75 |
| 88602TMC4 | THUNDER BAY FNDNG LLC | | | | | 5.060000 | 12 Dec 2024 | | |
| | | Local | 25,000,000.000 | 98.566333 | 24,641,583.33 | 98.537067 | 24,634,266.75 | -7,316.58 | 0.74 |
| | | Base | | 98.566333 | 24,641,583.33 | 98.537067 | 24,634,266.75 | -7,316.58 | 0.74 |
| 89233GN36 | TOYOTA MOTOR CREDIT | | | | | 5.110000 | 03 Jan 2025 | | |
| | | Local | 25,000,000.000 | 98.239889 | 24,559,972.22 | 98.268200 | 24,567,050.00 | 7,077.78 | 0.73 |
| | | Base | | 98.239889 | 24,559,972.22 | 98.268200 | 24,567,050.00 | 7,077.78 | 0.73 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89233GQ41 | TOYOTA MOTOR CREDIT | | | | | 4.710000 | 04 Mar 2025 | | |
| | | Local | 25,000,000.000 | 97.592667 | 24,398,166.67 | 97.538290 | 24,384,572.50 | -13,594.17 | 0.73 |
| | | Base | | 97.592667 | 24,398,166.67 | 97.538290 | 24,384,572.50 | -13,594.17 | 0.73 |
| 91058TJW7 | UNITED HEALTHCARE CO | | | | | 5.400000 | 30 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.565000 | 24,891,250.00 | 99.565000 | 24,891,250.00 | 0.00 | 0.74 |
| | | Base | | 99.565000 | 24,891,250.00 | 99.565000 | 24,891,250.00 | 0.00 | 0.74 |
| 912797HP5 | TREASURY BILL 11/24 0.00000 | | | | | 4.970000 | 29 Nov 2024 | | |
| | | Local | 30,000,000.000 | 98.798917 | 29,639,675.00 | 98.798071 | 29,639,421.30 | -253.70 | 0.89 |
| | | Base | | 98.798917 | 29,639,675.00 | 98.798071 | 29,639,421.30 | -253.70 | 0.89 |
| 912797KA4 | TREASURY BILL 02/25 0.00000 | | | | | 4.692000 | 20 Feb 2025 | | |
| | | Local | 20,000,000.000 | 97.784333 | 19,556,866.67 | 97.781736 | 19,556,347.20 | -519.47 | 0.58 |
| | | Base | | 97.784333 | 19,556,866.67 | 97.781736 | 19,556,347.20 | -519.47 | 0.58 |
| 912797KU0 | TREASURY BILL 10/24 0.00000 | | | | | 5.197500 | 17 Oct 2024 | | |
| | | Local | 30,000,000.000 | 99.335875 | 29,800,762.50 | 99.335875 | 29,800,762.50 | 0.00 | 0.89 |
| | | Base | | 99.335875 | 29,800,762.50 | 99.335875 | 29,800,762.50 | 0.00 | 0.89 |
| 912797LA3 | TREASURY BILL 09/24 0.00000 | | | | | 5.231000 | 03 Sep 2024 | | |
| | | Local | 20,000,000.000 | 99.970939 | 19,994,187.78 | 99.970939 | 19,994,187.80 | 0.02 | 0.60 |
| | | Base | | 99.970939 | 19,994,187.78 | 99.970939 | 19,994,187.80 | 0.02 | 0.60 |
| 912797LG0 | TREASURY BILL 09/24 0.00000 | | | | | 5.251000 | 10 Sep 2024 | | |
| | | Local | 40,000,000.000 | 99.868725 | 39,947,490.00 | 99.868725 | 39,947,490.00 | 0.00 | 1.19 |
| | | Base | | 99.868725 | 39,947,490.00 | 99.868725 | 39,947,490.00 | 0.00 | 1.19 |
| 912797LJ4 | TREASURY BILL 09/24 0.00000 | | | | | 5.257500 | 24 Sep 2024 | | |
| | | Local | 40,000,000.000 | 99.664104 | 39,865,641.67 | 99.664104 | 39,865,641.60 | -0.07 | 1.19 |
| | | Base | | 99.664104 | 39,865,641.67 | 99.664104 | 39,865,641.60 | -0.07 | 1.19 |
| 912797LV7 | TREASURY BILL 10/24 0.00000 | | | | | 5.102000 | 29 Oct 2024 | | |
| | | Local | 30,000,000.000 | 99.206356 | 29,761,906.67 | 99.206356 | 29,761,906.80 | 0.13 | 0.89 |
| | | Base | | 99.206356 | 29,761,906.67 | 99.206356 | 29,761,906.80 | 0.13 | 0.89 |
| 912797ML8 | TREASURY BILL 02/25 0.00000 | | | | | 4.675000 | 27 Feb 2025 | | |
| | | Local | 20,000,000.000 | 97.701458 | 19,540,291.67 | 97.696460 | 19,539,292.00 | -999.67 | 0.58 |
| | | Base | | 97.701458 | 19,540,291.67 | 97.696460 | 19,539,292.00 | -999.67 | 0.58 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797MQ7 | TREASURY BILL 12/24 0.00000 | | | | | 4.926000 | 24 Dec 2024 | | |
| | | Local | 20,000,000.000 | 98.440100 | 19,688,020.00 | 98.473689 | 19,694,737.80 | 6,717.80 | 0.59 |
| | | Base | | 98.440100 | 19,688,020.00 | 98.473689 | 19,694,737.80 | 6,717.80 | 0.59 |
| 92646KKU5 | VICTORY RECEIVABLES | | | | | 5.290000 | 28 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.162417 | 24,790,604.17 | 99.162417 | 24,790,604.25 | 0.08 | 0.74 |
| | | Base | | 99.162417 | 24,790,604.17 | 99.162417 | 24,790,604.25 | 0.08 | 0.74 |
| 92646KLC4 | VICTORY RECEIVABLES | | | | | 5.190000 | 12 Nov 2024 | | |
| | | Local | 25,000,000.000 | 98.962000 | 24,740,500.00 | 98.938785 | 24,734,696.25 | -5,803.75 | 0.74 |
| | | Base | | 98.962000 | 24,740,500.00 | 98.938785 | 24,734,696.25 | -5,803.75 | 0.74 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 5.280000 | 03 Sep 2024 | | |
| | | Local | 447,865,405.880 | 100.000000 | 447,865,405.88 | 100.000000 | 447,865,405.88 | 0.00 | 13.38 |
| | | Base | | 100.000000 | 447,865,405.88 | 100.000000 | 447,865,405.88 | 0.00 | 13.38 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 5.310000 | 12 Sep 2024 | | |
| | | Local | 25,000,000.000 | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.75 |
| | | Base | | 100.000000 | 25,000,000.00 | 100.000000 | 25,000,000.00 | 0.00 | 0.75 |
| 927YHY004 | RBC CAPITAL MARKETS REPO 04/16 VAR | | | | | 5.280000 | 03 Sep 2024 | | |
| | | Local | 200,000,000.000 | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 5.97 |
| | | Base | | 100.000000 | 200,000,000.00 | 100.000000 | 200,000,000.00 | 0.00 | 5.97 |
| 93114EJ65 | WAL MART STORES INC 09/24 ZCP | | | | | 5.290000 | 06 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.926528 | 24,981,631.94 | 99.926528 | 24,981,632.00 | 0.06 | 0.75 |
| | | Base | | 99.926528 | 24,981,631.94 | 99.926528 | 24,981,632.00 | 0.06 | 0.75 |
| 93114EJA6 | WAL MART STORES INC | | | | | 5.300000 | 10 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.867500 | 24,966,875.00 | 99.867500 | 24,966,875.00 | 0.00 | 0.75 |
| | | Base | | 99.867500 | 24,966,875.00 | 99.867500 | 24,966,875.00 | 0.00 | 0.75 |
| 979QRC005 | BANK OF AMERICA REPO | | | | | 5.250000 | 03 Sep 2024 | | |
| | | Local | 150,000,000.000 | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 4.48 |
| | | Base | | 100.000000 | 150,000,000.00 | 100.000000 | 150,000,000.00 | 0.00 | 4.48 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 5.340000 | 19 Sep 2024 | | |
| | | Local | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 2.99 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 2.99 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | | 3,126,105,405.880 | | 3,111,964,337.98 | | 3,111,964,680.80 | 342.82 | 92.96 |
| | | Base | | | 3,111,964,337.98 | | 3,111,964,680.80 | 342.82 | 92.96 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 3,126,105,405.880 | Base | 3,111,964,337.98 | | 3,111,964,680.80 | 342.82 | 92.96 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | | |
| | | | 38,240,326.830 | Local | 1.000000 | 38,240,326.83 | 1.000000 | 38,240,326.83 | 0.00 | 1.14 |
| | | Base | | 1.000000 | 38,240,326.83 | 1.000000 | 38,240,326.83 | 0.00 | 1.14 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | | | | | |
| | | | 6,346,148.170 | Local | 1.000000 | 6,346,148.17 | 1.000000 | 6,346,148.17 | 0.00 | 0.19 |
| | | Base | | 1.000000 | 6,346,148.17 | 1.000000 | 6,346,148.17 | 0.00 | 0.19 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 44,586,475.000 | Local | | 44,586,475.00 | | 44,586,475.00 | 0.00 | 1.33 |
| | | Base | | | 44,586,475.00 | | 44,586,475.00 | 0.00 | 1.33 |
| **EQUITY Total** | | | | | | | | | |
| | | | 44,586,475.000 | Base | 44,586,475.00 | | 44,586,475.00 | 0.00 | 1.33 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 18978FAA4 | CNH EQUIPMENT TRUST CNH 2024 A A1 | | | | | 5.465000 | 14 Feb 2025 | | |
| | | | 2,455,330.160 | Local | 100.000000 | 2,455,330.16 | 100.003470 | 2,455,415.36 | 85.20 | 0.07 |
| Original Face: | | | 20,000,000.000 | Base | 100.000000 | 2,455,330.16 | 100.003470 | 2,455,415.36 | 85.20 | 0.07 |
| 912797GL5 | TREASURY BILL 09/24 0.00000 | | | | | 0.010000 | 05 Sep 2024 | | |
| | | | 30,000,000.000 | Local | 99.942219 | 29,982,665.56 | 99.970997 | 29,991,299.10 | 8,633.54 | 0.90 |
| | | Base | | 99.942219 | 29,982,665.56 | 99.970997 | 29,991,299.10 | 8,633.54 | 0.90 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797KT3 | TREASURY BILL 10/24 0.00000 | | | | | | 10 Oct 2024 | | |
| | | Local | 30,000,000.000 | 99.433146 | 29,829,943.71 | 99.471979 | 29,841,593.70 | 11,649.99 | 0.89 |
| | | Base | | 99.433146 | 29,829,943.71 | 99.471979 | 29,841,593.70 | 11,649.99 | 0.89 |
| 912797LA3 | TREASURY BILL 09/24 0.00000 | | | | | | 03 Sep 2024 | | |
| | | Local | 20,000,000.000 | 99.970736 | 19,994,147.22 | 100.000000 | 20,000,000.00 | 5,852.78 | 0.60 |
| | | Base | | 99.970736 | 19,994,147.22 | 100.000000 | 20,000,000.00 | 5,852.78 | 0.60 |
| 912797LC9 | TREASURY BILL 11/24 0.00000 | | | | | 0.010000 | 07 Nov 2024 | | |
| | | Local | 10,000,000.000 | 99.041063 | 9,904,106.25 | 99.093069 | 9,909,306.90 | 5,200.65 | 0.30 |
| | | Base | | 99.041063 | 9,904,106.25 | 99.093069 | 9,909,306.90 | 5,200.65 | 0.30 |
| 912797LE5 | TREASURY BILL 11/24 0.00000 | | | | | 0.010000 | 21 Nov 2024 | | |
| | | Local | 10,000,000.000 | 98.838888 | 9,883,888.77 | 98.903875 | 9,890,387.50 | 6,498.73 | 0.30 |
| | | Base | | 98.838888 | 9,883,888.77 | 98.903875 | 9,890,387.50 | 6,498.73 | 0.30 |
| 912797LF2 | TREASURY BILL 12/24 0.00000 | | | | | | 05 Dec 2024 | | |
| | | Local | 30,000,000.000 | 98.751025 | 29,625,307.50 | 98.732358 | 29,619,707.40 | -5,600.10 | 0.88 |
| | | Base | | 98.751025 | 29,625,307.50 | 98.732358 | 29,619,707.40 | -5,600.10 | 0.88 |
| 912797LH8 | TREASURY BILL 09/24 0.00000 | | | | | | 17 Sep 2024 | | |
| | | Local | 40,000,000.000 | 99.766400 | 39,906,560.00 | 99.796611 | 39,918,644.40 | 12,084.40 | 1.19 |
| | | Base | | 99.766400 | 39,906,560.00 | 99.796611 | 39,918,644.40 | 12,084.40 | 1.19 |
| 912797MM6 | UNITED STATES TREASURY BILL 03/25 0 | | | | | 0.010000 | 06 Mar 2025 | | |
| | | Local | 20,000,000.000 | 97.649167 | 19,529,833.40 | 97.642840 | 19,528,568.00 | -1,265.40 | 0.58 |
| | | Base | | 97.649167 | 19,529,833.40 | 97.642840 | 19,528,568.00 | -1,265.40 | 0.58 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 192,455,330.160 | | 191,111,782.57 | | 191,154,922.36 | 43,139.79 | 5.71 |
| Original Face: | | Base | 20,000,000.000 | | 191,111,782.57 | | 191,154,922.36 | 43,139.79 | 5.71 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 192,455,330.160 | | 191,111,782.57 | | 191,154,922.36 | 43,139.79 | 5.71 |
| Original Face: | | | 20,000,000.000 | | | | | | |



& 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:* *August 31, 2024*

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

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



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

**Base Currency: 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** | | | | | | | | | |
| | | 3,363,197,211.010 | Base | | 3,347,712,595.52 | | 3,347,756,078.13 | 43,482.61 | 100.00 |
| | Original Face: | 20,000,000.000 | | | | | | | |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| USD | US DOLLAR | | | | | | | | |
| | | | 49,999.730 | 1.000000 | 49,999.73 | 1.000000 | 49,999.73 | 0.00 | 0.00 |
| | | Base | | 1.000000 | 49,999.73 | 1.000000 | 49,999.73 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 49,999.730 | | 49,999.73 | | 49,999.73 | 0.00 | 0.00 |
| | | Base | | | 49,999.73 | | 49,999.73 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | 49,999.730 | | 49,999.73 | | 49,999.73 | 0.00 | 0.00 |
| | | Base | | | | | | | |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 5.340000 | 19 Sep 2024 | | |
| | | | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| 912797GW1 | TREASURY BILL 10/24 0.00000 | | | | | 5.231000 | 03 Oct 2024 | | |
| | | | 40,000,000.000 | 99.535022 | 39,814,008.89 | 99.535022 | 39,814,008.80 | -0.09 | 1.32 |
| | | Base | | 99.535022 | 39,814,008.89 | 99.535022 | 39,814,008.80 | -0.09 | 1.32 |
| 912797HE0 | TREASURY BILL 10/24 0.00000 | | | | | 5.157000 | 31 Oct 2024 | | |
| | | | 20,000,000.000 | 99.140500 | 19,828,100.00 | 99.176454 | 19,835,290.80 | 7,190.80 | 0.66 |
| | | Base | | 99.140500 | 19,828,100.00 | 99.176454 | 19,835,290.80 | 7,190.80 | 0.66 |
| 912797HP5 | TREASURY BILL 11/24 0.00000 | | | | | 4.971000 | 29 Nov 2024 | | |
| | | | 20,000,000.000 | 98.771058 | 19,754,211.67 | 98.798071 | 19,759,614.20 | 5,402.53 | 0.66 |
| | | Base | | 98.771058 | 19,754,211.67 | 98.798071 | 19,759,614.20 | 5,402.53 | 0.66 |
| 912797JR9 | TREASURY BILL 01/25 0.00000 | | | | | 4.935900 | 23 Jan 2025 | | |
| | | | 20,000,000.000 | 98.025640 | 19,605,128.00 | 98.128854 | 19,625,770.80 | 20,642.80 | 0.65 |
| | | Base | | 98.025640 | 19,605,128.00 | 98.128854 | 19,625,770.80 | 20,642.80 | 0.65 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797KM8 | TREASURY BILL 09/24 0.00000 | | | | 5.232000 | 26 Sep 2024 | | |
| | 40,000,000.000 | Local | 99.636667 | 39,854,666.67 | 99.636667 | 39,854,666.80 | 0.13 | 1.32 |
| | | Base | 99.636667 | 39,854,666.67 | 99.636667 | 39,854,666.80 | 0.13 | 1.32 |
| 912797KT3 | TREASURY BILL 10/24 0.00000 | | | | 5.172500 | 10 Oct 2024 | | |
| | 20,000,000.000 | Local | 99.439646 | 19,887,929.17 | 99.439646 | 19,887,929.20 | 0.03 | 0.66 |
| | | Base | 99.439646 | 19,887,929.17 | 99.439646 | 19,887,929.20 | 0.03 | 0.66 |
| 912797KU0 | TREASURY BILL 10/24 0.00000 | | | | 5.200100 | 17 Oct 2024 | | |
| | 60,000,000.000 | Local | 99.336901 | 59,602,140.89 | 99.336902 | 59,602,141.00 | 0.11 | 1.98 |
| | | Base | 99.336901 | 59,602,140.89 | 99.336902 | 59,602,141.00 | 0.11 | 1.98 |
| 912797KV8 | TREASURY BILL 10/24 0.00000 | | | | 5.162900 | 24 Oct 2024 | | |
| | 20,000,000.000 | Local | 99.239906 | 19,847,981.28 | 99.239906 | 19,847,981.20 | -0.08 | 0.66 |
| | | Base | 99.239906 | 19,847,981.28 | 99.239906 | 19,847,981.20 | -0.08 | 0.66 |
| 912797LA3 | TREASURY BILL 09/24 0.00000 | | | | 5.231000 | 03 Sep 2024 | | |
| | 30,000,000.000 | Local | 99.970939 | 29,991,281.67 | 99.970939 | 29,991,281.70 | 0.03 | 0.99 |
| | | Base | 99.970939 | 29,991,281.67 | 99.970939 | 29,991,281.70 | 0.03 | 0.99 |
| 912797LD7 | TREASURY BILL 11/24 0.00000 | | | | 5.076000 | 14 Nov 2024 | | |
| | 40,000,000.000 | Local | 98.956600 | 39,582,640.00 | 99.000312 | 39,600,124.80 | 17,484.80 | 1.31 |
| | | Base | 98.956600 | 39,582,640.00 | 99.000312 | 39,600,124.80 | 17,484.80 | 1.31 |
| 912797LF2 | TREASURY BILL 12/24 0.00000 | | | | 4.887000 | 05 Dec 2024 | | |
| | 40,000,000.000 | Local | 98.710375 | 39,484,150.00 | 98.732358 | 39,492,943.20 | 8,793.20 | 1.31 |
| | | Base | 98.710375 | 39,484,150.00 | 98.732358 | 39,492,943.20 | 8,793.20 | 1.31 |
| 912797LG0 | TREASURY BILL 09/24 0.00000 | | | | 5.262000 | 10 Sep 2024 | | |
| | 40,000,000.000 | Local | 99.868450 | 39,947,380.00 | 99.868450 | 39,947,380.00 | 0.00 | 1.32 |
| | | Base | 99.868450 | 39,947,380.00 | 99.868450 | 39,947,380.00 | 0.00 | 1.32 |
| 912797LH8 | TREASURY BILL 09/24 0.00000 | | | | 5.240100 | 17 Sep 2024 | | |
| | 20,000,000.000 | Local | 99.767107 | 19,953,421.33 | 99.767107 | 19,953,421.40 | 0.07 | 0.66 |
| | | Base | 99.767107 | 19,953,421.33 | 99.767107 | 19,953,421.40 | 0.07 | 0.66 |
| 912797LJ4 | TREASURY BILL 09/24 0.00000 | | | | 5.255100 | 24 Sep 2024 | | |
| | 80,000,000.000 | Local | 99.664181 | 79,731,344.67 | 99.664181 | 79,731,344.80 | 0.13 | 2.64 |
| | | Base | 99.664181 | 79,731,344.67 | 99.664181 | 79,731,344.80 | 0.13 | 2.64 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 912797LK1 | TREASURY BILL 10/24 0.00000 | | | | 5.195000 | 01 Oct 2024 | | |
| | 70,000,000.000 | Local | 99.568345 | 69,697,841.67 | 99.568345 | 69,697,841.70 | 0.03 | 2.31 |
| | | Base | 99.568345 | 69,697,841.67 | 99.568345 | 69,697,841.70 | 0.03 | 2.31 |
| 912797LT2 | TREASURY BILL 10/24 0.00000 | | | | 5.165000 | 15 Oct 2024 | | |
| | 80,000,000.000 | Local | 99.368722 | 79,494,977.78 | 99.368722 | 79,494,977.60 | -0.18 | 2.64 |
| | | Base | 99.368722 | 79,494,977.78 | 99.368722 | 79,494,977.60 | -0.18 | 2.64 |
| 912797LV7 | TREASURY BILL 10/24 0.00000 | | | | 5.059000 | 29 Oct 2024 | | |
| | 40,000,000.000 | Local | 99.184939 | 39,673,975.56 | 99.184939 | 39,673,975.60 | 0.04 | 1.32 |
| | | Base | 99.184939 | 39,673,975.56 | 99.184939 | 39,673,975.60 | 0.04 | 1.32 |
| 912797MB0 | TREASURY BILL 11/24 0.00000 | | | | 5.146600 | 12 Nov 2024 | | |
| | 20,000,000.000 | Local | 98.970680 | 19,794,136.00 | 99.028762 | 19,805,752.40 | 11,616.40 | 0.66 |
| | | Base | 98.970680 | 19,794,136.00 | 99.028762 | 19,805,752.40 | 11,616.40 | 0.66 |
| 912797MC8 | TREASURY BILL 11/24 0.00000 | | | | | 19 Nov 2024 | | |
| | 20,000,000.000 | Local | 98.872033 | 19,774,406.67 | 98.934031 | 19,786,806.20 | 12,399.53 | 0.66 |
| | | Base | 98.872033 | 19,774,406.67 | 98.934031 | 19,786,806.20 | 12,399.53 | 0.66 |
| 912797MD6 | TREASURY BILL 11/24 0.00000 | | | | 5.105000 | 26 Nov 2024 | | |
| | 20,000,000.000 | Local | 98.780472 | 19,756,094.45 | 98.840625 | 19,768,125.00 | 12,030.55 | 0.66 |
| | | Base | 98.780472 | 19,756,094.45 | 98.840625 | 19,768,125.00 | 12,030.55 | 0.66 |
| 912797MJ3 | TREASURY BILL 02/25 0.00000 | | | | 4.795000 | 06 Feb 2025 | | |
| | 20,000,000.000 | Local | 97.895528 | 19,579,105.56 | 97.952337 | 19,590,467.40 | 11,361.84 | 0.65 |
| | | Base | 97.895528 | 19,579,105.56 | 97.952337 | 19,590,467.40 | 11,361.84 | 0.65 |
| 912797MQ7 | TREASURY BILL 12/24 0.00000 | | | | 4.926000 | 24 Dec 2024 | | |
| | 20,000,000.000 | Local | 98.440100 | 19,688,020.00 | 98.473689 | 19,694,737.80 | 6,717.80 | 0.65 |
| | | Base | 98.440100 | 19,688,020.00 | 98.473689 | 19,694,737.80 | 6,717.80 | 0.65 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | 5.220000 | 30 Sep 2024 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | 5.370000 | 03 Sep 2024 | | |
| | 100,000,000.000 | Local | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| | | Base | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.370000 | 19 Sep 2024 | | |
| | | Local | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 5.280000 | 03 Sep 2024 | | |
| | | Local | 2,134,594.110 | 100.000000 | 2,134,594.11 | 100.000000 | 2,134,594.11 | 0.00 | 0.07 |
| | | Base | | 100.000000 | 2,134,594.11 | 100.000000 | 2,134,594.11 | 0.00 | 0.07 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 5.310000 | 12 Sep 2024 | | |
| | | Local | 75,000,000.000 | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.49 |
| | | Base | | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 2.49 |
| 942PVL006 | WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS | | | | | 5.350000 | 01 Sep 2024 | | |
| | | Local | 79,510,564.320 | 100.000000 | 79,510,564.32 | 100.000000 | 79,510,564.32 | 0.00 | 2.64 |
| | | Base | | 100.000000 | 79,510,564.32 | 100.000000 | 79,510,564.32 | 0.00 | 2.64 |
| 942PVNII4 | WESTERN ALLIANCE CD 7 WESTERN ALLIANCE CD 7 | | | | | 5.400000 | 26 Sep 2024 | | |
| | | Local | 19,818,190.750 | 100.000000 | 19,818,190.75 | 100.000000 | 19,818,190.75 | 0.00 | 0.66 |
| | | Base | | 100.000000 | 19,818,190.75 | 100.000000 | 19,818,190.75 | 0.00 | 0.66 |
| 95763A914 | WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3 | | | | | 5.450000 | 20 Feb 2025 | | |
| | | Local | 8,652,130.280 | 100.000000 | 8,652,130.28 | 100.000000 | 8,652,130.28 | 0.00 | 0.29 |
| | | Base | | 100.000000 | 8,652,130.28 | 100.000000 | 8,652,130.28 | 0.00 | 0.29 |
| 978UHK000 | DAIWA CAPITAL MARKETS REPO | | | | | 5.270000 | 03 Sep 2024 | | |
| | | Local | 59,150,283.510 | 100.000000 | 59,150,283.51 | 100.000000 | 59,150,283.51 | 0.00 | 1.96 |
| | | Base | | 100.000000 | 59,150,283.51 | 100.000000 | 59,150,283.51 | 0.00 | 1.96 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 5.100000 | 03 Sep 2024 | | |
| | | Local | 82,000,000.000 | 100.000000 | 82,000,000.00 | 100.000000 | 82,000,000.00 | 0.00 | 2.72 |
| | | Base | | 100.000000 | 82,000,000.00 | 100.000000 | 82,000,000.00 | 0.00 | 2.72 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 5.310000 | 03 Sep 2024 | | |
| | | Local | 328,672,624.650 | 100.000000 | 328,672,624.65 | 100.000000 | 328,672,624.65 | 0.00 | 10.90 |
| | | Base | | 100.000000 | 328,672,624.65 | 100.000000 | 328,672,624.65 | 0.00 | 10.90 |
| 985FHY004 | MITSUBISHI UFJ REPO | | | | | 5.340000 | 19 Sep 2024 | | |
| | | Local | 100,000,000.000 | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |
| | | Base | | 100.000000 | 100,000,000.00 | 100.000000 | 100,000,000.00 | 0.00 | 3.32 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,934,938,387.620 | | 1,929,281,329.55 | | 1,929,394,970.02 | 113,640.47 | 63.98 |
| | | Base | | | 1,929,281,329.55 | | 1,929,394,970.02 | 113,640.47 | 63.98 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 1,934,938,387.620 | | 1,929,281,329.55 | | 1,929,394,970.02 | 113,640.47 | 63.98 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 38141W323 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST | | | | | | | | |
| | | Local | 35,194,902.470 | 1.000000 | 35,194,902.47 | 1.000000 | 35,194,902.47 | 0.00 | 1.17 |
| | | Base | | 1.000000 | 35,194,902.47 | 1.000000 | 35,194,902.47 | 0.00 | 1.17 |
| 4812CA553 | JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT ACDN | | | | | | | | |
| | | Local | 29,062,705.030 | 1.000000 | 29,062,705.03 | 1.000000 | 29,062,705.03 | 0.00 | 0.96 |
| | | Base | | 1.000000 | 29,062,705.03 | 1.000000 | 29,062,705.03 | 0.00 | 0.96 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 64,257,607.500 | | 64,257,607.50 | | 64,257,607.50 | 0.00 | 2.13 |
| | | Base | | | 64,257,607.50 | | 64,257,607.50 | 0.00 | 2.13 |
| **EQUITY Total** | | | | | | | | | |
| | | Base | 64,257,607.500 | | 64,257,607.50 | | 64,257,607.50 | 0.00 | 2.13 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 912797GL5 | TREASURY BILL 09/24 0.00000 | | | | | 0.010000 | 05 Sep 2024 | | |
| | | Local | 60,000,000.000 | 99.942222 | 59,965,333.33 | 99.970997 | 59,982,598.20 | 17,264.87 | 1.99 |
| | | Base | | 99.942222 | 59,965,333.33 | 99.970997 | 59,982,598.20 | 17,264.87 | 1.99 |
| 912797GW1 | TREASURY BILL 10/24 0.00000 | | | | | | 03 Oct 2024 | | |
| | | Local | 30,000,000.000 | 99.534578 | 29,860,373.33 | 99.571250 | 29,871,375.00 | 11,001.67 | 0.99 |
| | | Base | | 99.534578 | 29,860,373.33 | 99.571250 | 29,871,375.00 | 11,001.67 | 0.99 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797HE0 | TREASURY BILL 10/24 0.00000 | | | | | | 31 Oct 2024 | | |
| | | Local | 50,000,000.000 | 99.142916 | 49,571,458.24 | 99.176454 | 49,588,227.00 | 16,768.76 | 1.64 |
| | | Base | | 99.142916 | 49,571,458.24 | 99.176454 | 49,588,227.00 | 16,768.76 | 1.64 |
| 912797HP5 | TREASURY BILL 11/24 0.00000 | | | | | 0.010000 | 29 Nov 2024 | | |
| | | Local | 60,000,000.000 | 98.751858 | 59,251,114.55 | 98.798071 | 59,278,842.60 | 27,728.05 | 1.97 |
| | | Base | | 98.751858 | 59,251,114.55 | 98.798071 | 59,278,842.60 | 27,728.05 | 1.97 |
| 912797KA4 | TREASURY BILL 02/25 0.00000 | | | | | | 20 Feb 2025 | | |
| | | Local | 20,000,000.000 | 97.717416 | 19,543,483.27 | 97.781736 | 19,556,347.20 | 12,863.93 | 0.65 |
| | | Base | | 97.717416 | 19,543,483.27 | 97.781736 | 19,556,347.20 | 12,863.93 | 0.65 |
| 912797KK2 | TREASURY BILL 09/24 0.00000 | | | | | | 12 Sep 2024 | | |
| | | Local | 40,000,000.000 | 99.839644 | 39,935,857.77 | 99.869592 | 39,947,836.80 | 11,979.03 | 1.32 |
| | | Base | | 99.839644 | 39,935,857.77 | 99.869592 | 39,947,836.80 | 11,979.03 | 1.32 |
| 912797KL0 | TREASURY BILL 09/24 0.00000 | | | | | | 19 Sep 2024 | | |
| | | Local | 40,000,000.000 | 99.737625 | 39,895,050.03 | 99.767556 | 39,907,022.40 | 11,972.37 | 1.32 |
| | | Base | | 99.737625 | 39,895,050.03 | 99.767556 | 39,907,022.40 | 11,972.37 | 1.32 |
| 912797KT3 | TREASURY BILL 10/24 0.00000 | | | | | | 10 Oct 2024 | | |
| | | Local | 40,000,000.000 | 99.433146 | 39,773,258.29 | 99.471979 | 39,788,791.60 | 15,533.31 | 1.32 |
| | | Base | | 99.433146 | 39,773,258.29 | 99.471979 | 39,788,791.60 | 15,533.31 | 1.32 |
| 912797KV8 | TREASURY BILL 10/24 0.00000 | | | | | | 24 Oct 2024 | | |
| | | Local | 50,000,000.000 | 99.235548 | 49,617,774.19 | 99.275198 | 49,637,599.00 | 19,824.81 | 1.65 |
| | | Base | | 99.235548 | 49,617,774.19 | 99.275198 | 49,637,599.00 | 19,824.81 | 1.65 |
| 912797LA3 | TREASURY BILL 09/24 0.00000 | | | | | | 03 Sep 2024 | | |
| | | Local | 40,000,000.000 | 99.970736 | 39,988,294.44 | 100.000000 | 40,000,000.00 | 11,705.56 | 1.33 |
| | | Base | | 99.970736 | 39,988,294.44 | 100.000000 | 40,000,000.00 | 11,705.56 | 1.33 |
| 912797LC9 | TREASURY BILL 11/24 0.00000 | | | | | 0.010000 | 07 Nov 2024 | | |
| | | Local | 60,000,000.000 | 99.054711 | 59,432,826.37 | 99.093069 | 59,455,841.40 | 23,015.03 | 1.97 |
| | | Base | | 99.054711 | 59,432,826.37 | 99.093069 | 59,455,841.40 | 23,015.03 | 1.97 |
| 912797LD7 | TREASURY BILL 11/24 0.00000 | | | | | | 14 Nov 2024 | | |
| | | Local | 40,000,000.000 | 98.956394 | 39,582,557.71 | 99.000312 | 39,600,124.80 | 17,567.09 | 1.31 |
| | | Base | | 98.956394 | 39,582,557.71 | 99.000312 | 39,600,124.80 | 17,567.09 | 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 |
|---|---|---|---|---|---|---|---|---|
| 912797LE5 | TREASURY BILL 11/24 0.00000 | | | | 0.010000 | 21 Nov 2024 | | |
| | 100,000,000.000 | Local | 98.855853 | 98,855,852.84 | 98.903875 | 98,903,875.00 | 48,022.16 | 3.28 |
| | | Base | 98.855853 | 98,855,852.84 | 98.903875 | 98,903,875.00 | 48,022.16 | 3.28 |
| 912797LF2 | TREASURY BILL 12/24 0.00000 | | | | | 05 Dec 2024 | | |
| | 40,000,000.000 | Local | 98.751278 | 39,500,511.20 | 98.732358 | 39,492,943.20 | -7,568.00 | 1.31 |
| | | Base | 98.751278 | 39,500,511.20 | 98.732358 | 39,492,943.20 | -7,568.00 | 1.31 |
| 912797LG0 | TREASURY BILL 09/24 0.00000 | | | | 0.010000 | 10 Sep 2024 | | |
| | 50,000,000.000 | Local | 99.868550 | 49,934,275.01 | 99.898490 | 49,949,245.00 | 14,969.99 | 1.66 |
| | | Base | 99.868550 | 49,934,275.01 | 99.898490 | 49,949,245.00 | 14,969.99 | 1.66 |
| 912797LH8 | TREASURY BILL 09/24 0.00000 | | | | | 17 Sep 2024 | | |
| | 50,000,000.000 | Local | 99.766422 | 49,883,211.14 | 99.796611 | 49,898,305.50 | 15,094.36 | 1.65 |
| | | Base | 99.766422 | 49,883,211.14 | 99.796611 | 49,898,305.50 | 15,094.36 | 1.65 |
| 912797LS4 | TREASURY BILL 10/24 0.00000 | | | | | 08 Oct 2024 | | |
| | 40,000,000.000 | Local | 99.466789 | 39,786,715.61 | 99.500521 | 39,800,208.40 | 13,492.79 | 1.32 |
| | | Base | 99.466789 | 39,786,715.61 | 99.500521 | 39,800,208.40 | 13,492.79 | 1.32 |
| 912797LU9 | TREASURY BILL 10/24 0.00000 | | | | 0.010000 | 22 Oct 2024 | | |
| | 80,000,000.000 | Local | 99.274313 | 79,419,450.24 | 99.303281 | 79,442,624.80 | 23,174.56 | 2.63 |
| | | Base | 99.274313 | 79,419,450.24 | 99.303281 | 79,442,624.80 | 23,174.56 | 2.63 |
| 912797LV7 | TREASURY BILL 10/24 0.00000 | | | | 0.010000 | 29 Oct 2024 | | |
| | 40,000,000.000 | Local | 99.184396 | 39,673,758.32 | 99.206667 | 39,682,666.80 | 8,908.48 | 1.32 |
| | | Base | 99.184396 | 39,673,758.32 | 99.206667 | 39,682,666.80 | 8,908.48 | 1.32 |
| 912797LZ8 | TREASURY BILL 01/25 0.00000 | | | | 0.010000 | 30 Jan 2025 | | |
| | 20,000,000.000 | Local | 97.933188 | 19,586,637.50 | 98.041788 | 19,608,357.60 | 21,720.10 | 0.65 |
| | | Base | 97.933188 | 19,586,637.50 | 98.041788 | 19,608,357.60 | 21,720.10 | 0.65 |
| 912797MK0 | TREASURY BILL 02/25 0.00000 | | | | 0.010000 | 13 Feb 2025 | | |
| | 20,000,000.000 | Local | 97.809075 | 19,561,814.94 | 97.866851 | 19,573,370.20 | 11,555.26 | 0.65 |
| | | Base | 97.809075 | 19,561,814.94 | 97.866851 | 19,573,370.20 | 11,555.26 | 0.65 |
| 912797ML8 | TREASURY BILL 02/25 0.00000 | | | | 0.010000 | 27 Feb 2025 | | |
| | 20,000,000.000 | Local | 97.669768 | 19,533,953.63 | 97.696460 | 19,539,292.00 | 5,338.37 | 0.65 |
| | | Base | 97.669768 | 19,533,953.63 | 97.696460 | 19,539,292.00 | 5,338.37 | 0.65 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 912797MM6 | UNITED STATES TREASURY BILL 03/25 0 | | | | | 0.010000 | 06 Mar 2025 | | |
| | | Local | 20,000,000.000 | 97.649167 | 19,529,833.40 | 97.642840 | 19,528,568.00 | -1,265.40 | 0.65 |
| | | Base | | 97.649167 | 19,529,833.40 | 97.642840 | 19,528,568.00 | -1,265.40 | 0.65 |
| 912797MR5 | TREASURY BILL 12/24 0.00000 | | | | | 0.010000 | 31 Dec 2024 | | |
| | | Local | 20,000,000.000 | 98.385236 | 19,677,047.20 | 98.386889 | 19,677,377.80 | 330.60 | 0.65 |
| | | Base | | 98.385236 | 19,677,047.20 | 98.386889 | 19,677,377.80 | 330.60 | 0.65 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,030,000,000.000 | | 1,021,360,442.55 | | 1,021,711,440.30 | 350,997.75 | 33.88 |
| | | Base | | | 1,021,360,442.55 | | 1,021,711,440.30 | 350,997.75 | 33.88 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 1,030,000,000.000 | | 1,021,360,442.55 | | 1,021,711,440.30 | 350,997.75 | 33.88 |



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

**Base Currency: 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** | | | | | | | | | |
| | | 3,029,245,994.850 | Base | | 3,014,949,379.33 | | 3,015,414,017.55 | 464,638.22 | 100.00 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 09199J9T9 | BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN | | | | | 1.000000 | 31 Dec 2049 | | |
| | | | 6,953,944.240 | 100.010000 | 6,954,639.64 | 100.010000 | 6,954,639.64 | 0.00 | 1.58 |
| | | Base | | 100.010000 | 6,954,639.64 | 100.010000 | 6,954,639.64 | 0.00 | 1.58 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 6,953,944.240 | | 6,954,639.64 | | 6,954,639.64 | 0.00 | 1.58 |
| | | Base | | | 6,954,639.64 | | 6,954,639.64 | 0.00 | 1.58 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 6,953,944.240 | Base | 6,954,639.64 | | 6,954,639.64 | 0.00 | 1.58 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 052430VJ1 | AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5 | | | | | 5.000000 | 01 Aug 2025 | | |
| | | | 7,500,000.000 | 102.449043 | 7,683,678.22 | 102.123060 | 7,659,229.50 | -24,448.72 | 1.74 |
| | | Base | | 102.449043 | 7,683,678.22 | 102.123060 | 7,659,229.50 | -24,448.72 | 1.74 |
| 083023QJ3 | BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5 | | | | | 5.000000 | 01 Dec 2026 | | |
| | | | 2,360,000.000 | 105.270577 | 2,484,385.62 | 105.264150 | 2,484,233.94 | -151.68 | 0.56 |
| | | Base | | 105.270577 | 2,484,385.62 | 105.264150 | 2,484,233.94 | -151.68 | 0.56 |
| 100853H94 | BOSTON MA BOS 11/25 FIXED 5 | | | | | 5.000000 | 01 Nov 2025 | | |
| | | | 1,965,000.000 | 102.817378 | 2,020,361.48 | 102.949110 | 2,022,950.01 | 2,588.53 | 0.46 |
| | | Base | | 102.817378 | 2,020,361.48 | 102.949110 | 2,022,950.01 | 2,588.53 | 0.46 |
| 100853J27 | BOSTON MA BOS 11/26 FIXED 5 | | | | | 5.000000 | 01 Nov 2026 | | |
| | | | 18,035,000.000 | 105.409545 | 19,010,611.49 | 105.720500 | 19,066,692.18 | 56,080.69 | 4.33 |
| | | Base | | 105.409545 | 19,010,611.49 | 105.720500 | 19,066,692.18 | 56,080.69 | 4.33 |
| 101547YH4 | BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5 | | | | | 5.000000 | 01 Dec 2025 | | |
| | | | 13,460,000.000 | 103.049051 | 13,870,402.33 | 103.020800 | 13,866,599.68 | -3,802.65 | 3.15 |
| | | Base | | 103.049051 | 13,870,402.33 | 103.020800 | 13,866,599.68 | -3,802.65 | 3.15 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 164555CT9 | CHERRY CREEK CO SCH DIST 5 CHRSCD 12/24 FIXED 5 | | | | | 5.000000 | 15 Dec 2024 | | |
| | | Local | 6,595,000.000 | 100.980741 | 6,659,679.88 | 100.584150 | 6,633,524.69 | -26,155.19 | 1.51 |
| | | Base | | 100.980741 | 6,659,679.88 | 100.584150 | 6,633,524.69 | -26,155.19 | 1.51 |
| 232769MR7 | CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5 | | | | | 5.000000 | 15 Feb 2027 | | |
| | | Local | 5,250,000.000 | 103.016011 | 5,408,340.59 | 105.791750 | 5,554,066.88 | 145,726.29 | 1.26 |
| | | Base | | 103.016011 | 5,408,340.59 | 105.791750 | 5,554,066.88 | 145,726.29 | 1.26 |
| 246381TC1 | DELAWARE ST DES 05/27 FIXED 5 | | | | | 5.000000 | 01 May 2027 | | |
| | | Local | 4,605,000.000 | 106.190012 | 4,890,050.07 | 106.620960 | 4,909,895.21 | 19,845.14 | 1.11 |
| | | Base | | 106.190012 | 4,890,050.07 | 106.620960 | 4,909,895.21 | 19,845.14 | 1.11 |
| 2548392M4 | DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR | | | | | 2.900000 | 01 Apr 2038 | | |
| | | Local | 8,080,000.000 | 100.000000 | 8,080,000.00 | 100.000000 | 8,080,000.00 | 0.00 | 1.83 |
| | | Base | | 100.000000 | 8,080,000.00 | 100.000000 | 8,080,000.00 | 0.00 | 1.83 |
| 25483VAE4 | DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR | | | | | 2.950000 | 01 Nov 2045 | | |
| | | Local | 6,535,000.000 | 100.000000 | 6,535,000.00 | 100.000000 | 6,535,000.00 | 0.00 | 1.48 |
| Original Face: | | Base | 6,535,000.000 | 100.000000 | 6,535,000.00 | 100.000000 | 6,535,000.00 | 0.00 | 1.48 |
| 358776F72 | FRISCO TX FSC 02/26 FIXED 4 | | | | | 4.000000 | 15 Feb 2026 | | |
| | | Local | 3,175,000.000 | 102.007952 | 3,238,752.47 | 101.988130 | 3,238,123.13 | -629.34 | 0.74 |
| | | Base | | 102.007952 | 3,238,752.47 | 101.988130 | 3,238,123.13 | -629.34 | 0.74 |
| 401784G23 | GUILFORD CNTY NC GUI 05/25 FIXED 5 | | | | | 5.000000 | 01 May 2025 | | |
| | | Local | 5,000,000.000 | 102.232269 | 5,111,613.47 | 101.491690 | 5,074,584.50 | -37,028.97 | 1.15 |
| | | Base | | 102.232269 | 5,111,613.47 | 101.491690 | 5,074,584.50 | -37,028.97 | 1.15 |
| 401784R21 | GUILFORD CNTY NC GUI 03/25 FIXED 5 | | | | | 5.000000 | 01 Mar 2025 | | |
| | | Local | 2,810,000.000 | 101.716674 | 2,858,238.54 | 101.086470 | 2,840,529.81 | -17,708.73 | 0.64 |
| | | Base | | 101.716674 | 2,858,238.54 | 101.086470 | 2,840,529.81 | -17,708.73 | 0.64 |
| 43233KAC8 | HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR | | | | | 2.750000 | 01 Nov 2038 | | |
| | | Local | 14,000,000.000 | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 3.18 |
| Original Face: | | Base | 14,000,000.000 | 100.000000 | 14,000,000.00 | 100.000000 | 14,000,000.00 | 0.00 | 3.18 |
| 439867AB8 | HOPKINS MN HOP 02/26 FIXED 3.5 | | | | | 3.500000 | 01 Feb 2026 | | |
| | | Local | 6,410,000.000 | 100.000000 | 6,410,000.00 | 100.040650 | 6,412,605.67 | 2,605.67 | 1.46 |
| | | Base | | 100.000000 | 6,410,000.00 | 100.040650 | 6,412,605.67 | 2,605.67 | 1.46 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 44244CN94 | HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR | | | | | 2.900000 | 15 May 2034 | | |
| | | Local | 20,070,000.000 | 100.000000 | 20,070,000.00 | 100.000000 | 20,070,000.00 | 0.00 | 4.56 |
| | Original Face: | Base | 20,070,000.000 | 100.000000 | 20,070,000.00 | 100.000000 | 20,070,000.00 | 0.00 | 4.56 |
| 45471AAQ5 | INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR | | | | | 2.880000 | 01 Nov 2039 | | |
| | | Local | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 4.54 |
| | Original Face: | Base | 20,000,000.000 | 100.000000 | 20,000,000.00 | 100.000000 | 20,000,000.00 | 0.00 | 4.54 |
| 46246K5D0 | IOWA ST FIN AUTH REVENUE IASGEN 12/41 ADJUSTABLE VAR | | | | | 2.800000 | 01 Dec 2041 | | |
| | | Local | 18,085,000.000 | 100.000000 | 18,085,000.00 | 100.000000 | 18,085,000.00 | 0.00 | 4.11 |
| | Original Face: | Base | 18,085,000.000 | 100.000000 | 18,085,000.00 | 100.000000 | 18,085,000.00 | 0.00 | 4.11 |
| 52882PFH6 | LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5 | | | | | 5.000000 | 15 Aug 2026 | | |
| | | Local | 1,710,000.000 | 104.455829 | 1,786,194.68 | 104.662540 | 1,789,729.43 | 3,534.75 | 0.41 |
| | | Base | | 104.455829 | 1,786,194.68 | 104.662540 | 1,789,729.43 | 3,534.75 | 0.41 |
| 545910AM3 | LOUDOUN CNTY VA INDL DEV AUTH LDNDEV 02/38 ADJUSTABLE VAR | | | | | 3.050000 | 15 Feb 2038 | | |
| | | Local | 15,375,000.000 | 100.000000 | 15,375,000.00 | 100.000000 | 15,375,000.00 | 0.00 | 3.49 |
| | Original Face: | Base | 15,375,000.000 | 100.000000 | 15,375,000.00 | 100.000000 | 15,375,000.00 | 0.00 | 3.49 |
| 54659LAK0 | LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR | | | | | 2.880000 | 01 Oct 2039 | | |
| | | Local | 16,100,000.000 | 100.000000 | 16,100,000.00 | 100.000000 | 16,100,000.00 | 0.00 | 3.66 |
| | Original Face: | Base | 9,215,000.000 | 100.000000 | 16,100,000.00 | 100.000000 | 16,100,000.00 | 0.00 | 3.66 |
| 54659LAW4 | LOUISVILLE JEFFERSON CNTY KY LOUMED 10/43 ADJUSTABLE VAR | | | | | 2.880000 | 01 Oct 2043 | | |
| | | Local | 1,100,000.000 | 100.000000 | 1,100,000.00 | 100.000000 | 1,100,000.00 | 0.00 | 0.25 |
| | Original Face: | Base | 1,100,000.000 | 100.000000 | 1,100,000.00 | 100.000000 | 1,100,000.00 | 0.00 | 0.25 |
| 574193NH7 | MARYLAND ST MDS 03/26 FIXED 5 | | | | | 5.000000 | 15 Mar 2026 | | |
| | | Local | 4,195,000.000 | 103.761888 | 4,352,811.20 | 103.780330 | 4,353,584.84 | 773.64 | 0.99 |
| | | Base | | 103.761888 | 4,352,811.20 | 103.780330 | 4,353,584.84 | 773.64 | 0.99 |
| 574193TV0 | MARYLAND ST MDS 03/26 FIXED 5 | | | | | 5.000000 | 01 Mar 2026 | | |
| | | Local | 12,425,000.000 | 102.021849 | 12,676,214.70 | 103.683350 | 12,882,656.24 | 206,441.54 | 2.92 |
| | | Base | | 102.021849 | 12,676,214.70 | 103.683350 | 12,882,656.24 | 206,441.54 | 2.92 |
| 60412AT86 | MINNESOTA ST MNS 08/27 FIXED 5 | | | | | 5.000000 | 01 Aug 2027 | | |
| | | Local | 13,495,000.000 | 106.895275 | 14,425,517.35 | 107.123410 | 14,456,304.18 | 30,786.83 | 3.28 |
| | | Base | | 106.895275 | 14,425,517.35 | 107.123410 | 14,456,304.18 | 30,786.83 | 3.28 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 60528ABW3 | MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR | | | | | 2.900000 | 01 Dec 2030 | | |
| | | Local | 17,300,000.000 | 100.000000 | 17,300,000.00 | 100.000000 | 17,300,000.00 | 0.00 | 3.93 |
| | | Base | | 100.000000 | 17,300,000.00 | 100.000000 | 17,300,000.00 | 0.00 | 3.93 |
| 6133407M4 | MONTGOMERY CNTY MD MON 10/26 FIXED 5 | | | | | 5.000000 | 01 Oct 2026 | | |
| | | Local | 13,390,000.000 | 102.924868 | 13,781,639.89 | 105.109200 | 14,074,121.88 | 292,481.99 | 3.20 |
| | | Base | | 102.924868 | 13,781,639.89 | 105.109200 | 14,074,121.88 | 292,481.99 | 3.20 |
| 645793BK5 | NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR | | | | | 2.920000 | 01 Jul 2035 | | |
| | | Local | 10,655,000.000 | 100.000000 | 10,655,000.00 | 100.000000 | 10,655,000.00 | 0.00 | 2.42 |
| | | Base | | 100.000000 | 10,655,000.00 | 100.000000 | 10,655,000.00 | 0.00 | 2.42 |
| 647293SS9 | NEW MEXICO ST NMS 03/26 FIXED 5 | | | | | 5.000000 | 01 Mar 2026 | | |
| | | Local | 9,410,000.000 | 104.256992 | 9,810,582.95 | 103.638530 | 9,752,385.67 | -58,197.28 | 2.21 |
| | | Base | | 104.256992 | 9,810,582.95 | 103.638530 | 9,752,385.67 | -58,197.28 | 2.21 |
| 648176KW4 | NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5 | | | | | 5.000000 | 01 Feb 2025 | | |
| | | Local | 3,020,000.000 | 101.149193 | 3,054,705.64 | 100.819160 | 3,044,738.63 | -9,967.01 | 0.69 |
| | | Base | | 101.149193 | 3,054,705.64 | 100.819160 | 3,044,738.63 | -9,967.01 | 0.69 |
| 709225AA4 | PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR | | | | | 2.920000 | 01 Dec 2050 | | |
| | | Local | 10,295,000.000 | 100.000000 | 10,295,000.00 | 100.000000 | 10,295,000.00 | 0.00 | 2.34 |
| Original Face: | | Base | 10,295,000.000 | 100.000000 | 10,295,000.00 | 100.000000 | 10,295,000.00 | 0.00 | 2.34 |
| 727177C47 | PLANO TX PNO 09/26 FIXED 5 | | | | | 5.000000 | 01 Sep 2026 | | |
| | | Local | 6,925,000.000 | 104.643442 | 7,246,558.38 | 104.812340 | 7,258,254.55 | 11,696.17 | 1.65 |
| | | Base | | 104.643442 | 7,246,558.38 | 104.812340 | 7,258,254.55 | 11,696.17 | 1.65 |
| 735439NE7 | PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR | | | | | 2.850000 | 01 Dec 2044 | | |
| | | Local | 20,250,000.000 | 100.000000 | 20,250,000.00 | 100.000000 | 20,250,000.00 | 0.00 | 4.60 |
| | | Base | | 100.000000 | 20,250,000.00 | 100.000000 | 20,250,000.00 | 0.00 | 4.60 |
| 7417017W0 | PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5 | | | | | 5.000000 | 01 Jul 2026 | | |
| | | Local | 7,500,000.000 | 103.788955 | 7,784,171.60 | 104.461050 | 7,834,578.75 | 50,407.15 | 1.78 |
| | | Base | | 103.788955 | 7,784,171.60 | 104.461050 | 7,834,578.75 | 50,407.15 | 1.78 |
| 87638TDC4 | TARRANT CNTY TX CULTURAL EDU F TAREDU 07/47 ADJUSTABLE VAR | | | | | 3.450000 | 01 Jul 2047 | | |
| | | Local | 18,415,000.000 | 100.000000 | 18,415,000.00 | 100.000000 | 18,415,000.00 | 0.00 | 4.18 |
| Original Face: | | Base | 18,415,000.000 | 100.000000 | 18,415,000.00 | 100.000000 | 18,415,000.00 | 0.00 | 4.18 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 882723H93 | TEXAS ST TXS 12/43 ADJUSTABLE VAR | | | | | 2.850000 | 01 Dec 2043 | | |
| | | Local | 5,960,000.000 | 100.000000 | 5,960,000.00 | 100.000000 | 5,960,000.00 | 0.00 | 1.35 |
| Original Face: | | Base | 6,168,326.930 | 100.000000 | 5,960,000.00 | 100.000000 | 5,960,000.00 | 0.00 | 1.35 |
| 917542XB3 | UTAH ST UTS 07/27 FIXED 5 | | | | | 5.000000 | 01 Jul 2027 | | |
| | | Local | 15,000,000.000 | 106.366977 | 15,955,046.54 | 106.920670 | 16,038,100.50 | 83,053.96 | 3.64 |
| | | Base | | 106.366977 | 15,955,046.54 | 106.920670 | 16,038,100.50 | 83,053.96 | 3.64 |
| 930864GD9 | WAKE CNTY NC WAK 05/26 FIXED 5 | | | | | 5.000000 | 01 May 2026 | | |
| | | Local | 16,510,000.000 | 104.401935 | 17,236,759.43 | 104.145510 | 17,194,423.70 | -42,335.73 | 3.90 |
| | | Base | | 104.401935 | 17,236,759.43 | 104.145510 | 17,194,423.70 | -42,335.73 | 3.90 |
| 93974ENF9 | WASHINGTON ST WAS 06/26 FIXED 5 | | | | | 5.000000 | 01 Jun 2026 | | |
| | | Local | 5,910,000.000 | 102.329282 | 6,047,660.55 | 104.256590 | 6,161,564.47 | 113,903.92 | 1.40 |
| | | Base | | 102.329282 | 6,047,660.55 | 104.256590 | 6,161,564.47 | 113,903.92 | 1.40 |
| 956622P40 | WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR | | | | | 2.950000 | 01 Jun 2034 | | |
| | | Local | 15,955,000.000 | 100.000000 | 15,955,000.00 | 100.000000 | 15,955,000.00 | 0.00 | 3.62 |
| Original Face: | | Base | 15,955,000.000 | 100.000000 | 15,955,000.00 | 100.000000 | 15,955,000.00 | 0.00 | 3.62 |
| 969888BK1 | WILLIAMSON CNTY TX WIL 02/26 FIXED 5 | | | | | 5.000000 | 15 Feb 2026 | | |
| | | Local | 20,025,000.000 | 103.451391 | 20,716,140.96 | 103.532300 | 20,732,343.08 | 16,202.12 | 4.71 |
| | | Base | | 103.451391 | 20,716,140.96 | 103.532300 | 20,732,343.08 | 16,202.12 | 4.71 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 424,855,000.000 | | 432,695,118.03 | | 433,510,821.12 | 815,703.09 | 98.42 |
| Original Face: | | Base | 155,213,326.930 | | 432,695,118.03 | | 433,510,821.12 | 815,703.09 | 98.42 |
| **FIXED INCOME Total** | | | | | | | | | |
| | | Base | 424,855,000.000 | | 432,695,118.03 | | 433,510,821.12 | 815,703.09 | 98.42 |
| Original Face: | | | 155,213,326.930 | | | | | | |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 431,808,944.240 | Base | | 439,649,757.67 | | 440,465,460.76 | 815,703.09 | 100.00 |
| | Original Face: | 155,213,326.930 | | | | | | | |



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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 | | | | | | | | |
| | | | -10,080.710 | 1.000000 | -10,080.71 | 1.000000 | -10,080.71 | 0.00 | 0.00 |
| | | Base | | 1.000000 | -10,080.71 | 1.000000 | -10,080.71 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | -10,080.710 | | -10,080.71 | | -10,080.71 | 0.00 | 0.00 |
| | | Base | | | -10,080.71 | | -10,080.71 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | |
| | | | -10,080.710 | Base | -10,080.71 | | -10,080.71 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 02665JJ68 | AMERICAN HONDA FINAN | | | | | 5.560000 | 06 Sep 2024 | | |
| | | | 5,000,000.000 | 99.922778 | 4,996,138.89 | 99.922778 | 4,996,138.89 | 0.00 | 0.85 |
| | | Base | | 99.922778 | 4,996,138.89 | 99.922778 | 4,996,138.89 | 0.00 | 0.85 |
| 06741FKH9 | BARCLAYS BK PLC / BARCLAYS US | | | | | 5.370000 | 17 Oct 2024 | | |
| | | | 7,350,000.000 | 99.313833 | 7,299,566.75 | 99.313833 | 7,299,566.73 | -0.02 | 1.24 |
| | | Base | | 99.313833 | 7,299,566.75 | 99.313833 | 7,299,566.73 | -0.02 | 1.24 |
| 26244HK28 | DUKE ENERGY CORP | | | | | 5.340000 | 02 Oct 2024 | | |
| | | | 5,000,000.000 | 99.540167 | 4,977,008.34 | 99.540167 | 4,977,008.34 | 0.00 | 0.84 |
| | | Base | | 99.540167 | 4,977,008.34 | 99.540167 | 4,977,008.34 | 0.00 | 0.84 |
| 40060WJJ2 | GTA FDG LLC DISC | | | | | 5.370000 | 18 Sep 2024 | | |
| | | | 5,000,000.000 | 99.746417 | 4,987,320.83 | 99.746417 | 4,987,320.85 | 0.02 | 0.85 |
| | | Base | | 99.746417 | 4,987,320.83 | 99.746417 | 4,987,320.85 | 0.02 | 0.85 |
| 40060WK84 | GTA FDG LLC DISC | | | | | 5.360000 | 08 Oct 2024 | | |
| | | | 5,000,000.000 | 99.449111 | 4,972,455.56 | 99.449111 | 4,972,455.56 | 0.00 | 0.84 |
| | | Base | | 99.449111 | 4,972,455.56 | 99.449111 | 4,972,455.56 | 0.00 | 0.84 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 40060WLK6 | GTA FDG LLC DISC | | | | 5.350000 | 19 Nov 2024 | | |
| | 5,000,000.000 | Local | 98.825972 | 4,941,298.61 | 98.841025 | 4,942,051.25 | 752.64 | 0.84 |
| | | Base | 98.825972 | 4,941,298.61 | 98.841025 | 4,942,051.25 | 752.64 | 0.84 |
| 40588LJG5 | HALKIN FINANCE LLC USC | | | | 5.350000 | 16 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.777083 | 4,988,854.16 | 99.777083 | 4,988,854.16 | 0.00 | 0.85 |
| | | Base | 99.777083 | 4,988,854.16 | 99.777083 | 4,988,854.16 | 0.00 | 0.85 |
| 4820P2JT3 | JUPITER SECT CO LLC | | | | 5.360000 | 27 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.612889 | 4,980,644.44 | 99.612889 | 4,980,644.44 | 0.00 | 0.84 |
| | | Base | 99.612889 | 4,980,644.44 | 99.612889 | 4,980,644.44 | 0.00 | 0.84 |
| 57978CJ69 | MCCORMICK + COMPANY | | | | 5.440000 | 06 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.924444 | 4,996,222.22 | 99.924444 | 4,996,222.20 | -0.02 | 0.85 |
| | | Base | 99.924444 | 4,996,222.22 | 99.924444 | 4,996,222.20 | -0.02 | 0.85 |
| 57978CJS1 | MCCORMICK + COMPANY | | | | 5.410000 | 26 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.624306 | 4,981,215.28 | 99.624306 | 4,981,215.30 | 0.02 | 0.84 |
| | | Base | 99.624306 | 4,981,215.28 | 99.624306 | 4,981,215.30 | 0.02 | 0.84 |
| 57978CJS1 | MCCORMICK + COMPANY | | | | 5.420000 | 26 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.623611 | 4,981,180.55 | 99.623611 | 4,981,180.55 | 0.00 | 0.84 |
| | | Base | 99.623611 | 4,981,180.55 | 99.623611 | 4,981,180.55 | 0.00 | 0.84 |
| 65478JJD7 | NISOURCE INC | | | | 5.440000 | 13 Sep 2024 | | |
| | 7,000,000.000 | Local | 99.818667 | 6,987,306.67 | 99.818667 | 6,987,306.69 | 0.02 | 1.18 |
| | | Base | 99.818667 | 6,987,306.67 | 99.818667 | 6,987,306.69 | 0.02 | 1.18 |
| 70109LJ56 | PARKER HANNIFIN CORP | | | | 5.410000 | 05 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.939889 | 4,996,994.44 | 99.939889 | 4,996,994.44 | 0.00 | 0.85 |
| | | Base | 99.939889 | 4,996,994.44 | 99.939889 | 4,996,994.44 | 0.00 | 0.85 |
| 70109LKN5 | PARKER HANNIFIN CORP | | | | 5.290000 | 22 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.250583 | 4,962,529.16 | 99.250583 | 4,962,529.16 | 0.00 | 0.84 |
| | | Base | 99.250583 | 4,962,529.16 | 99.250583 | 4,962,529.16 | 0.00 | 0.84 |
| 912797GW1 | TREASURY BILL 10/24 0.00000 | | | | 5.156400 | 03 Oct 2024 | | |
| | 10,000,000.000 | Local | 99.541653 | 9,954,165.34 | 99.541653 | 9,954,165.30 | -0.04 | 1.69 |
| | | Base | 99.541653 | 9,954,165.34 | 99.541653 | 9,954,165.30 | -0.04 | 1.69 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 92646KKW1 | VICTORY RECEIVABLES | | | | 5.370000 | 30 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.119917 | 4,955,995.83 | 99.119341 | 4,955,967.05 | -28.78 | 0.84 |
| | | Base | 99.119917 | 4,955,995.83 | 99.119341 | 4,955,967.05 | -28.78 | 0.84 |
| 979QHR003 | SOUTH STREET REPO | | | | 5.370000 | 03 Sep 2024 | | |
| | 23,929,305.080 | Local | 100.000000 | 23,929,305.08 | 100.000000 | 23,929,305.08 | 0.00 | 4.06 |
| | | Base | 100.000000 | 23,929,305.08 | 100.000000 | 23,929,305.08 | 0.00 | 4.06 |
| **US DOLLAR Total** | | | | | | | | |
| | 113,279,305.080 | Local | | 112,888,202.15 | | 112,888,925.99 | 723.84 | 19.13 |
| | | Base | | 112,888,202.15 | | 112,888,925.99 | 723.84 | 19.13 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 113,279,305.080 | Base | | 112,888,202.15 | | 112,888,925.99 | 723.84 | 19.13 |
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 |
| 001055BK7 | AFLAC INC SR UNSECURED 03/26 1.125 | | | | 1.125000 | 15 Mar 2026 | | |
| | 5,000,000.000 | Local | 99.970365 | 4,998,518.27 | 94.991281 | 4,749,564.05 | -248,954.22 | 0.81 |
| | | Base | 99.970365 | 4,998,518.27 | 94.991281 | 4,749,564.05 | -248,954.22 | 0.81 |
| 010392FU7 | ALABAMA POWER CO SR UNSECURED 09/30 1.45 | | | | 1.450000 | 15 Sep 2030 | | |
| | 5,000,000.000 | Local | 99.726102 | 4,986,305.09 | 84.463812 | 4,223,190.60 | -763,114.49 | 0.72 |
| | | Base | 99.726102 | 4,986,305.09 | 84.463812 | 4,223,190.60 | -763,114.49 | 0.72 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | 0.750000 | 15 Dec 2025 | | |
| | 5,000,000.000 | Local | 99.996183 | 4,999,809.14 | 95.177311 | 4,758,865.55 | -240,943.59 | 0.81 |
| | | Base | 99.996183 | 4,999,809.14 | 95.177311 | 4,758,865.55 | -240,943.59 | 0.81 |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | 0.800000 | 15 Aug 2027 | | |
| | 7,500,000.000 | Local | 99.857163 | 7,489,287.21 | 91.679993 | 6,875,999.48 | -613,287.73 | 1.17 |
| | | Base | 99.857163 | 7,489,287.21 | 91.679993 | 6,875,999.48 | -613,287.73 | 1.17 |
| 025816CL1 | AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR | | | | 5.980000 | 04 Nov 2026 | | |
| | 6,000,000.000 | Local | 100.000000 | 6,000,000.00 | 100.047599 | 6,002,855.94 | 2,855.94 | 1.02 |
| | | Base | 100.000000 | 6,000,000.00 | 100.047599 | 6,002,855.94 | 2,855.94 | 1.02 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 025816CR8 | AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR | | | | 6.260000 | 04 Mar 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.186576 | 5,009,328.80 | 9,328.80 | 0.85 |
| | | Base | 100.000000 | 5,000,000.00 | 100.186576 | 5,009,328.80 | 9,328.80 | 0.85 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | 0.947000 | 01 Aug 2027 | | |
| | 5,309,000.000 | Local | 98.997304 | 5,255,766.87 | 91.500873 | 4,857,781.35 | -397,985.52 | 0.82 |
| | | Base | 98.997304 | 5,255,766.87 | 91.500873 | 4,857,781.35 | -397,985.52 | 0.82 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | 3.500000 | 01 Jun 2030 | | |
| | 5,000,000.000 | Local | 99.881221 | 4,994,061.03 | 96.060788 | 4,803,039.40 | -191,021.63 | 0.81 |
| | | Base | 99.881221 | 4,994,061.03 | 96.060788 | 4,803,039.40 | -191,021.63 | 0.81 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | 2.450000 | 15 Jan 2031 | | |
| | 3,500,000.000 | Local | 99.733801 | 3,490,683.02 | 88.089505 | 3,083,132.68 | -407,550.34 | 0.52 |
| | | Base | 99.733801 | 3,490,683.02 | 88.089505 | 3,083,132.68 | -407,550.34 | 0.52 |
| 06048WL99 | BANK OF AMERICA CORP SR UNSECURED 05/26 1.4 | | | | 1.400000 | 14 May 2026 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 94.512674 | 2,362,816.85 | -137,183.15 | 0.40 |
| | | Base | 100.000000 | 2,500,000.00 | 94.512674 | 2,362,816.85 | -137,183.15 | 0.40 |
| 06048WV98 | BANK OF AMERICA CORP SR UNSECURED 05/26 4.05 | | | | 4.050000 | 27 May 2026 | | |
| | 10,000,000.000 | Local | 99.818373 | 9,981,837.34 | 98.635930 | 9,863,593.00 | -118,244.34 | 1.67 |
| | | Base | 99.818373 | 9,981,837.34 | 98.635930 | 9,863,593.00 | -118,244.34 | 1.67 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | 3.500000 | 19 Apr 2026 | | |
| | 2,500,000.000 | Local | 103.581406 | 2,589,535.16 | 98.435685 | 2,460,892.13 | -128,643.03 | 0.42 |
| | | Base | 103.581406 | 2,589,535.16 | 98.435685 | 2,460,892.13 | -128,643.03 | 0.42 |
| 06368LAP1 | BANK OF MONTREAL SR UNSECURED 09/24 4.25 | | | | 4.250000 | 14 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.998855 | 4,999,942.76 | 99.959206 | 4,997,960.30 | -1,982.46 | 0.85 |
| | | Base | 99.998855 | 4,999,942.76 | 99.959206 | 4,997,960.30 | -1,982.46 | 0.85 |
| 06374VCR5 | BANK OF MONTREAL SR UNSECURED 01/28 5.4 | | | | 5.400000 | 31 Jan 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.100878 | 4,955,043.90 | -44,956.10 | 0.84 |
| | | Base | 100.000000 | 5,000,000.00 | 99.100878 | 4,955,043.90 | -44,956.10 | 0.84 |
| 084659AT8 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05 | | | | 4.050000 | 15 Apr 2025 | | |
| | 5,000,000.000 | Local | 99.984308 | 4,999,215.40 | 99.448341 | 4,972,417.05 | -26,798.35 | 0.84 |
| | | Base | 99.984308 | 4,999,215.40 | 99.448341 | 4,972,417.05 | -26,798.35 | 0.84 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | | 2.400000 | 30 Apr 2030 | | |
| | | Local | 2,500,000.000 | 99.955857 | 2,498,896.42 | 90.506942 | 2,262,673.55 | -236,222.87 | 0.38 |
| | | Base | | 99.955857 | 2,498,896.42 | 90.506942 | 2,262,673.55 | -236,222.87 | 0.38 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | | 2.950000 | 01 Feb 2030 | | |
| | | Local | 5,000,000.000 | 99.939671 | 4,996,983.54 | 88.769617 | 4,438,480.85 | -558,502.69 | 0.75 |
| | | Base | | 99.939671 | 4,996,983.54 | 88.769617 | 4,438,480.85 | -558,502.69 | 0.75 |
| 10637WAA7 | BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A | | | | | 4.500000 | 25 Sep 2062 | | |
| | | Local | 5,067,953.000 | 91.388545 | 4,631,528.50 | 95.074030 | 4,818,307.16 | 186,778.66 | 0.82 |
| Original Face: | | Base | 5,000,000.000 | 91.388545 | 4,631,528.50 | 95.074030 | 4,818,307.16 | 186,778.66 | 0.82 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | | 1.400000 | 25 Oct 2063 | | |
| | | Local | 3,551,370.150 | 95.774320 | 3,401,300.60 | 89.177350 | 3,167,017.79 | -234,282.81 | 0.54 |
| Original Face: | | Base | 5,000,000.000 | 95.774320 | 3,401,300.60 | 89.177350 | 3,167,017.79 | -234,282.81 | 0.54 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | | 1.750000 | 25 Oct 2061 | | |
| | | Local | 9,850,850.860 | 93.209805 | 9,181,958.84 | 91.911970 | 9,054,111.09 | -127,847.75 | 1.53 |
| Original Face: | | Base | 12,250,000.000 | 93.209805 | 9,181,958.84 | 91.911970 | 9,054,111.09 | -127,847.75 | 1.53 |
| 10638NAA6 | BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A | | | | | 1.750000 | 25 Feb 2062 | | |
| | | Local | 4,056,629.650 | 95.511830 | 3,874,561.23 | 89.742250 | 3,640,510.72 | -234,050.51 | 0.62 |
| Original Face: | | Base | 5,000,000.000 | 95.511830 | 3,874,561.23 | 89.742250 | 3,640,510.72 | -234,050.51 | 0.62 |
| 12666DAC5 | CNH EQUIPMENT TRUST CNH 2023 B A3 | | | | | 5.600000 | 15 Feb 2029 | | |
| | | Local | 5,000,000.000 | 99.989926 | 4,999,496.30 | 101.979150 | 5,098,957.50 | 99,461.20 | 0.86 |
| Original Face: | | Base | 5,000,000.000 | 99.989926 | 4,999,496.30 | 101.979150 | 5,098,957.50 | 99,461.20 | 0.86 |
| 13605W2F7 | CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR | | | | | 1.200000 | 23 Mar 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.457000 | 4,922,850.00 | -77,150.00 | 0.83 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.457000 | 4,922,850.00 | -77,150.00 | 0.83 |
| 149123CH2 | CATERPILLAR INC SR UNSECURED 04/30 2.6 | | | | | 2.600000 | 09 Apr 2030 | | |
| | | Local | 5,000,000.000 | 99.696910 | 4,984,845.48 | 91.885690 | 4,594,284.50 | -390,560.98 | 0.78 |
| | | Base | | 99.696910 | 4,984,845.48 | 91.885690 | 4,594,284.50 | -390,560.98 | 0.78 |
| 14913UAR1 | CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4 | | | | | 4.400000 | 15 Oct 2027 | | |
| | | Local | 5,000,000.000 | 99.950651 | 4,997,532.55 | 100.583289 | 5,029,164.45 | 31,631.90 | 0.85 |
| | | Base | | 99.950651 | 4,997,532.55 | 100.583289 | 5,029,164.45 | 31,631.90 | 0.85 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 172967AL5 | CITIGROUP INC SR UNSECURED 05/25 7.875 | | | | | 7.875000 | 15 May 2025 | | |
| | | Local | 1,240,000.000 | 104.732236 | 1,298,679.73 | 101.532886 | 1,259,007.79 | -39,671.94 | 0.21 |
| | | Base | | 104.732236 | 1,298,679.73 | 101.532886 | 1,259,007.79 | -39,671.94 | 0.21 |
| 17329U3B5 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR | | | | | 5.970000 | 06 Oct 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 97.174938 | 4,858,746.90 | -141,253.10 | 0.82 |
| | | Base | | 100.000000 | 5,000,000.00 | 97.174938 | 4,858,746.90 | -141,253.10 | 0.82 |
| 17330RFZ3 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 09/24 VAR | | | | | 5.477000 | 23 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.988062 | 4,999,403.11 | 99.920499 | 4,996,024.95 | -3,378.16 | 0.85 |
| | | Base | | 99.988062 | 4,999,403.11 | 99.920499 | 4,996,024.95 | -3,378.16 | 0.85 |
| 17331H5T9 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15 | | | | | 5.150000 | 30 Mar 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.318931 | 4,965,946.55 | -34,053.45 | 0.84 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.318931 | 4,965,946.55 | -34,053.45 | 0.84 |
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | | 1.800000 | 15 May 2030 | | |
| | | Local | 2,500,000.000 | 99.493013 | 2,487,325.33 | 86.445486 | 2,161,137.15 | -326,188.18 | 0.37 |
| | | Base | | 99.493013 | 2,487,325.33 | 86.445486 | 2,161,137.15 | -326,188.18 | 0.37 |
| 29736RAN0 | ESTEE LAUDER CO INC SR UNSECURED 12/24 2 | | | | | 2.000000 | 01 Dec 2024 | | |
| | | Local | 3,000,000.000 | 99.971318 | 2,999,139.53 | 99.171533 | 2,975,145.99 | -23,993.54 | 0.50 |
| | | Base | | 99.971318 | 2,999,139.53 | 99.171533 | 2,975,145.99 | -23,993.54 | 0.50 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | | 2.275000 | 16 Aug 2026 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 96.539598 | 2,413,489.95 | -86,510.05 | 0.41 |
| | | Base | | 100.000000 | 2,500,000.00 | 96.539598 | 2,413,489.95 | -86,510.05 | 0.41 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 557,325.450 | 101.020852 | 563,014.92 | 91.011902 | 507,232.49 | -55,782.43 | 0.09 |
| Original Face: | | Base | 5,000,000.000 | 101.020852 | 563,014.92 | 91.011902 | 507,232.49 | -55,782.43 | 0.09 |
| 3128MFW95 | FED HM LN PC POOL G16772 FG 02/34 FIXED 4 | | | | | 4.000000 | 01 Feb 2034 | | |
| | | Local | 641,354.450 | 101.918939 | 653,661.65 | 99.354762 | 637,216.19 | -16,445.46 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 101.918939 | 653,661.65 | 99.354762 | 637,216.19 | -16,445.46 | 0.11 |
| 3130ALCV4 | FEDERAL HOME LOAN BANK BONDS 02/26 0.75 | | | | | 0.750000 | 24 Feb 2026 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 95.053472 | 2,376,336.80 | -123,663.20 | 0.40 |
| | | Base | | 100.000000 | 2,500,000.00 | 95.053472 | 2,376,336.80 | -123,663.20 | 0.40 |

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

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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 |
|---|---|---|---|---|---|---|---|---|
| 3130ARAV3 | FEDERAL HOME LOAN BANK BONDS 03/25 2.32 | | | | 2.320000 | 28 Mar 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.616841 | 4,930,842.05 | -69,157.95 | 0.84 |
| | | Base | 100.000000 | 5,000,000.00 | 98.616841 | 4,930,842.05 | -69,157.95 | 0.84 |
| 3130AT3P0 | FEDERAL HOME LOAN BANK BONDS 09/27 5 | | | | 5.000000 | 14 Sep 2027 | | |
| | 1,480,000.000 | Local | 99.825024 | 1,477,410.36 | 99.854196 | 1,477,842.10 | 431.74 | 0.25 |
| | | Base | 99.825024 | 1,477,410.36 | 99.854196 | 1,477,842.10 | 431.74 | 0.25 |
| 3133EEUM0 | FEDERAL FARM CREDIT BANK BONDS 03/35 3.41 | | | | 3.410000 | 20 Mar 2035 | | |
| | 6,000,000.000 | Local | 118.799758 | 7,127,985.50 | 92.605948 | 5,556,356.88 | -1,571,628.62 | 0.94 |
| | | Base | 118.799758 | 7,127,985.50 | 92.605948 | 5,556,356.88 | -1,571,628.62 | 0.94 |
| 3133EJWT2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | 3.490000 | 13 Aug 2031 | | |
| | 4,000,000.000 | Local | 114.829638 | 4,593,185.52 | 96.603484 | 3,864,139.36 | -729,046.16 | 0.65 |
| | | Base | 114.829638 | 4,593,185.52 | 96.603484 | 3,864,139.36 | -729,046.16 | 0.65 |
| 3133EJX95 | FEDERAL FARM CREDIT BANK BONDS 11/34 3.68 | | | | 3.680000 | 27 Nov 2034 | | |
| | 2,070,000.000 | Local | 120.784726 | 2,500,243.83 | 95.478270 | 1,976,400.19 | -523,843.64 | 0.34 |
| | | Base | 120.784726 | 2,500,243.83 | 95.478270 | 1,976,400.19 | -523,843.64 | 0.34 |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | 0.750000 | 08 Oct 2027 | | |
| | 2,500,000.000 | Local | 99.936643 | 2,498,416.08 | 91.175690 | 2,279,392.25 | -219,023.83 | 0.39 |
| | | Base | 99.936643 | 2,498,416.08 | 91.175690 | 2,279,392.25 | -219,023.83 | 0.39 |
| 3135G06G3 | FANNIE MAE UNSECURED 11/25 0.5 | | | | 0.500000 | 07 Nov 2025 | | |
| | 4,000,000.000 | Local | 99.915071 | 3,996,602.83 | 95.695763 | 3,827,830.52 | -168,772.31 | 0.65 |
| | | Base | 99.915071 | 3,996,602.83 | 95.695763 | 3,827,830.52 | -168,772.31 | 0.65 |
| 3136A53R5 | FANNIE MAE FNR 2012 55 PD | | | | 3.000000 | 25 May 2042 | | |
| | 544,353.290 | Local | 102.071206 | 555,627.97 | 94.262790 | 513,122.60 | -42,505.37 | 0.09 |
| Original Face: | 5,100,000.000 | Base | 102.071206 | 555,627.97 | 94.262790 | 513,122.60 | -42,505.37 | 0.09 |
| 3136B02X3 | FANNIE MAE FNR 2018 13 PA | | | | 3.000000 | 25 Mar 2048 | | |
| | 290,950.240 | Local | 98.912522 | 287,786.22 | 88.489250 | 257,459.69 | -30,326.53 | 0.04 |
| Original Face: | 2,025,000.000 | Base | 98.912522 | 287,786.22 | 88.489250 | 257,459.69 | -30,326.53 | 0.04 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | 3.000000 | 25 May 2047 | | |
| | 784,946.600 | Local | 98.913102 | 776,415.03 | 93.360550 | 732,830.46 | -43,584.57 | 0.12 |
| Original Face: | 5,000,000.000 | Base | 98.913102 | 776,415.03 | 93.360550 | 732,830.46 | -43,584.57 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3136B32C3 | FANNIE MAE FNR 2019 7 AL | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 509,353.650 | 101.104015 | 514,976.99 | 92.885270 | 473,114.51 | -41,862.48 | 0.08 |
| Original Face: | | Base | 3,000,000.000 | 101.104015 | 514,976.99 | 92.885270 | 473,114.51 | -41,862.48 | 0.08 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 509,353.650 | 99.884990 | 508,767.84 | 92.885270 | 473,114.51 | -35,653.33 | 0.08 |
| Original Face: | | Base | 3,000,000.000 | 99.884990 | 508,767.84 | 92.885270 | 473,114.51 | -35,653.33 | 0.08 |
| 3136BBU75 | FANNIE MAE FNR 2020 70 VA | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 2,763,275.290 | 103.291187 | 2,854,219.86 | 91.486070 | 2,528,011.97 | -326,207.89 | 0.43 |
| Original Face: | | Base | 4,036,000.000 | 103.291187 | 2,854,219.86 | 91.486070 | 2,528,011.97 | -326,207.89 | 0.43 |
| 3136BBV74 | FANNIE MAE FNR 2020 70 VC | | | | | 2.000000 | 25 Apr 2032 | | |
| | | Local | 3,422,481.450 | 103.532567 | 3,543,382.89 | 91.476370 | 3,130,761.79 | -412,621.10 | 0.53 |
| Original Face: | | Base | 5,000,000.000 | 103.532567 | 3,543,382.89 | 91.476370 | 3,130,761.79 | -412,621.10 | 0.53 |
| 3136BHBB4 | FANNIE MAE FNR 2021 27 JD | | | | | 1.250000 | 25 May 2051 | | |
| | | Local | 1,592,422.180 | 100.385777 | 1,598,565.38 | 73.670770 | 1,173,149.68 | -425,415.70 | 0.20 |
| Original Face: | | Base | 3,015,000.000 | 100.385777 | 1,598,565.38 | 73.670770 | 1,173,149.68 | -425,415.70 | 0.20 |
| 3136BL6F2 | FANNIE MAE FNR 2022 13 LV | | | | | 3.000000 | 25 Jul 2033 | | |
| | | Local | 2,622,616.620 | 99.016675 | 2,596,827.77 | 93.884970 | 2,462,242.83 | -134,584.94 | 0.42 |
| Original Face: | | Base | 3,250,145.000 | 99.016675 | 2,596,827.77 | 93.884970 | 2,462,242.83 | -134,584.94 | 0.42 |
| 3136BLMG2 | FANNIE MAE FNR 2022 1 KV | | | | | 3.000000 | 25 Jun 2033 | | |
| | | Local | 1,200,352.220 | 100.557240 | 1,207,041.06 | 93.929440 | 1,127,484.12 | -79,556.94 | 0.19 |
| Original Face: | | Base | 1,500,000.000 | 100.557240 | 1,207,041.06 | 93.929440 | 1,127,484.12 | -79,556.94 | 0.19 |
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | | 1.180000 | 26 Aug 2030 | | |
| | | Local | 5,000,000.000 | 99.940038 | 4,997,001.91 | 84.565373 | 4,228,268.65 | -768,733.26 | 0.72 |
| | | Base | | 99.940038 | 4,997,001.91 | 84.565373 | 4,228,268.65 | -768,733.26 | 0.72 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 76,026.650 | 98.640990 | 74,993.44 | 97.459940 | 74,095.53 | -897.91 | 0.01 |
| Original Face: | | Base | 5,000,000.000 | 98.640990 | 74,993.44 | 97.459940 | 74,095.53 | -897.91 | 0.01 |
| 3137A7HC7 | FREDDIE MAC FHR 3800 KE | | | | | 3.500000 | 15 Feb 2026 | | |
| | | Local | 36,842.000 | 100.453151 | 37,008.95 | 98.881230 | 36,429.82 | -579.13 | 0.01 |
| Original Face: | | Base | 2,000,000.000 | 100.453151 | 37,008.95 | 98.881230 | 36,429.82 | -579.13 | 0.01 |

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

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | | Local | 229,215.900 | 101.021194 | 231,556.64 | 98.672980 | 226,174.16 | -5,382.48 | 0.04 |
| Original Face: | | Base | 2,000,000.000 | 101.021194 | 231,556.64 | 98.672980 | 226,174.16 | -5,382.48 | 0.04 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 61,157.560 | 100.074202 | 61,202.94 | 98.100400 | 59,995.81 | -1,207.13 | 0.01 |
| Original Face: | | Base | 2,000,000.000 | 100.074202 | 61,202.94 | 98.100400 | 59,995.81 | -1,207.13 | 0.01 |
| 3137BFXT3 | FHLMC MULTIFAMILY STRUCTURED P FHMS K042 A2 | | | | | 2.670000 | 25 Dec 2024 | | |
| | | Local | 2,797,573.410 | 99.754396 | 2,790,702.46 | 99.239240 | 2,776,290.59 | -14,411.87 | 0.47 |
| Original Face: | | Base | 3,000,000.000 | 99.754396 | 2,790,702.46 | 99.239240 | 2,776,290.59 | -14,411.87 | 0.47 |
| 3137F2HJ8 | FREDDIE MAC FHR 4702 VA | | | | | 3.000000 | 15 Dec 2028 | | |
| | | Local | 1,579,401.580 | 98.508837 | 1,555,850.13 | 99.418620 | 1,570,219.26 | 14,369.13 | 0.27 |
| Original Face: | | Base | 11,779,000.000 | 98.508837 | 1,555,850.13 | 99.418620 | 1,570,219.26 | 14,369.13 | 0.27 |
| 3137FDKH4 | FREDDIE MAC FHR 4759 NA | | | | | 3.000000 | 15 Aug 2044 | | |
| | | Local | 6,095.600 | 98.906260 | 6,028.93 | 99.759650 | 6,080.95 | 52.02 | 0.00 |
| Original Face: | | Base | 5,500,000.000 | 98.906260 | 6,028.93 | 99.759650 | 6,080.95 | 52.02 | 0.00 |
| 3137H4RC6 | FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A | | | | | 5.536430 | 25 Oct 2026 | | |
| | | Local | 2,592,208.710 | 99.737351 | 2,585,400.31 | 99.354040 | 2,575,464.08 | -9,936.23 | 0.44 |
| Original Face: | | Base | 5,000,000.000 | 99.737351 | 2,585,400.31 | 99.354040 | 2,575,464.08 | -9,936.23 | 0.44 |
| 3137H8MH1 | FREDDIE MAC FHR 5245 DV | | | | | 4.000000 | 25 Oct 2033 | | |
| | | Local | 1,240,985.090 | 97.782625 | 1,213,467.80 | 97.745370 | 1,213,005.47 | -462.33 | 0.21 |
| Original Face: | | Base | 1,466,009.000 | 97.782625 | 1,213,467.80 | 97.745370 | 1,213,005.47 | -462.33 | 0.21 |
| 3137HCKY7 | FREDDIE MAC FHR 5407 AB | | | | | 5.500000 | 25 Nov 2050 | | |
| | | Local | 3,410,891.150 | 99.191098 | 3,383,300.40 | 101.094690 | 3,448,229.83 | 64,929.43 | 0.58 |
| Original Face: | | Base | 3,643,671.000 | 99.191098 | 3,383,300.40 | 101.094690 | 3,448,229.83 | 64,929.43 | 0.58 |
| 3138ASYU0 | FNMA POOL AJ1622 FN 10/26 FIXED 3 | | | | | 3.000000 | 01 Oct 2026 | | |
| | | Local | 12,995.050 | 100.439013 | 13,052.10 | 97.992960 | 12,734.23 | -317.87 | 0.00 |
| Original Face: | | Base | 500,000.000 | 100.439013 | 13,052.10 | 97.992960 | 12,734.23 | -317.87 | 0.00 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 619,787.550 | 100.348962 | 621,950.37 | 96.344288 | 597,129.90 | -24,820.47 | 0.10 |
| Original Face: | | Base | 5,000,000.000 | 100.348962 | 621,950.37 | 96.344288 | 597,129.90 | -24,820.47 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3138XMFR6 | FNMA POOL AV9175 FN 03/34 FIXED 4 | | | | | 4.000000 | 01 Mar 2034 | | |
| | | Local | 1,108,006.270 | 103.122769 | 1,142,606.75 | 99.120106 | 1,098,256.99 | -44,349.76 | 0.19 |
| | Original Face: | Base | 7,000,000.000 | 103.122769 | 1,142,606.75 | 99.120106 | 1,098,256.99 | -44,349.76 | 0.19 |
| 31397QW53 | FANNIE MAE FNR 2010 151 BL | | | | | 4.000000 | 25 Jan 2031 | | |
| | | Local | 1,160,865.930 | 101.465037 | 1,177,873.04 | 99.493350 | 1,154,984.40 | -22,888.64 | 0.20 |
| | Original Face: | Base | 7,000,000.000 | 101.465037 | 1,177,873.04 | 99.493350 | 1,154,984.40 | -22,888.64 | 0.20 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 57,179.150 | 103.912580 | 59,416.33 | 99.807590 | 57,069.13 | -2,347.20 | 0.01 |
| | Original Face: | Base | 5,000,000.000 | 103.912580 | 59,416.33 | 99.807590 | 57,069.13 | -2,347.20 | 0.01 |
| 31418A5Z7 | FNMA POOL MA1763 FN 01/34 FIXED 3.5 | | | | | 3.500000 | 01 Jan 2034 | | |
| | | Local | 770,115.150 | 101.635767 | 782,712.44 | 97.247101 | 748,914.66 | -33,797.78 | 0.13 |
| | Original Face: | Base | 7,000,000.000 | 101.635767 | 782,712.44 | 97.247101 | 748,914.66 | -33,797.78 | 0.13 |
| 345286AE8 | FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B | | | | | 1.910000 | 15 Jul 2027 | | |
| | | Local | 2,000,000.000 | 98.406364 | 1,968,127.27 | 96.116130 | 1,922,322.60 | -45,804.67 | 0.33 |
| | Original Face: | Base | 2,000,000.000 | 98.406364 | 1,968,127.27 | 96.116130 | 1,922,322.60 | -45,804.67 | 0.33 |
| 34532JAA2 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A | | | | | 1.060000 | 15 Apr 2033 | | |
| | | Local | 5,750,000.000 | 99.810689 | 5,739,114.60 | 95.848140 | 5,511,268.05 | -227,846.55 | 0.93 |
| | Original Face: | Base | 5,750,000.000 | 99.810689 | 5,739,114.60 | 95.848140 | 5,511,268.05 | -227,846.55 | 0.93 |
| 34532RAA4 | FORD CREDIT AUTO OWNER TRUST/F FORDR 2018 1 A 144A | | | | | 3.190000 | 15 Jul 2031 | | |
| | | Local | 6,000,000.000 | 100.279817 | 6,016,788.99 | 99.219330 | 5,953,159.80 | -63,629.19 | 1.01 |
| | Original Face: | Base | 6,000,000.000 | 100.279817 | 6,016,788.99 | 99.219330 | 5,953,159.80 | -63,629.19 | 1.01 |
| 3618BH6G6 | GNMA II POOL CU0871 G2 05/63 FIXED 5 | | | | | 5.000000 | 20 May 2063 | | |
| | | Local | 4,039,980.550 | 97.908882 | 3,955,499.77 | 98.944434 | 3,997,335.89 | 41,836.12 | 0.68 |
| | Original Face: | Base | 5,000,000.000 | 97.908882 | 3,955,499.77 | 98.944434 | 3,997,335.89 | 41,836.12 | 0.68 |
| 375558BX0 | GILEAD SCIENCES INC SR UNSECURED 10/27 1.2 | | | | | 1.200000 | 01 Oct 2027 | | |
| | | Local | 5,000,000.000 | 99.961723 | 4,998,086.13 | 91.239294 | 4,561,964.70 | -436,121.43 | 0.77 |
| | | Base | | 99.961723 | 4,998,086.13 | 91.239294 | 4,561,964.70 | -436,121.43 | 0.77 |
| 38141GXG4 | GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6 | | | | | 2.600000 | 07 Feb 2030 | | |
| | | Local | 1,200,000.000 | 103.636011 | 1,243,632.13 | 90.750527 | 1,089,006.32 | -154,625.81 | 0.18 |
| | | Base | | 103.636011 | 1,243,632.13 | 90.750527 | 1,089,006.32 | -154,625.81 | 0.18 |

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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 |
|---|---|---|---|---|---|---|---|---|
| 38141GYH1 | GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR | | | | 6.150000 | 10 Sep 2027 | | |
| | 2,600,000.000 | Local | 99.757147 | 2,593,685.82 | 99.771896 | 2,594,069.30 | 383.48 | 0.44 |
| | | Base | 99.757147 | 2,593,685.82 | 99.771896 | 2,594,069.30 | 383.48 | 0.44 |
| 38150AG82 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4 | | | | 1.400000 | 16 Jun 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 94.143784 | 4,707,189.20 | -292,810.80 | 0.80 |
| | | Base | 100.000000 | 5,000,000.00 | 94.143784 | 4,707,189.20 | -292,810.80 | 0.80 |
| 38150ANJ0 | GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5 | | | | 5.000000 | 30 Jun 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.333100 | 4,916,655.00 | -83,345.00 | 0.83 |
| | | Base | 100.000000 | 5,000,000.00 | 98.333100 | 4,916,655.00 | -83,345.00 | 0.83 |
| 38377TWU1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH | | | | 3.000000 | 20 Sep 2040 | | |
| | 84,993.770 | Local | 99.863555 | 84,877.80 | 96.909880 | 82,367.36 | -2,510.44 | 0.01 |
| Original Face: | 3,000,000.000 | Base | 99.863555 | 84,877.80 | 96.909880 | 82,367.36 | -2,510.44 | 0.01 |
| 38378B7E3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC | | | | 1.744000 | 16 May 2046 | | |
| | 157,553.910 | Local | 96.905599 | 152,678.56 | 88.991540 | 140,209.65 | -12,468.91 | 0.02 |
| Original Face: | 675,000.000 | Base | 96.905599 | 152,678.56 | 88.991540 | 140,209.65 | -12,468.91 | 0.02 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | 2.750000 | 20 Dec 2045 | | |
| | 246,015.120 | Local | 100.682808 | 247,694.93 | 87.079250 | 214,228.12 | -33,466.81 | 0.04 |
| Original Face: | 5,000,000.000 | Base | 100.682808 | 247,694.93 | 87.079250 | 214,228.12 | -33,466.81 | 0.04 |
| 38379UK39 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF | | | | 2.150000 | 16 Feb 2057 | | |
| | 447,497.890 | Local | 96.475380 | 431,725.29 | 84.488330 | 378,083.49 | -53,641.80 | 0.06 |
| Original Face: | 1,600,000.000 | Base | 96.475380 | 431,725.29 | 84.488330 | 378,083.49 | -53,641.80 | 0.06 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | 2.250000 | 20 Dec 2069 | | |
| | 2,507,457.900 | Local | 101.236982 | 2,538,474.70 | 95.341160 | 2,390,639.45 | -147,835.25 | 0.41 |
| Original Face: | 5,000,000.000 | Base | 101.236982 | 2,538,474.70 | 95.341160 | 2,390,639.45 | -147,835.25 | 0.41 |
| 38380LYN7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA | | | | 2.250000 | 20 Jul 2069 | | |
| | 1,586,696.230 | Local | 101.858234 | 1,616,180.76 | 97.618390 | 1,548,907.31 | -67,273.45 | 0.26 |
| Original Face: | 10,465,550.000 | Base | 101.858234 | 1,616,180.76 | 97.618390 | 1,548,907.31 | -67,273.45 | 0.26 |
| 38380QCU4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA | | | | 1.250000 | 20 Jul 2067 | | |
| | 1,949,100.210 | Local | 100.537026 | 1,959,567.39 | 96.988090 | 1,890,395.07 | -69,172.32 | 0.32 |
| Original Face: | 7,878,829.000 | Base | 100.537026 | 1,959,567.39 | 96.988090 | 1,890,395.07 | -69,172.32 | 0.32 |

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|---|---|---|---|---|---|---|---|---|---|
| 38380QHW5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC | | | | | 6.444290 | 20 Aug 2070 | | |
| | | Local | 3,063,226.820 | 103.473875 | 3,169,639.50 | 101.101950 | 3,096,982.05 | -72,657.45 | 0.52 |
| Original Face: | | Base | 5,000,000.000 | 103.473875 | 3,169,639.50 | 101.101950 | 3,096,982.05 | -72,657.45 | 0.52 |
| 38380QHY1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE | | | | | 6.594290 | 20 Aug 2070 | | |
| | | Local | 3,064,359.080 | 104.437591 | 3,200,342.81 | 101.661650 | 3,115,278.00 | -85,064.81 | 0.53 |
| Original Face: | | Base | 5,000,000.000 | 104.437591 | 3,200,342.81 | 101.661650 | 3,115,278.00 | -85,064.81 | 0.53 |
| 38381AFU5 | GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV | | | | | 3.500000 | 20 Jan 2030 | | |
| | | Local | 1,721,129.670 | 100.453980 | 1,728,943.25 | 99.142640 | 1,706,373.39 | -22,569.86 | 0.29 |
| Original Face: | | Base | 6,180,040.000 | 100.453980 | 1,728,943.25 | 99.142640 | 1,706,373.39 | -22,569.86 | 0.29 |
| 38382BSL8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC | | | | | 2.500000 | 20 Dec 2049 | | |
| | | Local | 978,451.200 | 100.481390 | 983,161.37 | 88.693520 | 867,822.81 | -115,338.56 | 0.15 |
| Original Face: | | Base | 6,993,000.000 | 100.481390 | 983,161.37 | 88.693520 | 867,822.81 | -115,338.56 | 0.15 |
| 38382YPC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB | | | | | 3.826730 | 20 Jul 2067 | | |
| | | Local | 1,474,969.680 | 97.705602 | 1,441,128.01 | 98.384840 | 1,451,146.56 | 10,018.55 | 0.25 |
| Original Face: | | Base | 7,000,000.000 | 97.705602 | 1,441,128.01 | 98.384840 | 1,451,146.56 | 10,018.55 | 0.25 |
| 38383YTF9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA | | | | | 4.500000 | 20 Oct 2048 | | |
| | | Local | 4,081,878.300 | 98.259895 | 4,010,849.32 | 99.749370 | 4,071,647.89 | 60,798.57 | 0.69 |
| Original Face: | | Base | 5,000,000.000 | 98.259895 | 4,010,849.32 | 99.749370 | 4,071,647.89 | 60,798.57 | 0.69 |
| 38384AF32 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA | | | | | 6.000000 | 20 Feb 2050 | | |
| | | Local | 3,949,698.150 | 100.605510 | 3,973,613.96 | 102.746350 | 4,058,170.69 | 84,556.73 | 0.69 |
| Original Face: | | Base | 5,000,000.000 | 100.605510 | 3,973,613.96 | 102.746350 | 4,058,170.69 | 84,556.73 | 0.69 |
| 38384BXP1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA | | | | | 6.000000 | 20 Nov 2049 | | |
| | | Local | 2,085,245.400 | 99.892470 | 2,083,003.13 | 102.435590 | 2,136,033.43 | 53,030.30 | 0.36 |
| Original Face: | | Base | 2,628,000.000 | 99.892470 | 2,083,003.13 | 102.435590 | 2,136,033.43 | 53,030.30 | 0.36 |
| 38384CFE4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA | | | | | 6.000000 | 20 Nov 2049 | | |
| | | Local | 3,970,983.250 | 99.976950 | 3,970,067.94 | 101.872030 | 4,045,321.25 | 75,253.31 | 0.69 |
| Original Face: | | Base | 5,000,000.000 | 99.976950 | 3,970,067.94 | 101.872030 | 4,045,321.25 | 75,253.31 | 0.69 |
| 38384GNL0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD | | | | | 6.000000 | 20 Apr 2049 | | |
| | | Local | 2,203,006.670 | 100.872994 | 2,222,238.78 | 101.222800 | 2,229,945.04 | 7,706.26 | 0.38 |
| Original Face: | | Base | 2,543,000.000 | 100.872994 | 2,222,238.78 | 101.222800 | 2,229,945.04 | 7,706.26 | 0.38 |

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|---|---|---|---|---|---|---|---|---|
| 38384GZK9 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA | | | | 5.000000 | 20 Jun 2044 | | |
| | 4,270,930.980 | Local | 98.743360 | 4,217,260.77 | 100.268800 | 4,282,411.24 | 65,150.47 | 0.73 |
| Original Face: | 5,000,000.000 | Base | 98.743360 | 4,217,260.77 | 100.268800 | 4,282,411.24 | 65,150.47 | 0.73 |
| 38384JH98 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA | | | | 5.000000 | 20 Feb 2039 | | |
| | 4,404,790.580 | Local | 99.193257 | 4,369,255.24 | 100.261250 | 4,416,298.10 | 47,042.86 | 0.75 |
| Original Face: | 5,000,000.000 | Base | 99.193257 | 4,369,255.24 | 100.261250 | 4,416,298.10 | 47,042.86 | 0.75 |
| 38384Q4H8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD | | | | 5.000000 | 20 Jan 2052 | | |
| | 4,993,873.010 | Local | 99.781384 | 4,982,955.61 | 99.329270 | 4,960,377.61 | -22,578.00 | 0.84 |
| Original Face: | 5,000,000.000 | Base | 99.781384 | 4,982,955.61 | 99.329270 | 4,960,377.61 | -22,578.00 | 0.84 |
| 38384UQY8 | GOVERNMENT NATIONAL MORTGAGE 12/51 5 | | | | 5.000000 | 20 Dec 2051 | | |
| | 5,000,000.000 | Local | 99.671906 | 4,983,595.32 | 99.671875 | 4,983,593.75 | -1.57 | 0.84 |
| Original Face: | 5,000,000.000 | Base | 99.671906 | 4,983,595.32 | 99.671875 | 4,983,593.75 | -1.57 | 0.84 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | 0.900000 | 01 Jun 2025 | | |
| | 1,500,000.000 | Local | 99.972341 | 1,499,585.11 | 97.145957 | 1,457,189.36 | -42,395.75 | 0.25 |
| | | Base | 99.972341 | 1,499,585.11 | 97.145957 | 1,457,189.36 | -42,395.75 | 0.25 |
| 437076CA8 | HOME DEPOT INC SR UNSECURED 04/27 2.5 | | | | 2.500000 | 15 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.818984 | 4,990,949.22 | 95.946104 | 4,797,305.20 | -193,644.02 | 0.81 |
| | | Base | 99.818984 | 4,990,949.22 | 95.946104 | 4,797,305.20 | -193,644.02 | 0.81 |
| 438516CL8 | HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25 | | | | 4.250000 | 15 Jan 2029 | | |
| | 5,000,000.000 | Local | 99.819420 | 4,990,970.98 | 100.711360 | 5,035,568.00 | 44,597.02 | 0.85 |
| | | Base | 99.819420 | 4,990,970.98 | 100.711360 | 5,035,568.00 | 44,597.02 | 0.85 |
| 45866FAV6 | INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35 | | | | 4.350000 | 15 Jun 2029 | | |
| | 7,000,000.000 | Local | 99.924722 | 6,994,730.54 | 99.725200 | 6,980,764.00 | -13,966.54 | 1.18 |
| | | Base | 99.924722 | 6,994,730.54 | 99.725200 | 6,980,764.00 | -13,966.54 | 1.18 |
| 46625HHV5 | JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5 | | | | 5.500000 | 15 Oct 2040 | | |
| | 1,000,000.000 | Local | 139.099029 | 1,390,990.29 | 105.628311 | 1,056,283.11 | -334,707.18 | 0.18 |
| | | Base | 139.099029 | 1,390,990.29 | 105.628311 | 1,056,283.11 | -334,707.18 | 0.18 |
| 46647PBA3 | JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR | | | | 3.960000 | 29 Jan 2027 | | |
| | 3,212,000.000 | Local | 97.845375 | 3,142,793.44 | 98.937798 | 3,177,882.07 | 35,088.63 | 0.54 |
| | | Base | 97.845375 | 3,142,793.44 | 98.937798 | 3,177,882.07 | 35,088.63 | 0.54 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | 5.930000 | 10 Dec 2025 | | |
| | 5,000,000.000 | Local | 100.013793 | 5,000,689.63 | 100.057136 | 5,002,856.80 | 2,167.17 | 0.85 |
| | | Base | 100.013793 | 5,000,689.63 | 100.057136 | 5,002,856.80 | 2,167.17 | 0.85 |
| 47800AAD2 | JOHN DEERE OWNER TRUST JDOT 2022 B A4 | | | | 3.800000 | 15 May 2029 | | |
| | 3,750,000.000 | Local | 99.973690 | 3,749,013.38 | 98.794510 | 3,704,794.13 | -44,219.25 | 0.63 |
| Original Face: | 3,750,000.000 | Base | 99.973690 | 3,749,013.38 | 98.794510 | 3,704,794.13 | -44,219.25 | 0.63 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | 2.100000 | 01 Sep 2040 | | |
| | 5,000,000.000 | Local | 99.468509 | 4,973,425.45 | 70.659584 | 3,532,979.20 | -1,440,446.25 | 0.60 |
| | | Base | 99.468509 | 4,973,425.45 | 70.659584 | 3,532,979.20 | -1,440,446.25 | 0.60 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | 2.250000 | 06 Apr 2027 | | |
| | 5,000,000.000 | Local | 99.858773 | 4,992,938.65 | 93.937046 | 4,696,852.30 | -296,086.35 | 0.80 |
| | | Base | 99.858773 | 4,992,938.65 | 93.937046 | 4,696,852.30 | -296,086.35 | 0.80 |
| 49327M3F9 | KEY BANK NA SR UNSECURED 11/27 5.85 | | | | 5.850000 | 15 Nov 2027 | | |
| | 2,500,000.000 | Local | 99.887554 | 2,497,188.86 | 102.906903 | 2,572,672.58 | 75,483.72 | 0.44 |
| | | Base | 99.887554 | 2,497,188.86 | 102.906903 | 2,572,672.58 | 75,483.72 | 0.44 |
| 532457AZ1 | ELI LILLY + CO SR UNSECURED 03/27 5.5 | | | | 5.500000 | 15 Mar 2027 | | |
| | 5,000,000.000 | Local | 104.600922 | 5,230,046.09 | 103.587934 | 5,179,396.70 | -50,649.39 | 0.88 |
| | | Base | 104.600922 | 5,230,046.09 | 103.587934 | 5,179,396.70 | -50,649.39 | 0.88 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | 2.250000 | 15 May 2050 | | |
| | 5,000,000.000 | Local | 98.942395 | 4,947,119.74 | 61.695617 | 3,084,780.85 | -1,862,338.89 | 0.52 |
| | | Base | 98.942395 | 4,947,119.74 | 61.695617 | 3,084,780.85 | -1,862,338.89 | 0.52 |
| 61761JVL0 | MORGAN STANLEY SR UNSECURED 10/24 3.7 | | | | 3.700000 | 23 Oct 2024 | | |
| | 10,000,000.000 | Local | 100.034500 | 10,003,449.97 | 99.760816 | 9,976,081.60 | -27,368.37 | 1.69 |
| | | Base | 100.034500 | 10,003,449.97 | 99.760816 | 9,976,081.60 | -27,368.37 | 1.69 |
| 63743HFJ6 | NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05 | | | | 5.050000 | 15 Sep 2028 | | |
| | 5,000,000.000 | Local | 99.990727 | 4,999,536.37 | 102.287735 | 5,114,386.75 | 114,850.38 | 0.87 |
| | | Base | 99.990727 | 4,999,536.37 | 102.287735 | 5,114,386.75 | 114,850.38 | 0.87 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | 2.750000 | 01 Nov 2029 | | |
| | 5,000,000.000 | Local | 99.793465 | 4,989,673.25 | 92.200341 | 4,610,017.05 | -379,656.20 | 0.78 |
| | | Base | 99.793465 | 4,989,673.25 | 92.200341 | 4,610,017.05 | -379,656.20 | 0.78 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 65339KBP4 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051 | | | | 6.051000 | 01 Mar 2025 | | |
| | 2,500,000.000 | Local | 100.065258 | 2,501,631.45 | 100.432602 | 2,510,815.05 | 9,183.60 | 0.43 |
| | | Base | 100.065258 | 2,501,631.45 | 100.432602 | 2,510,815.05 | 9,183.60 | 0.43 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | 1.950000 | 01 May 2030 | | |
| | 3,500,000.000 | Local | 99.785385 | 3,492,488.48 | 88.240538 | 3,088,418.83 | -404,069.65 | 0.52 |
| | | Base | 99.785385 | 3,492,488.48 | 88.240538 | 3,088,418.83 | -404,069.65 | 0.52 |
| 665859AW4 | NORTHERN TRUST CORP SR UNSECURED 05/27 4 | | | | 4.000000 | 10 May 2027 | | |
| | 1,000,000.000 | Local | 99.908868 | 999,088.68 | 99.557556 | 995,575.56 | -3,513.12 | 0.17 |
| | | Base | 99.908868 | 999,088.68 | 99.557556 | 995,575.56 | -3,513.12 | 0.17 |
| 68389XCC7 | ORACLE CORP SR UNSECURED 03/26 1.65 | | | | 1.650000 | 25 Mar 2026 | | |
| | 5,000,000.000 | Local | 99.985024 | 4,999,251.22 | 95.432439 | 4,771,621.95 | -227,629.27 | 0.81 |
| | | Base | 99.985024 | 4,999,251.22 | 95.432439 | 4,771,621.95 | -227,629.27 | 0.81 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | 2.750000 | 19 Mar 2030 | | |
| | 5,000,000.000 | Local | 106.128148 | 5,306,407.39 | 92.644687 | 4,632,234.35 | -674,173.04 | 0.79 |
| | | Base | 106.128148 | 5,306,407.39 | 92.644687 | 4,632,234.35 | -674,173.04 | 0.79 |
| 718546AW4 | PHILLIPS 66 COMPANY GUAR 12/30 2.15 | | | | 2.150000 | 15 Dec 2030 | | |
| | 10,000,000.000 | Local | 99.821223 | 9,982,122.28 | 86.969487 | 8,696,948.70 | -1,285,173.58 | 1.47 |
| | | Base | 99.821223 | 9,982,122.28 | 86.969487 | 8,696,948.70 | -1,285,173.58 | 1.47 |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | 2.250000 | 01 Jul 2030 | | |
| | 5,000,000.000 | Local | 99.926268 | 4,996,313.42 | 88.616729 | 4,430,836.45 | -565,476.97 | 0.75 |
| | | Base | 99.926268 | 4,996,313.42 | 88.616729 | 4,430,836.45 | -565,476.97 | 0.75 |
| 78014RDT4 | ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR | | | | 5.330000 | 18 Nov 2027 | | |
| | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 98.083717 | 2,452,092.93 | -47,907.07 | 0.42 |
| | | Base | 100.000000 | 2,500,000.00 | 98.083717 | 2,452,092.93 | -47,907.07 | 0.42 |
| 78014RDX5 | ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR | | | | 3.500000 | 14 Feb 2025 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.236729 | 4,961,836.45 | -38,163.55 | 0.84 |
| | | Base | 100.000000 | 5,000,000.00 | 99.236729 | 4,961,836.45 | -38,163.55 | 0.84 |
| 78014RNM8 | ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR | | | | 5.522000 | 09 Jun 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 99.739180 | 4,986,959.00 | -13,041.00 | 0.85 |
| | | Base | 100.000000 | 5,000,000.00 | 99.739180 | 4,986,959.00 | -13,041.00 | 0.85 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | | 6.380000 | 03 Mar 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.933586 | 5,046,679.30 | 46,679.30 | 0.86 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.933586 | 5,046,679.30 | 46,679.30 | 0.86 |
| 8316A0EG1 | SBA POOL 530134 SBA 05/47 FLOATING VAR | | | | | 5.750000 | 25 May 2047 | | |
| | | Local | 3,650,920.430 | 100.000000 | 3,650,920.43 | 99.557074 | 3,634,749.55 | -16,170.88 | 0.62 |
| Original Face: | | Base | 5,000,000.000 | 100.000000 | 3,650,920.43 | 99.557074 | 3,634,749.55 | -16,170.88 | 0.62 |
| 845011AC9 | SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2 | | | | | 2.200000 | 15 Jun 2030 | | |
| | | Local | 5,000,000.000 | 99.927317 | 4,996,365.85 | 87.485707 | 4,374,285.35 | -622,080.50 | 0.74 |
| | | Base | | 99.927317 | 4,996,365.85 | 87.485707 | 4,374,285.35 | -622,080.50 | 0.74 |
| 845011AF2 | SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8 | | | | | 5.800000 | 01 Dec 2027 | | |
| | | Local | 5,000,000.000 | 99.909352 | 4,995,467.58 | 103.270925 | 5,163,546.25 | 168,078.67 | 0.88 |
| | | Base | | 99.909352 | 4,995,467.58 | 103.270925 | 5,163,546.25 | 168,078.67 | 0.88 |
| 871829BK2 | SYSCO CORPORATION COMPANY GUAR 02/30 2.4 | | | | | 2.400000 | 15 Feb 2030 | | |
| | | Local | 3,000,000.000 | 99.807516 | 2,994,225.48 | 89.602656 | 2,688,079.68 | -306,145.80 | 0.46 |
| | | Base | | 99.807516 | 2,994,225.48 | 89.602656 | 2,688,079.68 | -306,145.80 | 0.46 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | | 0.700000 | 20 Jan 2026 | | |
| | | Local | 2,500,000.000 | 99.986144 | 2,499,653.61 | 93.893463 | 2,347,336.58 | -152,317.03 | 0.40 |
| | | Base | | 99.986144 | 2,499,653.61 | 93.893463 | 2,347,336.58 | -152,317.03 | 0.40 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | | 3.375000 | 01 May 2025 | | |
| | | Local | 5,000,000.000 | 99.922934 | 4,996,146.68 | 99.057149 | 4,952,857.45 | -43,289.23 | 0.84 |
| | | Base | | 99.922934 | 4,996,146.68 | 99.057149 | 4,952,857.45 | -43,289.23 | 0.84 |
| 911312BT2 | UNITED PARCEL SERVICE SR UNSECURED 09/24 2.2 | | | | | 2.200000 | 01 Sep 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.51 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.51 |
| 91282CFW6 | US TREASURY N/B 11/25 4.5 | | | | | 4.500000 | 15 Nov 2025 | | |
| | | Local | 5,000,000.000 | 100.313614 | 5,015,680.68 | 100.285156 | 5,014,257.80 | -1,422.88 | 0.85 |
| | | Base | | 100.313614 | 5,015,680.68 | 100.285156 | 5,014,257.80 | -1,422.88 | 0.85 |
| 91282CGG0 | US TREASURY N/B 01/25 4.125 | | | | | 4.125000 | 31 Jan 2025 | | |
| | | Local | 5,000,000.000 | 99.999038 | 4,999,951.92 | 99.669922 | 4,983,496.10 | -16,455.82 | 0.84 |
| | | Base | | 99.999038 | 4,999,951.92 | 99.669922 | 4,983,496.10 | -16,455.82 | 0.84 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 91324PEQ1 | UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3 | | | | | 5.300000 | 15 Feb 2030 | | |
| | | Local | 5,000,000.000 | 99.885046 | 4,994,252.32 | 104.734828 | 5,236,741.40 | 242,489.08 | 0.89 |
| | | Base | | 99.885046 | 4,994,252.32 | 104.734828 | 5,236,741.40 | 242,489.08 | 0.89 |
| 92343VFL3 | VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5 | | | | | 1.500000 | 18 Sep 2030 | | |
| | | Local | 2,000,000.000 | 99.932889 | 1,998,657.78 | 84.848697 | 1,696,973.94 | -301,683.84 | 0.29 |
| | | Base | | 99.932889 | 1,998,657.78 | 84.848697 | 1,696,973.94 | -301,683.84 | 0.29 |
| 92343VGE8 | VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR | | | | | 6.120000 | 20 Mar 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.387000 | 5,019,350.00 | 19,350.00 | 0.85 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.387000 | 5,019,350.00 | 19,350.00 | 0.85 |
| 92348KAD5 | VERIZON MASTER TRUST VZMT 2021 2 A | | | | | 0.990000 | 20 Apr 2028 | | |
| | | Local | 3,830,000.000 | 99.333436 | 3,804,470.60 | 99.410040 | 3,807,404.53 | 2,933.93 | 0.65 |
| Original Face: | | Base | 3,830,000.000 | 99.333436 | 3,804,470.60 | 99.410040 | 3,807,404.53 | 2,933.93 | 0.65 |
| 92826CAM4 | VISA INC SR UNSECURED 04/30 2.05 | | | | | 2.050000 | 15 Apr 2030 | | |
| | | Local | 5,000,000.000 | 102.843559 | 5,142,177.96 | 89.531834 | 4,476,591.70 | -665,586.26 | 0.76 |
| | | Base | | 102.843559 | 5,142,177.96 | 89.531834 | 4,476,591.70 | -665,586.26 | 0.76 |
| 92826CAP7 | VISA INC SR UNSECURED 08/27 0.75 | | | | | 0.750000 | 15 Aug 2027 | | |
| | | Local | 5,000,000.000 | 99.953993 | 4,997,699.64 | 91.526295 | 4,576,314.75 | -421,384.89 | 0.78 |
| | | Base | | 99.953993 | 4,997,699.64 | 91.526295 | 4,576,314.75 | -421,384.89 | 0.78 |
| 931142FB4 | WALMART INC SR UNSECURED 04/28 3.9 | | | | | 3.900000 | 15 Apr 2028 | | |
| | | Local | 2,000,000.000 | 99.863073 | 1,997,261.46 | 99.764624 | 1,995,292.48 | -1,968.98 | 0.34 |
| | | Base | | 99.863073 | 1,997,261.46 | 99.764624 | 1,995,292.48 | -1,968.98 | 0.34 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | | 4.100000 | 03 Jun 2026 | | |
| | | Local | 5,000,000.000 | 98.028911 | 4,901,445.56 | 99.016036 | 4,950,801.80 | 49,356.24 | 0.84 |
| | | Base | | 98.028911 | 4,901,445.56 | 99.016036 | 4,950,801.80 | 49,356.24 | 0.84 |
| 94989NBD8 | WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3 | | | | | 3.411000 | 15 Sep 2058 | | |
| | | Local | 463,704.420 | 94.701043 | 439,132.92 | 98.704780 | 457,698.43 | 18,565.51 | 0.08 |
| Original Face: | | Base | 520,000.000 | 94.701043 | 439,132.92 | 98.704780 | 457,698.43 | 18,565.51 | 0.08 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 498,062,398.720 | | 499,700,972.60 | | 477,069,371.60 | -22,631,601.00 | 80.86 |
| Original Face: | | Base | 285,878,244.000 | | 499,700,972.60 | | 477,069,371.60 | -22,631,601.00 | 80.86 |

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**Base Currency: 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** | | | | | | | | | |
| | | 498,062,398.720 | Base | | 499,700,972.60 | | 477,069,371.60 | -22,631,601.00 | 80.86 |
| | Original Face: | 285,878,244.000 | | | | | | | |

& 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** | | | | | | | | | |
| | | 611,331,623.090 | Base | | 612,579,094.04 | | 589,948,216.88 | -22,630,877.16 | 100.00 |
| | Original Face: | 285,878,244.000 | | | | | | | |



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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 | | | | | | | | |
| | | | 49,999.970 | 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 |
| 0020A2JW3 | AT+T INC | | | | | 5.480000 | 30 Sep 2024 | | |
| | | | 20,000,000.000 | 99.558556 | 19,911,711.11 | 99.558556 | 19,911,711.20 | 0.09 | 0.89 |
| | | Base | | 99.558556 | 19,911,711.11 | 99.558556 | 19,911,711.20 | 0.09 | 0.89 |
| 00915SJ45 | AIR PRODUCTS + CHEMI | | | | | 5.320000 | 04 Sep 2024 | | |
| | | | 25,000,000.000 | 99.955667 | 24,988,916.67 | 99.955667 | 24,988,916.75 | 0.08 | 1.12 |
| | | Base | | 99.955667 | 24,988,916.67 | 99.955667 | 24,988,916.75 | 0.08 | 1.12 |
| 03785DJD9 | APPLE INC | | | | | 5.290000 | 13 Sep 2024 | | |
| | | | 25,000,000.000 | 99.823667 | 24,955,916.67 | 99.823667 | 24,955,916.75 | 0.08 | 1.12 |
| | | Base | | 99.823667 | 24,955,916.67 | 99.823667 | 24,955,916.75 | 0.08 | 1.12 |
| 03948GJ53 | ARCHER DANIELS MIDLA | | | | | 5.350000 | 05 Sep 2024 | | |
| | | | 25,000,000.000 | 99.940556 | 24,985,138.89 | 99.940556 | 24,985,139.00 | 0.11 | 1.12 |
| | | Base | | 99.940556 | 24,985,138.89 | 99.940556 | 24,985,139.00 | 0.11 | 1.12 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 5.320000 | 03 Sep 2024 | | |
| | | | 350,000,000.000 | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 15.72 |
| | | Base | | 100.000000 | 350,000,000.00 | 100.000000 | 350,000,000.00 | 0.00 | 15.72 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | 5.400000 | 19 Sep 2024 | | |
| | 78,000,000.000 | Local | 100.000000 | 78,000,000.00 | 100.000000 | 78,000,000.00 | 0.00 | 3.50 |
| | | Base | 100.000000 | 78,000,000.00 | 100.000000 | 78,000,000.00 | 0.00 | 3.50 |
| 17277AL13 | CISCO SYSTEMS INC | | | | 5.310000 | 01 Nov 2024 | | |
| | 10,220,000.000 | Local | 99.100250 | 10,128,045.55 | 99.099450 | 10,127,963.79 | -81.76 | 0.45 |
| | | Base | 99.100250 | 10,128,045.55 | 99.099450 | 10,127,963.79 | -81.76 | 0.45 |
| 22599G006 | CREDIT AGRICOLE REPO REPO | | | | 5.310000 | 03 Sep 2024 | | |
| | 250,000,000.000 | Local | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 11.23 |
| | | Base | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 11.23 |
| 30601VKH3 | FAIRWAY FINANCE CORP | | | | 5.320000 | 17 Oct 2024 | | |
| | 20,000,000.000 | Local | 99.320222 | 19,864,044.44 | 99.320222 | 19,864,044.40 | -0.04 | 0.89 |
| | | Base | 99.320222 | 19,864,044.44 | 99.320222 | 19,864,044.40 | -0.04 | 0.89 |
| 34108AJ99 | FLORIDA PWR + LGT CO | | | | 5.320000 | 09 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.881778 | 24,970,444.44 | 99.881778 | 24,970,444.50 | 0.06 | 1.12 |
| | | Base | 99.881778 | 24,970,444.44 | 99.881778 | 24,970,444.50 | 0.06 | 1.12 |
| 42786TJ66 | HERSHEY FOODS CORP | | | | 5.300000 | 06 Sep 2024 | | |
| | 23,000,000.000 | Local | 99.926389 | 22,983,069.44 | 99.926389 | 22,983,069.47 | 0.03 | 1.03 |
| | | Base | 99.926389 | 22,983,069.44 | 99.926389 | 22,983,069.47 | 0.03 | 1.03 |
| 42786TJD1 | HERSHEY FOODS CORP | | | | 5.300000 | 13 Sep 2024 | | |
| | 10,000,000.000 | Local | 99.823333 | 9,982,333.33 | 99.823333 | 9,982,333.30 | -0.03 | 0.45 |
| | | Base | 99.823333 | 9,982,333.33 | 99.823333 | 9,982,333.30 | -0.03 | 0.45 |
| 43851TJJ6 | HONEYWELL INTERNATN 09/24 ZCP | | | | 5.310000 | 18 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.749250 | 24,937,312.50 | 99.749250 | 24,937,312.50 | 0.00 | 1.12 |
| | | Base | 99.749250 | 24,937,312.50 | 99.749250 | 24,937,312.50 | 0.00 | 1.12 |
| 57978CJ44 | MCCORMICK + COMPANY | | | | 5.410000 | 04 Sep 2024 | | |
| | 25,000,000.000 | Local | 99.954917 | 24,988,729.17 | 99.954917 | 24,988,729.25 | 0.08 | 1.12 |
| | | Base | 99.954917 | 24,988,729.17 | 99.954917 | 24,988,729.25 | 0.08 | 1.12 |
| 71708EMB8 | PFIZER INC | | | | 5.250000 | 11 Dec 2024 | | |
| | 25,000,000.000 | Local | 98.527083 | 24,631,770.83 | 98.561433 | 24,640,358.25 | 8,587.42 | 1.11 |
| | | Base | 98.527083 | 24,631,770.83 | 98.561433 | 24,640,358.25 | 8,587.42 | 1.11 |

**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 |
|---|---|---|---|---|---|---|---|---|---|
| 74271TR47 | PROCTOR GAMBLE AND CO | | | | | 4.640000 | 04 Apr 2025 | | |
| | | Local | 20,000,000.000 | 97.228889 | 19,445,777.78 | 97.249565 | 19,449,913.00 | 4,135.22 | 0.87 |
| | | Base | | 97.228889 | 19,445,777.78 | 97.249565 | 19,449,913.00 | 4,135.22 | 0.87 |
| 77119LJC4 | ROCHE HOLDING INC | | | | | 5.300000 | 12 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.838056 | 24,959,513.89 | 99.838056 | 24,959,514.00 | 0.11 | 1.12 |
| | | Base | | 99.838056 | 24,959,513.89 | 99.838056 | 24,959,514.00 | 0.11 | 1.12 |
| 86563GJQ6 | SUMITOMO MITSUI TRUST NY | | | | | 5.360000 | 24 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.657556 | 24,914,388.89 | 99.657556 | 24,914,389.00 | 0.11 | 1.12 |
| | | Base | | 99.657556 | 24,914,388.89 | 99.657556 | 24,914,389.00 | 0.11 | 1.12 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.320000 | 03 Sep 2024 | | |
| | | Local | 300,000,000.000 | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 13.47 |
| | | Base | | 100.000000 | 300,000,000.00 | 100.000000 | 300,000,000.00 | 0.00 | 13.47 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.380000 | 03 Sep 2024 | | |
| | | Local | 70,000,000.000 | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 3.14 |
| | | Base | | 100.000000 | 70,000,000.00 | 100.000000 | 70,000,000.00 | 0.00 | 3.14 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.380000 | 19 Sep 2024 | | |
| | | Local | 75,000,000.000 | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 3.37 |
| | | Base | | 100.000000 | 75,000,000.00 | 100.000000 | 75,000,000.00 | 0.00 | 3.37 |
| 927WWR006 | TD SECURITIES REPO TD SECURITIES REPO | | | | | 5.310000 | 12 Sep 2024 | | |
| | | Local | 50,000,000.000 | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| | | Base | | 100.000000 | 50,000,000.00 | 100.000000 | 50,000,000.00 | 0.00 | 2.25 |
| 979QHR003 | SOUTH STREET REPO | | | | | 5.370000 | 03 Sep 2024 | | |
| | | Local | 405,749,421.050 | 100.000000 | 405,749,421.05 | 100.000000 | 405,749,421.05 | 0.00 | 18.22 |
| | | Base | | 100.000000 | 405,749,421.05 | 100.000000 | 405,749,421.05 | 0.00 | 18.22 |
| **US DOLLAR Total** | | | | | | | | | |
| | | Local | 1,906,969,421.050 | | 1,905,396,534.65 | | 1,905,409,176.21 | 12,641.56 | 85.57 |
| | | Base | | | 1,905,396,534.65 | | 1,905,409,176.21 | 12,641.56 | 85.57 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | Base | 1,906,969,421.050 | | 1,905,396,534.65 | | 1,905,409,176.21 | 12,641.56 | 85.57 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 38141W273 | GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST | | | | | | | | |
| | | | 123,194,889.070 | 1.000000 | 123,194,889.07 | 1.000000 | 123,194,889.07 | 0.00 | 5.53 |
| | | Base | | 1.000000 | 123,194,889.07 | 1.000000 | 123,194,889.07 | 0.00 | 5.53 |
| 4812CA561 | JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT | | | | | | | | |
| | | | 106,217,279.810 | 1.000000 | 106,217,279.81 | 1.000000 | 106,217,279.81 | 0.00 | 4.77 |
| | | Base | | 1.000000 | 106,217,279.81 | 1.000000 | 106,217,279.81 | 0.00 | 4.77 |
| 61747C707 | MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST | | | | | | | | |
| | | | 91,881,306.900 | 1.000000 | 91,881,306.90 | 1.000000 | 91,881,306.90 | 0.00 | 4.13 |
| | | Base | | 1.000000 | 91,881,306.90 | 1.000000 | 91,881,306.90 | 0.00 | 4.13 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 321,293,475.780 | | 321,293,475.78 | | 321,293,475.78 | 0.00 | 14.43 |
| | | Base | | | 321,293,475.78 | | 321,293,475.78 | 0.00 | 14.43 |
| **EQUITY Total** | | | | | | | | | |
| | | | 321,293,475.780 | Base | 321,293,475.78 | | 321,293,475.78 | 0.00 | 14.43 |



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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 2,228,312,896.800 | Base | | 2,226,740,010.40 | | 2,226,752,651.96 | 12,641.56 | 100.00 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| USD | US DOLLAR | | | | | | | | |
| | | | 50,000.000 | 1.000000 | 50,000.00 | 1.000000 | 50,000.00 | 0.00 | 0.03 |
| | | Base | | 1.000000 | 50,000.00 | 1.000000 | 50,000.00 | 0.00 | 0.03 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 50,000.000 | | 50,000.00 | | 50,000.00 | 0.00 | 0.03 |
| | | Base | | | 50,000.00 | | 50,000.00 | 0.00 | 0.03 |
| **CASH Total** | | | | | | | | | |
| | | | 50,000.000 | Base | 50,000.00 | | 50,000.00 | 0.00 | 0.03 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 40588LJG5 | HALKIN FINANCE LLC USC | | | | | 5.350000 | 16 Sep 2024 | | |
| | | | 5,000,000.000 | 99.777083 | 4,988,854.16 | 99.777083 | 4,988,854.16 | 0.00 | 2.67 |
| | | Base | | 99.777083 | 4,988,854.16 | 99.777083 | 4,988,854.16 | 0.00 | 2.67 |
| 4820P2JT3 | JUPITER SECT CO LLC | | | | | 5.360000 | 27 Sep 2024 | | |
| | | | 5,000,000.000 | 99.612889 | 4,980,644.44 | 99.612889 | 4,980,644.44 | 0.00 | 2.67 |
| | | Base | | 99.612889 | 4,980,644.44 | 99.612889 | 4,980,644.44 | 0.00 | 2.67 |
| 57978CJS1 | MCCORMICK + COMPANY | | | | | 5.410000 | 26 Sep 2024 | | |
| | | | 5,000,000.000 | 99.624306 | 4,981,215.28 | 99.624306 | 4,981,215.30 | 0.02 | 2.67 |
| | | Base | | 99.624306 | 4,981,215.28 | 99.624306 | 4,981,215.30 | 0.02 | 2.67 |
| 912797KT3 | TREASURY BILL 10/24 0.00000 | | | | | 5.151500 | 10 Oct 2024 | | |
| | | | 5,000,000.000 | 99.441921 | 4,972,096.04 | 99.441921 | 4,972,096.04 | 0.00 | 2.66 |
| | | Base | | 99.441921 | 4,972,096.04 | 99.441921 | 4,972,096.04 | 0.00 | 2.66 |
| 979QHR003 | SOUTH STREET REPO | | | | | 5.370000 | 03 Sep 2024 | | |
| | | | 21,181,314.820 | 100.000000 | 21,181,314.82 | 100.000000 | 21,181,314.82 | 0.00 | 11.33 |
| | | Base | | 100.000000 | 21,181,314.82 | 100.000000 | 21,181,314.82 | 0.00 | 11.33 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | | 41,181,314.820 | Local | 41,104,124.74 | | 41,104,124.76 | 0.02 | 22.00 |
| | | | | Base | 41,104,124.74 | | 41,104,124.76 | 0.02 | 22.00 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 41,181,314.820 | Base | 41,104,124.74 | | 41,104,124.76 | 0.02 | 22.00 |
| **FIXED INCOME** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 020002BH3 | ALLSTATE CORP SR UNSECURED 12/25 0.75 | | | | | 0.750000 | 15 Dec 2025 | | |
| | | | 5,000,000.000 | Local | 99.996183 | 4,999,809.14 | 95.177311 | 4,758,865.55 | -240,943.59 | 2.55 |
| | | | | Base | 99.996183 | 4,999,809.14 | 95.177311 | 4,758,865.55 | -240,943.59 | 2.55 |
| 02079KAJ6 | ALPHABET INC SR UNSECURED 08/27 0.8 | | | | | 0.800000 | 15 Aug 2027 | | |
| | | | 5,000,000.000 | Local | 99.857163 | 4,992,858.13 | 91.679993 | 4,583,999.65 | -408,858.48 | 2.45 |
| | | | | Base | 99.857163 | 4,992,858.13 | 91.679993 | 4,583,999.65 | -408,858.48 | 2.45 |
| 03444RAB4 | ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947 | | | | | 0.947000 | 01 Aug 2027 | | |
| | | | 5,000,000.000 | Local | 98.997304 | 4,949,865.21 | 91.500873 | 4,575,043.65 | -374,821.56 | 2.45 |
| | | | | Base | 98.997304 | 4,949,865.21 | 91.500873 | 4,575,043.65 | -374,821.56 | 2.45 |
| 035240AV2 | ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5 | | | | | 3.500000 | 01 Jun 2030 | | |
| | | | 5,000,000.000 | Local | 99.881221 | 4,994,061.03 | 96.060788 | 4,803,039.40 | -191,021.63 | 2.57 |
| | | | | Base | 99.881221 | 4,994,061.03 | 96.060788 | 4,803,039.40 | -191,021.63 | 2.57 |
| 05348EBH1 | AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45 | | | | | 2.450000 | 15 Jan 2031 | | |
| | | | 3,500,000.000 | Local | 99.733801 | 3,490,683.02 | 88.089505 | 3,083,132.68 | -407,550.34 | 1.65 |
| | | | | Base | 99.733801 | 3,490,683.02 | 88.089505 | 3,083,132.68 | -407,550.34 | 1.65 |
| 06048WL99 | BANK OF AMERICA CORP SR UNSECURED 05/26 1.4 | | | | | 1.400000 | 14 May 2026 | | |
| | | | 2,500,000.000 | Local | 100.000000 | 2,500,000.00 | 94.512674 | 2,362,816.85 | -137,183.15 | 1.26 |
| | | | | Base | 100.000000 | 2,500,000.00 | 94.512674 | 2,362,816.85 | -137,183.15 | 1.26 |
| 06051GFX2 | BANK OF AMERICA CORP SR UNSECURED 04/26 3.5 | | | | | 3.500000 | 19 Apr 2026 | | |
| | | | 2,500,000.000 | Local | 103.581406 | 2,589,535.16 | 98.435685 | 2,460,892.13 | -128,643.03 | 1.32 |
| | | | | Base | 103.581406 | 2,589,535.16 | 98.435685 | 2,460,892.13 | -128,643.03 | 1.32 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06374VCR5 | BANK OF MONTREAL SR UNSECURED 01/28 5.4 | | | | | 5.400000 | 31 Jan 2028 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 99.100878 | 2,477,521.95 | -22,478.05 | 1.33 |
| | | Base | | 100.000000 | 2,500,000.00 | 99.100878 | 2,477,521.95 | -22,478.05 | 1.33 |
| 084659AT8 | BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05 | | | | | 4.050000 | 15 Apr 2025 | | |
| | | Local | 5,000,000.000 | 99.984308 | 4,999,215.40 | 99.448341 | 4,972,417.05 | -26,798.35 | 2.66 |
| | | Base | | 99.984308 | 4,999,215.40 | 99.448341 | 4,972,417.05 | -26,798.35 | 2.66 |
| 09247XAQ4 | BLACKROCK INC SR UNSECURED 04/30 2.4 | | | | | 2.400000 | 30 Apr 2030 | | |
| | | Local | 2,500,000.000 | 99.955857 | 2,498,896.42 | 90.506942 | 2,262,673.55 | -236,222.87 | 1.21 |
| | | Base | | 99.955857 | 2,498,896.42 | 90.506942 | 2,262,673.55 | -236,222.87 | 1.21 |
| 097023CN3 | BOEING CO SR UNSECURED 02/30 2.95 | | | | | 2.950000 | 01 Feb 2030 | | |
| | | Local | 5,000,000.000 | 99.939671 | 4,996,983.54 | 88.769617 | 4,438,480.85 | -558,502.69 | 2.38 |
| | | Base | | 99.939671 | 4,996,983.54 | 88.769617 | 4,438,480.85 | -558,502.69 | 2.38 |
| 10638AAA4 | BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A | | | | | 5.250000 | 25 Jan 2063 | | |
| | | Local | 647,309.970 | 94.419017 | 611,183.71 | 97.686180 | 632,332.38 | 21,148.67 | 0.34 |
| Original Face: | | Base | 675,000.000 | 94.419017 | 611,183.71 | 97.686180 | 632,332.38 | 21,148.67 | 0.34 |
| 10638CAA0 | BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A | | | | | 1.400000 | 25 Oct 2063 | | |
| | | Local | 3,551,370.150 | 95.774320 | 3,401,300.60 | 89.177350 | 3,167,017.79 | -234,282.81 | 1.69 |
| Original Face: | | Base | 5,000,000.000 | 95.774320 | 3,401,300.60 | 89.177350 | 3,167,017.79 | -234,282.81 | 1.69 |
| 10638MAA8 | BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A | | | | | 1.750000 | 25 Oct 2061 | | |
| | | Local | 4,824,906.540 | 94.084390 | 4,539,483.89 | 91.911970 | 4,434,666.65 | -104,817.24 | 2.37 |
| Original Face: | | Base | 6,000,000.000 | 94.084390 | 4,539,483.89 | 91.911970 | 4,434,666.65 | -104,817.24 | 2.37 |
| 17330RFZ3 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 09/24 VAR | | | | | 5.477000 | 23 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.988062 | 4,999,403.11 | 99.920499 | 4,996,024.95 | -3,378.16 | 2.67 |
| | | Base | | 99.988062 | 4,999,403.11 | 99.920499 | 4,996,024.95 | -3,378.16 | 2.67 |
| 189054AX7 | CLOROX COMPANY SR UNSECURED 05/30 1.8 | | | | | 1.800000 | 15 May 2030 | | |
| | | Local | 2,500,000.000 | 99.493013 | 2,487,325.33 | 86.445486 | 2,161,137.15 | -326,188.18 | 1.16 |
| | | Base | | 99.493013 | 2,487,325.33 | 86.445486 | 2,161,137.15 | -326,188.18 | 1.16 |
| 30231GBD3 | EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275 | | | | | 2.275000 | 16 Aug 2026 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 96.539598 | 2,413,489.95 | -86,510.05 | 1.29 |
| | | Base | | 100.000000 | 2,500,000.00 | 96.539598 | 2,413,489.95 | -86,510.05 | 1.29 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3128HVKE8 | FREDDIEMAC STRIP FHS 237 F22 | | | | | 5.801890 | 15 May 2036 | | |
| | | Local | 120,561.280 | 100.030366 | 120,597.89 | 98.804539 | 119,120.02 | -1,477.87 | 0.06 |
| | Original Face: | Base | 16,000,000.000 | 100.030366 | 120,597.89 | 98.804539 | 119,120.02 | -1,477.87 | 0.06 |
| 3128HXSR7 | FREDDIEMAC STRIP FHS 268 25 | | | | | 2.500000 | 15 Aug 2042 | | |
| | | Local | 557,325.450 | 101.020852 | 563,014.92 | 91.011902 | 507,232.49 | -55,782.43 | 0.27 |
| | Original Face: | Base | 5,000,000.000 | 101.020852 | 563,014.92 | 91.011902 | 507,232.49 | -55,782.43 | 0.27 |
| 3128HXW76 | FREDDIEMAC STRIP FHS 270 300 | | | | | 3.000000 | 15 Aug 2042 | | |
| | | Local | 1,032,134.900 | 103.559583 | 1,068,874.60 | 92.184715 | 951,470.62 | -117,403.98 | 0.51 |
| | Original Face: | Base | 10,000,000.000 | 103.559583 | 1,068,874.60 | 92.184715 | 951,470.62 | -117,403.98 | 0.51 |
| 3130AL5A8 | FEDERAL HOME LOAN BANK BONDS 02/27 0.9 | | | | | 0.900000 | 26 Feb 2027 | | |
| | | Local | 5,000,000.000 | 92.738097 | 4,636,904.84 | 92.648270 | 4,632,413.50 | -4,491.34 | 2.48 |
| | | Base | | 92.738097 | 4,636,904.84 | 92.648270 | 4,632,413.50 | -4,491.34 | 2.48 |
| 31331XME9 | FEDERAL FARM CREDIT BANK BONDS 01/27 5.3 | | | | | 5.300000 | 25 Jan 2027 | | |
| | | Local | 2,500,000.000 | 104.194938 | 2,604,873.45 | 103.162396 | 2,579,059.90 | -25,813.55 | 1.38 |
| | | Base | | 104.194938 | 2,604,873.45 | 103.162396 | 2,579,059.90 | -25,813.55 | 1.38 |
| 31331XTK8 | FEDERAL FARM CREDIT BANK BONDS 03/27 5.25 | | | | | 5.250000 | 22 Mar 2027 | | |
| | | Local | 2,500,000.000 | 104.155466 | 2,603,886.66 | 102.957926 | 2,573,948.15 | -29,938.51 | 1.38 |
| | | Base | | 104.155466 | 2,603,886.66 | 102.957926 | 2,573,948.15 | -29,938.51 | 1.38 |
| 3133EJWT2 | FEDERAL FARM CREDIT BANK BONDS 08/31 3.49 | | | | | 3.490000 | 13 Aug 2031 | | |
| | | Local | 4,000,000.000 | 114.829638 | 4,593,185.52 | 96.603484 | 3,864,139.36 | -729,046.16 | 2.07 |
| | | Base | | 114.829638 | 4,593,185.52 | 96.603484 | 3,864,139.36 | -729,046.16 | 2.07 |
| 3135G05Y5 | FANNIE MAE UNSECURED 10/27 0.75 | | | | | 0.750000 | 08 Oct 2027 | | |
| | | Local | 2,500,000.000 | 99.936643 | 2,498,416.08 | 91.175690 | 2,279,392.25 | -219,023.83 | 1.22 |
| | | Base | | 99.936643 | 2,498,416.08 | 91.175690 | 2,279,392.25 | -219,023.83 | 1.22 |
| 3136B32E9 | FANNIE MAE FNR 2019 7 LE | | | | | 3.000000 | 25 Aug 2048 | | |
| | | Local | 339,569.100 | 99.884995 | 339,178.58 | 92.885270 | 315,409.68 | -23,768.90 | 0.17 |
| | Original Face: | Base | 2,000,000.000 | 99.884995 | 339,178.58 | 92.885270 | 315,409.68 | -23,768.90 | 0.17 |
| 3136G4R88 | FANNIE MAE NOTES 08/30 1.18 | | | | | 1.180000 | 26 Aug 2030 | | |
| | | Local | 2,700,000.000 | 99.940038 | 2,698,381.03 | 84.565373 | 2,283,265.07 | -415,115.96 | 1.22 |
| | | Base | | 99.940038 | 2,698,381.03 | 84.565373 | 2,283,265.07 | -415,115.96 | 1.22 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AJ6H2 | FREDDIE MAC FHR 3955 BK | | | | | 2.000000 | 15 Feb 2041 | | |
| | | Local | 223,421.500 | 100.585087 | 224,728.71 | 95.421540 | 213,192.24 | -11,536.47 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 100.585087 | 224,728.71 | 95.421540 | 213,192.24 | -11,536.47 | 0.11 |
| 3137AKHD6 | FREDDIE MAC FHR 3989 BW | | | | | 3.500000 | 15 Jan 2027 | | |
| | | Local | 343,823.850 | 101.022119 | 347,338.14 | 98.672980 | 339,261.24 | -8,076.90 | 0.18 |
| Original Face: | | Base | 3,000,000.000 | 101.022119 | 347,338.14 | 98.672980 | 339,261.24 | -8,076.90 | 0.18 |
| 3137AL2X6 | FREDDIE MAC FHR 3990 BH | | | | | 3.500000 | 15 Jan 2032 | | |
| | | Local | 2,821,868.590 | 100.795400 | 2,844,313.73 | 97.602950 | 2,754,226.99 | -90,086.74 | 1.47 |
| Original Face: | | Base | 5,565,000.000 | 100.795400 | 2,844,313.73 | 97.602950 | 2,754,226.99 | -90,086.74 | 1.47 |
| 3137AMMY0 | FREDDIE MAC FHR 4012 GC | | | | | 3.500000 | 15 Jun 2040 | | |
| | | Local | 1,081,689.000 | 104.350269 | 1,128,745.38 | 98.872470 | 1,069,492.63 | -59,252.75 | 0.57 |
| Original Face: | | Base | 4,494,000.000 | 104.350269 | 1,128,745.38 | 98.872470 | 1,069,492.63 | -59,252.75 | 0.57 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 61,157.560 | 100.074202 | 61,202.94 | 98.100400 | 59,995.81 | -1,207.13 | 0.03 |
| Original Face: | | Base | 2,000,000.000 | 100.074202 | 61,202.94 | 98.100400 | 59,995.81 | -1,207.13 | 0.03 |
| 3137APJG6 | FREDDIE MAC FHR 4030 BC | | | | | 2.000000 | 15 Jan 2042 | | |
| | | Local | 268,601.450 | 100.292832 | 269,388.00 | 92.942980 | 249,646.19 | -19,741.81 | 0.13 |
| Original Face: | | Base | 5,000,000.000 | 100.292832 | 269,388.00 | 92.942980 | 249,646.19 | -19,741.81 | 0.13 |
| 3137ATR20 | FREDDIE MAC FHR 4097 VH | | | | | 1.500000 | 15 Oct 2041 | | |
| | | Local | 337,466.610 | 100.294838 | 338,461.59 | 92.111670 | 310,846.13 | -27,615.46 | 0.17 |
| Original Face: | | Base | 14,878,168.000 | 100.294838 | 338,461.59 | 92.111670 | 310,846.13 | -27,615.46 | 0.17 |
| 3137AYK42 | FREDDIE MAC FHR 4172 PE | | | | | 3.000000 | 15 Feb 2043 | | |
| | | Local | 4,239,524.750 | 99.286565 | 4,209,278.48 | 93.588840 | 3,967,722.04 | -241,556.44 | 2.12 |
| Original Face: | | Base | 5,000,000.000 | 99.286565 | 4,209,278.48 | 93.588840 | 3,967,722.04 | -241,556.44 | 2.12 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 7,090.150 | 99.700712 | 7,068.93 | 99.749910 | 7,072.42 | 3.49 | 0.00 |
| Original Face: | | Base | 5,000,000.000 | 99.700712 | 7,068.93 | 99.749910 | 7,072.42 | 3.49 | 0.00 |
| 3138EDSW2 | FNMA POOL AK8632 FN 04/42 FIXED 3.5 | | | | | 3.500000 | 01 Apr 2042 | | |
| | | Local | 868,516.300 | 102.862828 | 893,380.43 | 94.096831 | 817,246.32 | -76,134.11 | 0.44 |
| Original Face: | | Base | 5,000,000.000 | 102.862828 | 893,380.43 | 94.096831 | 817,246.32 | -76,134.11 | 0.44 |

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 619,787.550 | 100.348962 | 621,950.37 | 96.344288 | 597,129.90 | -24,820.47 | 0.32 |
| Original Face: | | Base | 5,000,000.000 | 100.348962 | 621,950.37 | 96.344288 | 597,129.90 | -24,820.47 | 0.32 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 127,171.800 | 104.951263 | 133,468.41 | 99.226570 | 126,188.22 | -7,280.19 | 0.07 |
| Original Face: | | Base | 10,000,000.000 | 104.951263 | 133,468.41 | 99.226570 | 126,188.22 | -7,280.19 | 0.07 |
| 31398NY24 | FANNIE MAE FNR 2010 123 PM | | | | | 4.000000 | 25 Jul 2040 | | |
| | | Local | 971,754.240 | 105.453187 | 1,024,745.82 | 98.713430 | 959,251.94 | -65,493.88 | 0.51 |
| Original Face: | | Base | 6,000,000.000 | 105.453187 | 1,024,745.82 | 98.713430 | 959,251.94 | -65,493.88 | 0.51 |
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 57,179.150 | 103.912580 | 59,416.33 | 99.807590 | 57,069.13 | -2,347.20 | 0.03 |
| Original Face: | | Base | 5,000,000.000 | 103.912580 | 59,416.33 | 99.807590 | 57,069.13 | -2,347.20 | 0.03 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 1,308,739.450 | 95.182807 | 1,245,694.94 | 84.798610 | 1,109,792.86 | -135,902.08 | 0.59 |
| Original Face: | | Base | 5,000,000.000 | 95.182807 | 1,245,694.94 | 84.798610 | 1,109,792.86 | -135,902.08 | 0.59 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 246,015.120 | 100.682808 | 247,694.93 | 87.079250 | 214,228.12 | -33,466.81 | 0.11 |
| Original Face: | | Base | 5,000,000.000 | 100.682808 | 247,694.93 | 87.079250 | 214,228.12 | -33,466.81 | 0.11 |
| 38380L2B8 | GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA | | | | | 2.250000 | 20 Dec 2069 | | |
| | | Local | 2,005,966.320 | 101.236980 | 2,030,779.73 | 95.341160 | 1,912,511.56 | -118,268.17 | 1.02 |
| Original Face: | | Base | 4,000,000.000 | 101.236980 | 2,030,779.73 | 95.341160 | 1,912,511.56 | -118,268.17 | 1.02 |
| 38382YPC1 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB | | | | | 3.826730 | 20 Jul 2067 | | |
| | | Local | 632,129.880 | 97.705601 | 617,626.30 | 98.384840 | 621,919.97 | 4,293.67 | 0.33 |
| Original Face: | | Base | 3,000,000.000 | 97.705601 | 617,626.30 | 98.384840 | 621,919.97 | 4,293.67 | 0.33 |
| 38383UTL4 | GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA | | | | | 4.000000 | 20 Aug 2042 | | |
| | | Local | 3,198,007.020 | 99.846973 | 3,193,113.21 | 98.980340 | 3,165,398.22 | -27,714.99 | 1.69 |
| Original Face: | | Base | 5,675,162.000 | 99.846973 | 3,193,113.21 | 98.980340 | 3,165,398.22 | -27,714.99 | 1.69 |
| 427866BF4 | HERSHEY COMPANY SR UNSECURED 06/25 0.9 | | | | | 0.900000 | 01 Jun 2025 | | |
| | | Local | 1,500,000.000 | 99.972341 | 1,499,585.11 | 97.145957 | 1,457,189.36 | -42,395.75 | 0.78 |
| | | Base | | 99.972341 | 1,499,585.11 | 97.145957 | 1,457,189.36 | -42,395.75 | 0.78 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 46647PCS3 | JPMORGAN CHASE + CO SR UNSECURED 12/25 VAR | | | | | 5.930000 | 10 Dec 2025 | | |
| | | Local | 2,000,000.000 | 100.013792 | 2,000,275.84 | 100.057136 | 2,001,142.72 | 866.88 | 1.07 |
| | | Base | | 100.013792 | 2,000,275.84 | 100.057136 | 2,001,142.72 | 866.88 | 1.07 |
| 478160CR3 | JOHNSON + JOHNSON SR UNSECURED 09/40 2.1 | | | | | 2.100000 | 01 Sep 2040 | | |
| | | Local | 2,500,000.000 | 99.468509 | 2,486,712.72 | 70.659584 | 1,766,489.60 | -720,223.12 | 0.95 |
| | | Base | | 99.468509 | 2,486,712.72 | 70.659584 | 1,766,489.60 | -720,223.12 | 0.95 |
| 49326EEK5 | KEYCORP SR UNSECURED 04/27 2.25 | | | | | 2.250000 | 06 Apr 2027 | | |
| | | Local | 5,000,000.000 | 99.858773 | 4,992,938.65 | 93.937046 | 4,696,852.30 | -296,086.35 | 2.51 |
| | | Base | | 99.858773 | 4,992,938.65 | 93.937046 | 4,696,852.30 | -296,086.35 | 2.51 |
| 49327M3F9 | KEY BANK NA SR UNSECURED 11/27 5.85 | | | | | 5.850000 | 15 Nov 2027 | | |
| | | Local | 2,500,000.000 | 99.887554 | 2,497,188.86 | 102.906903 | 2,572,672.58 | 75,483.72 | 1.38 |
| | | Base | | 99.887554 | 2,497,188.86 | 102.906903 | 2,572,672.58 | 75,483.72 | 1.38 |
| 532457BY3 | ELI LILLY + CO SR UNSECURED 05/50 2.25 | | | | | 2.250000 | 15 May 2050 | | |
| | | Local | 5,000,000.000 | 98.942395 | 4,947,119.74 | 61.695617 | 3,084,780.85 | -1,862,338.89 | 1.65 |
| | | Base | | 98.942395 | 4,947,119.74 | 61.695617 | 3,084,780.85 | -1,862,338.89 | 1.65 |
| 65339KBM1 | NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75 | | | | | 2.750000 | 01 Nov 2029 | | |
| | | Local | 5,000,000.000 | 99.793465 | 4,989,673.25 | 92.200341 | 4,610,017.05 | -379,656.20 | 2.47 |
| | | Base | | 99.793465 | 4,989,673.25 | 92.200341 | 4,610,017.05 | -379,656.20 | 2.47 |
| 65339KBP4 | NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051 | | | | | 6.051000 | 01 Mar 2025 | | |
| | | Local | 2,500,000.000 | 100.065258 | 2,501,631.45 | 100.432602 | 2,510,815.05 | 9,183.60 | 1.34 |
| | | Base | | 100.065258 | 2,501,631.45 | 100.432602 | 2,510,815.05 | 9,183.60 | 1.34 |
| 665859AV6 | NORTHERN TRUST CORP SR UNSECURED 05/30 1.95 | | | | | 1.950000 | 01 May 2030 | | |
| | | Local | 3,500,000.000 | 99.785385 | 3,492,488.48 | 88.240538 | 3,088,418.83 | -404,069.65 | 1.65 |
| | | Base | | 99.785385 | 3,492,488.48 | 88.240538 | 3,088,418.83 | -404,069.65 | 1.65 |
| 713448ES3 | PEPSICO INC SR UNSECURED 03/30 2.75 | | | | | 2.750000 | 19 Mar 2030 | | |
| | | Local | 1,539,000.000 | 106.128148 | 1,633,312.20 | 92.644687 | 1,425,801.73 | -207,510.47 | 0.76 |
| | | Base | | 106.128148 | 1,633,312.20 | 92.644687 | 1,425,801.73 | -207,510.47 | 0.76 |
| 75513EAD3 | RTX CORP SR UNSECURED 07/30 2.25 | | | | | 2.250000 | 01 Jul 2030 | | |
| | | Local | 5,000,000.000 | 99.926268 | 4,996,313.42 | 88.616729 | 4,430,836.45 | -565,476.97 | 2.37 |
| | | Base | | 99.926268 | 4,996,313.42 | 88.616729 | 4,430,836.45 | -565,476.97 | 2.37 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | 6.380000 | 03 Mar 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.933586 | 5,046,679.30 | 46,679.30 | 2.70 |
| | | Base | 100.000000 | 5,000,000.00 | 100.933586 | 5,046,679.30 | 46,679.30 | 2.70 |
| 89236THY4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7 | | | | 0.700000 | 20 Jan 2026 | | |
| | 2,500,000.000 | Local | 99.986144 | 2,499,653.61 | 93.893463 | 2,347,336.58 | -152,317.03 | 1.26 |
| | | Base | 99.986144 | 2,499,653.61 | 93.893463 | 2,347,336.58 | -152,317.03 | 1.26 |
| 90327QD89 | USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375 | | | | 3.375000 | 01 May 2025 | | |
| | 2,000,000.000 | Local | 99.922934 | 1,998,458.67 | 99.057149 | 1,981,142.98 | -17,315.69 | 1.06 |
| | | Base | 99.922934 | 1,998,458.67 | 99.057149 | 1,981,142.98 | -17,315.69 | 1.06 |
| 91282CFW6 | US TREASURY N/B 11/25 4.5 | | | | 4.500000 | 15 Nov 2025 | | |
| | 2,500,000.000 | Local | 100.313613 | 2,507,840.33 | 100.285156 | 2,507,128.90 | -711.43 | 1.34 |
| | | Base | 100.313613 | 2,507,840.33 | 100.285156 | 2,507,128.90 | -711.43 | 1.34 |
| 94974BFY1 | WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1 | | | | 4.100000 | 03 Jun 2026 | | |
| | 5,000,000.000 | Local | 98.028911 | 4,901,445.56 | 99.016036 | 4,950,801.80 | 49,356.24 | 2.65 |
| | | Base | 98.028911 | 4,901,445.56 | 99.016036 | 4,950,801.80 | 49,356.24 | 2.65 |
| **US DOLLAR Total** | | | | | | | | |
| | 156,232,087.680 | Local | | 156,220,951.52 | | 145,719,301.23 | -10,501,650.29 | 77.98 |
| Original Face: | 148,287,330.000 | Base | | 156,220,951.52 | | 145,719,301.23 | -10,501,650.29 | 77.98 |
| **FIXED INCOME Total** | | | | | | | | |
| | 156,232,087.680 | Base | | 156,220,951.52 | | 145,719,301.23 | -10,501,650.29 | 77.98 |
| Original Face: | 148,287,330.000 | | | | | | | |



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

# Holdings

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

*As of:* *August 31, 2024*

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 197,463,402.500 | Base | | 197,375,076.26 | | 186,873,425.99 | -10,501,650.27 | 100.00 |
| | Original Face: | 148,287,330.000 | | | | | | | |



& 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 | | | | | | | | |
| | | | 966,436.550 | 1.000000 | 966,436.55 | 1.000000 | 966,436.55 | 0.00 | 0.08 |
| | | Base | | 1.000000 | 966,436.55 | 1.000000 | 966,436.55 | 0.00 | 0.08 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 966,436.550 | | 966,436.55 | | 966,436.55 | 0.00 | 0.08 |
| | | Base | | | 966,436.55 | | 966,436.55 | 0.00 | 0.08 |
| **CASH Total** | | | | | | | | | |
| | | | 966,436.550 | Base | 966,436.55 | | 966,436.55 | 0.00 | 0.08 |
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 04821TKX2 | ATLANTIC ASSET SECUR | | | | | 5.260000 | 31 Oct 2024 | | |
| | | | 5,000,000.000 | 99.123333 | 4,956,166.67 | 99.096981 | 4,954,849.05 | -1,317.62 | 0.44 |
| | | Base | | 99.123333 | 4,956,166.67 | 99.096981 | 4,954,849.05 | -1,317.62 | 0.44 |
| 06417M4Q5 | BANK OF NOVA SCOTIA | | | | | 5.980000 | 03 Oct 2024 | | |
| | | | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.44 |
| 06741FL70 | BARCLAYS BK PLC / BARCLAYS US | | | | | 5.150000 | 07 Nov 2024 | | |
| | | | 5,000,000.000 | 99.041528 | 4,952,076.39 | 99.012284 | 4,950,614.20 | -1,462.19 | 0.44 |
| | | Base | | 99.041528 | 4,952,076.39 | 99.012284 | 4,950,614.20 | -1,462.19 | 0.44 |
| 07644AKR4 | BEDFORD ROW FDG CORP | | | | | 5.340000 | 25 Oct 2024 | | |
| | | | 5,000,000.000 | 99.199000 | 4,959,950.00 | 99.199000 | 4,959,950.00 | 0.00 | 0.44 |
| | | Base | | 99.199000 | 4,959,950.00 | 99.199000 | 4,959,950.00 | 0.00 | 0.44 |
| 07644AKU7 | BEDFORD ROW FDG CORP | | | | | 5.360000 | 28 Oct 2024 | | |
| | | | 5,000,000.000 | 99.151333 | 4,957,566.67 | 99.151333 | 4,957,566.65 | -0.02 | 0.44 |
| | | Base | | 99.151333 | 4,957,566.67 | 99.151333 | 4,957,566.65 | -0.02 | 0.44 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 13738JM31 | CAN AST + CAN LTD JT | | | | | 5.180000 | 03 Dec 2024 | | |
| | | Local | 5,000,000.000 | 98.661833 | 4,933,091.66 | 98.654167 | 4,932,708.35 | -383.31 | 0.43 |
| | | Base | | 98.661833 | 4,933,091.66 | 98.654167 | 4,932,708.35 | -383.31 | 0.43 |
| 138994009 | CANTOR FITZGERALD REPO REPO | | | | | 5.400000 | 19 Sep 2024 | | |
| | | Local | 27,000,000.000 | 100.000000 | 27,000,000.00 | 100.000000 | 27,000,000.00 | 0.00 | 2.37 |
| | | Base | | 100.000000 | 27,000,000.00 | 100.000000 | 27,000,000.00 | 0.00 | 2.37 |
| 15963TJW0 | CHARIOT FNDG LLC | | | | | 5.360000 | 30 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.568222 | 4,978,411.11 | 99.568222 | 4,978,411.11 | 0.00 | 0.44 |
| | | Base | | 99.568222 | 4,978,411.11 | 99.568222 | 4,978,411.11 | 0.00 | 0.44 |
| 17277AJ99 | CISCO SYSTEMS INC | | | | | 5.320000 | 09 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.881778 | 4,994,088.89 | 99.881778 | 4,994,088.89 | 0.00 | 0.44 |
| | | Base | | 99.881778 | 4,994,088.89 | 99.881778 | 4,994,088.89 | 0.00 | 0.44 |
| 19121ANH0 | COCA COLA COMPANY | | | | | 5.120000 | 17 Jan 2025 | | |
| | | Local | 5,000,000.000 | 98.037333 | 4,901,866.67 | 98.119074 | 4,905,953.70 | 4,087.03 | 0.43 |
| | | Base | | 98.037333 | 4,901,866.67 | 98.119074 | 4,905,953.70 | 4,087.03 | 0.43 |
| 30601VKH3 | FAIRWAY FINANCE CORP | | | | | 5.320000 | 17 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.320222 | 4,966,011.11 | 99.320222 | 4,966,011.11 | 0.00 | 0.44 |
| | | Base | | 99.320222 | 4,966,011.11 | 99.320222 | 4,966,011.11 | 0.00 | 0.44 |
| 30601VLN9 | FAIRWAY FINANCE CORP | | | | | 5.130000 | 22 Nov 2024 | | |
| | | Local | 5,000,000.000 | 98.831500 | 4,941,575.00 | 98.799267 | 4,939,963.35 | -1,611.65 | 0.43 |
| | | Base | | 98.831500 | 4,941,575.00 | 98.799267 | 4,939,963.35 | -1,611.65 | 0.43 |
| 30601VMH1 | FAIRWAY FINANCE CORP | | | | | 5.100000 | 17 Dec 2024 | | |
| | | Local | 5,000,000.000 | 98.484167 | 4,924,208.33 | 98.469761 | 4,923,488.05 | -720.28 | 0.43 |
| | | Base | | 98.484167 | 4,924,208.33 | 98.469761 | 4,923,488.05 | -720.28 | 0.43 |
| 38346LK96 | GOTHAM FDG CORP | | | | | 5.350000 | 09 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.435278 | 4,971,763.89 | 99.435278 | 4,971,763.89 | 0.00 | 0.44 |
| | | Base | | 99.435278 | 4,971,763.89 | 99.435278 | 4,971,763.89 | 0.00 | 0.44 |
| 38346LKB1 | GOTHAM FDG CORP | | | | | 5.350000 | 11 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.405556 | 4,970,277.78 | 99.405556 | 4,970,277.80 | 0.02 | 0.44 |
| | | Base | | 99.405556 | 4,970,277.78 | 99.405556 | 4,970,277.80 | 0.02 | 0.44 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 40060WKQ4 | GTA FDG LLC DISC | | | | | 5.370000 | 24 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.209417 | 4,960,470.83 | 99.209417 | 4,960,470.85 | 0.02 | 0.44 |
| | | Base | | 99.209417 | 4,960,470.83 | 99.209417 | 4,960,470.85 | 0.02 | 0.44 |
| 40060WLL4 | GTA FDG LLC DISC | | | | | 5.150000 | 20 Nov 2024 | | |
| | | Local | 5,000,000.000 | 98.855556 | 4,942,777.78 | 98.827248 | 4,941,362.40 | -1,415.38 | 0.43 |
| | | Base | | 98.855556 | 4,942,777.78 | 98.827248 | 4,941,362.40 | -1,415.38 | 0.43 |
| 40588LJD2 | HALKIN FINANCE LLC USC | | | | | 5.350000 | 13 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.821667 | 4,991,083.33 | 99.821667 | 4,991,083.35 | 0.02 | 0.44 |
| | | Base | | 99.821667 | 4,991,083.33 | 99.821667 | 4,991,083.35 | 0.02 | 0.44 |
| 40588LJR1 | HALKIN FINANCE LLC USC | | | | | 5.350000 | 25 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.643333 | 4,982,166.67 | 99.643333 | 4,982,166.65 | -0.02 | 0.44 |
| | | Base | | 99.643333 | 4,982,166.67 | 99.643333 | 4,982,166.65 | -0.02 | 0.44 |
| 46514TQB7 | ISRAEL ST 05/26 1.68 | | | | | 1.680000 | 01 May 2026 | | |
| | | Local | 3,500,000.000 | 100.000000 | 3,500,000.00 | 95.947432 | 3,358,160.12 | -141,839.88 | 0.30 |
| | | Base | | 100.000000 | 3,500,000.00 | 95.947432 | 3,358,160.12 | -141,839.88 | 0.30 |
| 4820P2K87 | JUPITER SECT CO LLC | | | | | 5.300000 | 08 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.455278 | 4,972,763.89 | 99.455278 | 4,972,763.89 | 0.00 | 0.44 |
| | | Base | | 99.455278 | 4,972,763.89 | 99.455278 | 4,972,763.89 | 0.00 | 0.44 |
| 4820P2KN4 | JUPITER SECT CO LLC | | | | | 5.360000 | 22 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.240667 | 4,962,033.33 | 99.240667 | 4,962,033.35 | 0.02 | 0.44 |
| | | Base | | 99.240667 | 4,962,033.33 | 99.240667 | 4,962,033.35 | 0.02 | 0.44 |
| 53127TJ38 | LIBERTY FUNDING LLC | | | | | 5.360000 | 03 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.970222 | 4,998,511.11 | 99.970222 | 4,998,511.11 | 0.00 | 0.44 |
| | | Base | | 99.970222 | 4,998,511.11 | 99.970222 | 4,998,511.11 | 0.00 | 0.44 |
| 53127TJG9 | LIBERTY FUNDING LLC | | | | | 5.360000 | 16 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.776667 | 4,988,833.33 | 99.776667 | 4,988,833.35 | 0.02 | 0.44 |
| | | Base | | 99.776667 | 4,988,833.33 | 99.776667 | 4,988,833.35 | 0.02 | 0.44 |
| 56274LKP8 | MANHATTAN ASSET FDG. | | | | | 5.320000 | 23 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.231556 | 4,961,577.78 | 99.231556 | 4,961,577.80 | 0.02 | 0.44 |
| | | Base | | 99.231556 | 4,961,577.78 | 99.231556 | 4,961,577.80 | 0.02 | 0.44 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 56274LKR4 | MANHATTAN ASSET FDG. | | | | 5.340000 | 25 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.199000 | 4,959,950.00 | 99.199000 | 4,959,950.00 | 0.00 | 0.44 |
| | | Base | 99.199000 | 4,959,950.00 | 99.199000 | 4,959,950.00 | 0.00 | 0.44 |
| 64952ULL9 | NEW YORK LIFE SHORT TERM FDG L 11/24 ZCP | | | | 5.170000 | 20 Nov 2024 | | |
| | 5,000,000.000 | Local | 98.851111 | 4,942,555.55 | 98.835752 | 4,941,787.60 | -767.95 | 0.43 |
| | | Base | 98.851111 | 4,942,555.55 | 98.835752 | 4,941,787.60 | -767.95 | 0.43 |
| 6698M4JQ6 | NOVARTIS FNC CRP | | | | 5.290000 | 24 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.662028 | 4,983,101.39 | 99.662028 | 4,983,101.39 | 0.00 | 0.44 |
| | | Base | 99.662028 | 4,983,101.39 | 99.662028 | 4,983,101.39 | 0.00 | 0.44 |
| 67983TKA3 | OLD LINE FUNDING LLC | | | | 5.340000 | 10 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.421500 | 4,971,075.00 | 99.421500 | 4,971,075.00 | 0.00 | 0.44 |
| | | Base | 99.421500 | 4,971,075.00 | 99.421500 | 4,971,075.00 | 0.00 | 0.44 |
| 67983TKA3 | OLD LINE FUNDING LLC | | | | 5.360000 | 10 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.419333 | 4,970,966.67 | 99.419333 | 4,970,966.65 | -0.02 | 0.44 |
| | | Base | 99.419333 | 4,970,966.67 | 99.419333 | 4,970,966.65 | -0.02 | 0.44 |
| 71344TPE6 | PEPSICO INC | | | | 4.840000 | 14 Feb 2025 | | |
| | 5,000,000.000 | Local | 97.768222 | 4,888,411.11 | 97.794533 | 4,889,726.65 | 1,315.54 | 0.43 |
| | | Base | 97.768222 | 4,888,411.11 | 97.794533 | 4,889,726.65 | 1,315.54 | 0.43 |
| 71708EK12 | PFIZER INC | | | | 5.320000 | 01 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.556667 | 4,977,833.33 | 99.556667 | 4,977,833.35 | 0.02 | 0.44 |
| | | Base | 99.556667 | 4,977,833.33 | 99.556667 | 4,977,833.35 | 0.02 | 0.44 |
| 71708EK38 | PFIZER INC | | | | 5.330000 | 03 Oct 2024 | | |
| | 5,000,000.000 | Local | 99.526222 | 4,976,311.11 | 99.526222 | 4,976,311.11 | 0.00 | 0.44 |
| | | Base | 99.526222 | 4,976,311.11 | 99.526222 | 4,976,311.11 | 0.00 | 0.44 |
| 74271TJ38 | PROCTOR GAMBLE AND CO | | | | 5.320000 | 03 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.970444 | 4,998,522.22 | 99.970444 | 4,998,522.20 | -0.02 | 0.44 |
| | | Base | 99.970444 | 4,998,522.22 | 99.970444 | 4,998,522.20 | -0.02 | 0.44 |
| 74271TJ53 | PROCTOR GAMBLE AND CO | | | | 5.320000 | 05 Sep 2024 | | |
| | 5,000,000.000 | Local | 99.940889 | 4,997,044.44 | 99.940889 | 4,997,044.44 | 0.00 | 0.44 |
| | | Base | 99.940889 | 4,997,044.44 | 99.940889 | 4,997,044.44 | 0.00 | 0.44 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 8010M2KA9 | SANOFI | | | | | 5.330000 | 10 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.422583 | 4,971,129.16 | 99.422583 | 4,971,129.16 | 0.00 | 0.44 |
| | | Base | | 99.422583 | 4,971,129.16 | 99.422583 | 4,971,129.16 | 0.00 | 0.44 |
| 82124LJ60 | SHEFFIELD RECEIVABLE | | | | | 5.360000 | 06 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.925556 | 4,996,277.78 | 99.925556 | 4,996,277.80 | 0.02 | 0.44 |
| | | Base | | 99.925556 | 4,996,277.78 | 99.925556 | 4,996,277.80 | 0.02 | 0.44 |
| 88602TJ61 | THUNDER BAY FNDNG LLC | | | | | 5.360000 | 06 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.925556 | 4,996,277.78 | 99.925556 | 4,996,277.80 | 0.02 | 0.44 |
| | | Base | | 99.925556 | 4,996,277.78 | 99.925556 | 4,996,277.80 | 0.02 | 0.44 |
| 88602TMC4 | THUNDER BAY FNDNG LLC | | | | | 5.060000 | 12 Dec 2024 | | |
| | | Local | 5,000,000.000 | 98.566333 | 4,928,316.67 | 98.537067 | 4,926,853.35 | -1,463.32 | 0.43 |
| | | Base | | 98.566333 | 4,928,316.67 | 98.537067 | 4,926,853.35 | -1,463.32 | 0.43 |
| 89233GN36 | TOYOTA MOTOR CREDIT | | | | | 5.110000 | 03 Jan 2025 | | |
| | | Local | 2,000,000.000 | 98.239889 | 1,964,797.78 | 98.268200 | 1,965,364.00 | 566.22 | 0.17 |
| | | Base | | 98.239889 | 1,964,797.78 | 98.268200 | 1,965,364.00 | 566.22 | 0.17 |
| 91058TJW7 | UNITED HEALTHCARE CO | | | | | 5.400000 | 30 Sep 2024 | | |
| | | Local | 5,000,000.000 | 99.565000 | 4,978,250.00 | 99.565000 | 4,978,250.00 | 0.00 | 0.44 |
| | | Base | | 99.565000 | 4,978,250.00 | 99.565000 | 4,978,250.00 | 0.00 | 0.44 |
| 912797KS5 | TREASURY BILL 04/25 0.00000 | | | | | 4.882500 | 17 Apr 2025 | | |
| | | Local | 25,000,000.000 | 96.907750 | 24,226,937.50 | 97.228047 | 24,307,011.75 | 80,074.25 | 2.14 |
| | | Base | | 96.907750 | 24,226,937.50 | 97.228047 | 24,307,011.75 | 80,074.25 | 2.14 |
| 912797LW5 | TREASURY BILL 07/25 0.00000 | | | | | 4.323500 | 10 Jul 2025 | | |
| | | Local | 20,000,000.000 | 96.252967 | 19,250,593.33 | 96.319826 | 19,263,965.20 | 13,371.87 | 1.69 |
| | | Base | | 96.252967 | 19,250,593.33 | 96.319826 | 19,263,965.20 | 13,371.87 | 1.69 |
| 921FRK000 | BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224 | | | | | 5.300000 | 03 Sep 2024 | | |
| | | Local | 250,000,000.000 | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 21.98 |
| | | Base | | 100.000000 | 250,000,000.00 | 100.000000 | 250,000,000.00 | 0.00 | 21.98 |
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | | 5.380000 | 03 Sep 2024 | | |
| | | Local | 10,000,000.000 | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.88 |
| | | Base | | 100.000000 | 10,000,000.00 | 100.000000 | 10,000,000.00 | 0.00 | 0.88 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description / Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|
| 926NKW009 | SANTANDER US CAPITAL MARKETS 04/15 VAR | | | | 5.380000 | 19 Sep 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.44 |
| | | Base | 100.000000 | 5,000,000.00 | 100.000000 | 5,000,000.00 | 0.00 | 0.44 |
| 979QHR003 | SOUTH STREET REPO | | | | 5.370000 | 03 Sep 2024 | | |
| | 207,028,007.130 | Local | 100.000000 | 207,028,007.13 | 100.000000 | 207,028,007.13 | 0.00 | 18.20 |
| | | Base | 100.000000 | 207,028,007.13 | 100.000000 | 207,028,007.13 | 0.00 | 18.20 |
| **US DOLLAR Total** | | | | | | | | |
| | 739,528,007.130 | Local | | 736,673,630.17 | | 736,622,063.60 | -51,566.57 | 64.77 |
| | | Base | | 736,673,630.17 | | 736,622,063.60 | -51,566.57 | 64.77 |
| **CASH EQUIVALENT Total** | | | | | | | | |
| | 739,528,007.130 | Base | | 736,673,630.17 | | 736,622,063.60 | -51,566.57 | 64.77 |
| **FIXED INCOME** | | | | | | | | |
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| 00724PAE9 | ADOBE INC SR UNSECURED 04/27 4.85 | | | | 4.850000 | 04 Apr 2027 | | |
| | 3,000,000.000 | Local | 99.956426 | 2,998,692.79 | 101.619380 | 3,048,581.40 | 49,888.61 | 0.27 |
| | | Base | 99.956426 | 2,998,692.79 | 101.619380 | 3,048,581.40 | 49,888.61 | 0.27 |
| 023135CF1 | AMAZON.COM INC SR UNSECURED 04/27 3.3 | | | | 3.300000 | 13 Apr 2027 | | |
| | 2,000,000.000 | Local | 99.888048 | 1,997,760.95 | 98.023489 | 1,960,469.78 | -37,291.17 | 0.17 |
| | | Base | 99.888048 | 1,997,760.95 | 98.023489 | 1,960,469.78 | -37,291.17 | 0.17 |
| 023135CN4 | AMAZON.COM INC SR UNSECURED 12/25 4.6 | | | | 4.600000 | 01 Dec 2025 | | |
| | 2,000,000.000 | Local | 99.997408 | 1,999,948.15 | 100.269862 | 2,005,397.24 | 5,449.09 | 0.18 |
| | | Base | 99.997408 | 1,999,948.15 | 100.269862 | 2,005,397.24 | 5,449.09 | 0.18 |
| 025816DG1 | AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR | | | | 5.389000 | 28 Jul 2027 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 101.689226 | 5,084,461.30 | 84,461.30 | 0.45 |
| | | Base | 100.000000 | 5,000,000.00 | 101.689226 | 5,084,461.30 | 84,461.30 | 0.45 |
| 02665WEA5 | AMERICAN HONDA FINANCE SR UNSECURED 01/25 1.5 | | | | 1.500000 | 13 Jan 2025 | | |
| | 2,000,000.000 | Local | 99.990227 | 1,999,804.54 | 98.696435 | 1,973,928.70 | -25,875.84 | 0.17 |
| | | Base | 99.990227 | 1,999,804.54 | 98.696435 | 1,973,928.70 | -25,875.84 | 0.17 |

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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 |
|---|---|---|---|---|---|---|---|---|
| 02665WEE7 | AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR | | | | 6.270000 | 12 Jan 2026 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.608814 | 2,012,176.28 | 12,176.28 | 0.18 |
| | | Base | 100.000000 | 2,000,000.00 | 100.608814 | 2,012,176.28 | 12,176.28 | 0.18 |
| 037833ES5 | APPLE INC SR UNSECURED 05/26 4.421 | | | | 4.421000 | 08 May 2026 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.132723 | 3,003,981.69 | 3,981.69 | 0.26 |
| | | Base | 100.000000 | 3,000,000.00 | 100.132723 | 3,003,981.69 | 3,981.69 | 0.26 |
| 06048WU99 | BANK OF AMERICA CORP SR UNSECURED 09/24 3 | | | | 3.000000 | 27 Sep 2024 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 99.717844 | 1,994,356.88 | -5,643.12 | 0.18 |
| | | Base | 100.000000 | 2,000,000.00 | 99.717844 | 1,994,356.88 | -5,643.12 | 0.18 |
| 06048WZ29 | BANK OF AMERICA CORP SR UNSECURED 10/27 6 | | | | 6.000000 | 20 Oct 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.128270 | 2,002,565.40 | 2,565.40 | 0.18 |
| | | Base | 100.000000 | 2,000,000.00 | 100.128270 | 2,002,565.40 | 2,565.40 | 0.18 |
| 06055JAA7 | BANK OF AMERICA CORP SR UNSECURED 01/28 5.4 | | | | 5.400000 | 25 Jan 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 98.530792 | 4,926,539.60 | -73,460.40 | 0.43 |
| | | Base | 100.000000 | 5,000,000.00 | 98.530792 | 4,926,539.60 | -73,460.40 | 0.43 |
| 06055JEC9 | BANK OF AMERICA CORP SR UNSECURED 04/28 5.5 | | | | 5.500000 | 19 Apr 2028 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.659642 | 5,032,982.10 | 32,982.10 | 0.44 |
| | | Base | 100.000000 | 5,000,000.00 | 100.659642 | 5,032,982.10 | 32,982.10 | 0.44 |
| 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 | 0.15 |
| | | Base | 100.000000 | 2,000,000.00 | 85.056000 | 1,701,120.00 | -298,880.00 | 0.15 |
| 06367UEF0 | BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR | | | | 5.730000 | 13 Feb 2026 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 97.531000 | 4,876,550.00 | -123,450.00 | 0.43 |
| | | Base | 100.000000 | 5,000,000.00 | 97.531000 | 4,876,550.00 | -123,450.00 | 0.43 |
| 06368EF72 | BANK OF MONTREAL SR UNSECURED 02/27 1.05 | | | | 1.050000 | 19 Feb 2027 | | |
| | 5,000,000.000 | Local | 90.100583 | 4,505,029.14 | 91.234224 | 4,561,711.20 | 56,682.06 | 0.40 |
| | | Base | 90.100583 | 4,505,029.14 | 91.234224 | 4,561,711.20 | 56,682.06 | 0.40 |
| 06374V5V4 | BANK OF MONTREAL SR UNSECURED 09/25 5 | | | | 5.000000 | 30 Sep 2025 | | |
| | 3,000,000.000 | Local | 100.000000 | 3,000,000.00 | 100.022110 | 3,000,663.30 | 663.30 | 0.26 |
| | | Base | 100.000000 | 3,000,000.00 | 100.022110 | 3,000,663.30 | 663.30 | 0.26 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 06405LAD3 | BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR | | | | | 5.148000 | 22 May 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.192532 | 3,005,775.96 | 5,775.96 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.192532 | 3,005,775.96 | 5,775.96 | 0.26 |
| 06406RBE6 | BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR | | | | | 5.950000 | 25 Apr 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.158423 | 2,003,168.46 | 3,168.46 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.158423 | 2,003,168.46 | 3,168.46 | 0.18 |
| 06417XAA9 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 VAR | | | | | 5.790000 | 10 Jan 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.036134 | 2,000,722.68 | 722.68 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.036134 | 2,000,722.68 | 722.68 | 0.18 |
| 06417XAB7 | BANK OF NOVA SCOTIA SR UNSECURED 01/25 1.45 | | | | | 1.450000 | 10 Jan 2025 | | |
| | | Local | 2,000,000.000 | 99.991902 | 1,999,838.04 | 98.696739 | 1,973,934.78 | -25,903.26 | 0.17 |
| | | Base | | 99.991902 | 1,999,838.04 | 98.696739 | 1,973,934.78 | -25,903.26 | 0.17 |
| 06417YEG0 | BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR | | | | | 5.967000 | 18 Feb 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.841705 | 1,996,834.10 | -3,165.90 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.841705 | 1,996,834.10 | -3,165.90 | 0.18 |
| 06749NFM9 | BARCLAYS BANK PLC SR UNSECURED 01/26 5.55 | | | | | 5.550000 | 23 Jan 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.239923 | 3,007,197.69 | 7,197.69 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.239923 | 3,007,197.69 | 7,197.69 | 0.26 |
| 096919AB1 | BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A | | | | | 5.420000 | 25 Feb 2027 | | |
| | | Local | 2,250,000.000 | 99.998255 | 2,249,960.73 | 100.460720 | 2,260,366.20 | 10,405.47 | 0.20 |
| Original Face: | | Base | 2,250,000.000 | 99.998255 | 2,249,960.73 | 100.460720 | 2,260,366.20 | 10,405.47 | 0.20 |
| 12666DAB7 | CNH EQUIPMENT TRUST CNH 2023 B A2 | | | | | 5.900000 | 16 Feb 2027 | | |
| | | Local | 2,920,135.980 | 99.998475 | 2,920,091.45 | 100.260110 | 2,927,731.55 | 7,640.10 | 0.26 |
| Original Face: | | Base | 5,000,000.000 | 99.998475 | 2,920,091.45 | 100.260110 | 2,927,731.55 | 7,640.10 | 0.26 |
| 13607X7A9 | CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR | | | | | 3.830000 | 09 May 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.144293 | 1,982,885.86 | -17,114.14 | 0.17 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.144293 | 1,982,885.86 | -17,114.14 | 0.17 |
| 13607XG43 | CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3 | | | | | 5.300000 | 28 Feb 2028 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.073640 | 3,002,209.20 | 2,209.20 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.073640 | 3,002,209.20 | 2,209.20 | 0.26 |

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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 |
|---|---|---|---|---|---|---|---|---|---|
| 13607XMK0 | CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR | | | | | 6.207000 | 02 Sep 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.886721 | 2,996,601.63 | -3,398.37 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.886721 | 2,996,601.63 | -3,398.37 | 0.26 |
| 14913R2P1 | CATERPILLAR FINL SERVICE SR UNSECURED 09/24 0.6 | | | | | 0.600000 | 13 Sep 2024 | | |
| | | Local | 2,000,000.000 | 99.998509 | 1,999,970.17 | 99.857038 | 1,997,140.76 | -2,829.41 | 0.18 |
| | | Base | | 99.998509 | 1,999,970.17 | 99.857038 | 1,997,140.76 | -2,829.41 | 0.18 |
| 14913R2V8 | CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4 | | | | | 3.400000 | 13 May 2025 | | |
| | | Local | 2,000,000.000 | 99.969307 | 1,999,386.14 | 99.123886 | 1,982,477.72 | -16,908.42 | 0.17 |
| | | Base | | 99.969307 | 1,999,386.14 | 99.123886 | 1,982,477.72 | -16,908.42 | 0.17 |
| 14913R3B1 | CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8 | | | | | 4.800000 | 06 Jan 2026 | | |
| | | Local | 2,000,000.000 | 99.988360 | 1,999,767.19 | 100.508432 | 2,010,168.64 | 10,401.45 | 0.18 |
| | | Base | | 99.988360 | 1,999,767.19 | 100.508432 | 2,010,168.64 | 10,401.45 | 0.18 |
| 17290AH45 | CITIGROUP INC SR UNSECURED 03/28 5.55 | | | | | 5.550000 | 22 Mar 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.797514 | 5,039,875.70 | 39,875.70 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.797514 | 5,039,875.70 | 39,875.70 | 0.44 |
| 17330RVT9 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/25 5.7 | | | | | 5.700000 | 20 Oct 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.161012 | 4,958,050.60 | -41,949.40 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.161012 | 4,958,050.60 | -41,949.40 | 0.44 |
| 17331CPT8 | CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR | | | | | 5.281000 | 21 Feb 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.649717 | 1,992,994.34 | -7,005.66 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.649717 | 1,992,994.34 | -7,005.66 | 0.18 |
| 18978FAA4 | CNH EQUIPMENT TRUST CNH 2024 A A1 | | | | | 5.465000 | 14 Feb 2025 | | |
| | | Local | 306,916.290 | 100.000000 | 306,916.29 | 100.003470 | 306,926.94 | 10.65 | 0.03 |
| Original Face: | | Base | 2,500,000.000 | 100.000000 | 306,916.29 | 100.003470 | 306,926.94 | 10.65 | 0.03 |
| 18978JAB4 | CNH EQUIPMENT TRUST CNH 2024 B A2A | | | | | 5.420000 | 15 Oct 2027 | | |
| | | Local | 2,300,000.000 | 99.993144 | 2,299,842.31 | 100.558330 | 2,312,841.59 | 12,999.28 | 0.20 |
| Original Face: | | Base | 2,300,000.000 | 99.993144 | 2,299,842.31 | 100.558330 | 2,312,841.59 | 12,999.28 | 0.20 |
| 21688AAV4 | COOPERAT RABOBANK UA/NY 01/25 5 | | | | | 5.000000 | 13 Jan 2025 | | |
| | | Local | 5,000,000.000 | 99.997168 | 4,999,858.40 | 99.951195 | 4,997,559.75 | -2,298.65 | 0.44 |
| | | Base | | 99.997168 | 4,999,858.40 | 99.951195 | 4,997,559.75 | -2,298.65 | 0.44 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 24422EVU0 | JOHN DEERE CAPITAL CORP SR UNSECURED 09/24 0.625 | | | | | 0.625000 | 10 Sep 2024 | | |
| | | Local | 3,000,000.000 | 99.999470 | 2,999,984.11 | 99.905834 | 2,997,175.02 | -2,809.09 | 0.26 |
| | | Base | | 99.999470 | 2,999,984.11 | 99.905834 | 2,997,175.02 | -2,809.09 | 0.26 |
| 24422EXF1 | JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5 | | | | | 4.500000 | 08 Jan 2027 | | |
| | | Local | 3,000,000.000 | 99.911820 | 2,997,354.60 | 100.874112 | 3,026,223.36 | 28,868.76 | 0.27 |
| | | Base | | 99.911820 | 2,997,354.60 | 100.874112 | 3,026,223.36 | 28,868.76 | 0.27 |
| 3128MC5Y7 | FED HM LN PC POOL G14263 FG 11/26 FIXED 3 | | | | | 3.000000 | 01 Nov 2026 | | |
| | | Local | 57,846.610 | 100.456483 | 58,110.67 | 98.070903 | 56,730.69 | -1,379.98 | 0.00 |
| Original Face: | | Base | 2,096,032.000 | 100.456483 | 58,110.67 | 98.070903 | 56,730.69 | -1,379.98 | 0.00 |
| 3128MFNU8 | FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5 | | | | | 3.500000 | 01 Dec 2030 | | |
| | | Local | 277,785.800 | 100.611388 | 279,484.15 | 99.092849 | 275,265.86 | -4,218.29 | 0.02 |
| Original Face: | | Base | 5,000,000.000 | 100.611388 | 279,484.15 | 99.092849 | 275,265.86 | -4,218.29 | 0.02 |
| 3130ASSL4 | FEDERAL HOME LOAN BANK BONDS 08/26 4.125 | | | | | 4.125000 | 18 Aug 2026 | | |
| | | Local | 2,500,000.000 | 100.000000 | 2,500,000.00 | 99.225221 | 2,480,630.53 | -19,369.47 | 0.22 |
| | | Base | | 100.000000 | 2,500,000.00 | 99.225221 | 2,480,630.53 | -19,369.47 | 0.22 |
| 3130ATFY8 | FEDERAL HOME LOAN BANK BONDS 10/25 5 | | | | | 5.000000 | 20 Oct 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.965837 | 4,998,291.85 | -1,708.15 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.965837 | 4,998,291.85 | -1,708.15 | 0.44 |
| 3130ATUR6 | FEDERAL HOME LOAN BANK BONDS 12/24 4.625 | | | | | 4.625000 | 13 Dec 2024 | | |
| | | Local | 5,000,000.000 | 100.069343 | 5,003,467.15 | 99.865523 | 4,993,276.15 | -10,191.00 | 0.44 |
| | | Base | | 100.069343 | 5,003,467.15 | 99.865523 | 4,993,276.15 | -10,191.00 | 0.44 |
| 3130AYE69 | FEDERAL HOME LOAN BANK BONDS 01/26 VAR | | | | | 5.530000 | 13 Jan 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.047564 | 5,002,378.20 | 2,378.20 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.047564 | 5,002,378.20 | 2,378.20 | 0.44 |
| 3130AYNL6 | FEDERAL HOME LOAN BANK BONDS 01/29 5.55 | | | | | 5.550000 | 29 Jan 2029 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.014481 | 5,000,724.05 | 724.05 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.014481 | 5,000,724.05 | 724.05 | 0.44 |
| 3132GSCE7 | FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5 | | | | | 3.500000 | 01 Mar 2042 | | |
| | | Local | 1,530,067.460 | 103.753246 | 1,587,494.66 | 94.266961 | 1,442,348.10 | -145,146.56 | 0.13 |
| Original Face: | | Base | 8,645,247.000 | 103.753246 | 1,587,494.66 | 94.266961 | 1,442,348.10 | -145,146.56 | 0.13 |

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|---|---|---|---|---|---|---|---|---|---|
| 3132GUNB6 | FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5 | | | | | 3.500000 | 01 Jun 2042 | | |
| | | Local | 424,389.990 | 103.691734 | 440,057.34 | 94.204229 | 399,793.32 | -40,264.02 | 0.04 |
| Original Face: | | Base | 4,322,624.000 | 103.691734 | 440,057.34 | 94.204229 | 399,793.32 | -40,264.02 | 0.04 |
| 3133EP5M3 | FEDERAL FARM CREDIT BANK BONDS 03/26 VAR | | | | | 5.475000 | 18 Mar 2026 | | |
| | | Local | 5,000,000.000 | 100.006989 | 5,000,349.44 | 100.049708 | 5,002,485.40 | 2,135.96 | 0.44 |
| | | Base | | 100.006989 | 5,000,349.44 | 100.049708 | 5,002,485.40 | 2,135.96 | 0.44 |
| 3133EPDR3 | FEDERAL FARM CREDIT BANK BONDS 03/28 5.375 | | | | | 5.375000 | 21 Mar 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.930759 | 4,996,537.95 | -3,462.05 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.930759 | 4,996,537.95 | -3,462.05 | 0.44 |
| 3133EPLA1 | FEDERAL FARM CREDIT BANK BONDS 06/25 VAR | | | | | 5.500000 | 02 Jun 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.041250 | 5,002,062.50 | 2,062.50 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.041250 | 5,002,062.50 | 2,062.50 | 0.44 |
| 3133EPUX1 | FEDERAL FARM CREDIT BANK BONDS 09/28 5.36 | | | | | 5.360000 | 05 Sep 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.784924 | 5,039,246.20 | 39,246.20 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.784924 | 5,039,246.20 | 39,246.20 | 0.44 |
| 3133ERMV0 | FEDERAL FARM CREDIT BANK BONDS 04/27 5.18 | | | | | 5.180000 | 30 Apr 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.091289 | 5,004,564.45 | 4,564.45 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.091289 | 5,004,564.45 | 4,564.45 | 0.44 |
| 3133ERNG2 | FEDERAL FARM CREDIT BANK BONDS 11/28 5.34 | | | | | 5.340000 | 06 Nov 2028 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.009878 | 5,000,493.90 | 493.90 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.009878 | 5,000,493.90 | 493.90 | 0.44 |
| 3134GXR63 | FREDDIE MAC NOTES 08/25 4.05 | | | | | 4.050000 | 28 Aug 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.529970 | 2,985,899.10 | -14,100.90 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.529970 | 2,985,899.10 | -14,100.90 | 0.26 |
| 3134GYD58 | FREDDIE MAC NOTES 10/25 5 | | | | | 5.000000 | 30 Oct 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.832937 | 5,041,646.85 | 41,646.85 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.832937 | 5,041,646.85 | 41,646.85 | 0.44 |
| 3134GYER9 | FREDDIE MAC NOTES 01/25 5 | | | | | 5.000000 | 27 Jan 2025 | | |
| | | Local | 2,730,000.000 | 100.000000 | 2,730,000.00 | 99.938218 | 2,728,313.35 | -1,686.65 | 0.24 |
| | | Base | | 100.000000 | 2,730,000.00 | 99.938218 | 2,728,313.35 | -1,686.65 | 0.24 |

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|---|---|---|---|---|---|---|---|---|---|
| 3134GYHD7 | FREDDIE MAC NOTES 05/26 5.15 | | | | | 5.150000 | 22 May 2026 | | |
| | | Local | 3,145,000.000 | 100.000000 | 3,145,000.00 | 99.990521 | 3,144,701.89 | -298.11 | 0.28 |
| | | Base | | 100.000000 | 3,145,000.00 | 99.990521 | 3,144,701.89 | -298.11 | 0.28 |
| 3134H1RP0 | FREDDIE MAC NOTES 02/26 5.45 | | | | | 5.450000 | 09 Feb 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.984807 | 4,999,240.35 | -759.65 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.984807 | 4,999,240.35 | -759.65 | 0.44 |
| 3135GAH20 | FANNIE MAE NOTES 01/25 5.25 | | | | | 5.250000 | 27 Jan 2025 | | |
| | | Local | 4,725,000.000 | 100.000000 | 4,725,000.00 | 99.938285 | 4,722,083.97 | -2,916.03 | 0.42 |
| | | Base | | 100.000000 | 4,725,000.00 | 99.938285 | 4,722,083.97 | -2,916.03 | 0.42 |
| 3136A6JR6 | FANNIE MAE FNR 2012 58 PA | | | | | 2.000000 | 25 Apr 2042 | | |
| | | Local | 212,213.610 | 101.195720 | 214,751.09 | 91.752730 | 194,711.78 | -20,039.31 | 0.02 |
| Original Face: | | Base | 4,322,624.000 | 101.195720 | 214,751.09 | 91.752730 | 194,711.78 | -20,039.31 | 0.02 |
| 3136AAEK7 | FANNIE MAE FNR 2012 129 TD | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 287,708.450 | 101.104566 | 290,886.38 | 89.380310 | 257,154.70 | -33,731.68 | 0.02 |
| Original Face: | | Base | 4,322,624.000 | 101.104566 | 290,886.38 | 89.380310 | 257,154.70 | -33,731.68 | 0.02 |
| 3136ABRK1 | FANNIE MAE FNR 2013 9 PH | | | | | 1.750000 | 25 Jul 2041 | | |
| | | Local | 283,411.760 | 100.635835 | 285,213.79 | 94.292770 | 267,236.80 | -17,976.99 | 0.02 |
| Original Face: | | Base | 5,111,816.000 | 100.635835 | 285,213.79 | 94.292770 | 267,236.80 | -17,976.99 | 0.02 |
| 3136ABUD3 | FANNIE MAE FNR 2013 7 AC | | | | | 1.250000 | 25 Feb 2028 | | |
| | | Local | 240,505.010 | 99.888298 | 240,236.36 | 95.420790 | 229,491.78 | -10,744.58 | 0.02 |
| Original Face: | | Base | 4,322,624.000 | 99.888298 | 240,236.36 | 95.420790 | 229,491.78 | -10,744.58 | 0.02 |
| 3136ABUY7 | FANNIE MAE FNR 2013 7 GB | | | | | 2.000000 | 25 Mar 2042 | | |
| | | Local | 483,475.070 | 101.215351 | 489,350.99 | 94.172350 | 455,299.84 | -34,051.15 | 0.04 |
| Original Face: | | Base | 5,326,337.000 | 101.215351 | 489,350.99 | 94.172350 | 455,299.84 | -34,051.15 | 0.04 |
| 3136ABUZ4 | FANNIE MAE FNR 2013 7 AD | | | | | 1.500000 | 25 Feb 2028 | | |
| | | Local | 240,505.010 | 100.108110 | 240,765.02 | 95.752980 | 230,290.71 | -10,474.31 | 0.02 |
| Original Face: | | Base | 4,322,624.000 | 100.108110 | 240,765.02 | 95.752980 | 230,290.71 | -10,474.31 | 0.02 |
| 3136ABW74 | FANNIE MAE FNR 2013 6 AB | | | | | 2.000000 | 25 Dec 2042 | | |
| | | Local | 466,720.140 | 100.555380 | 469,312.21 | 89.423590 | 417,357.90 | -51,954.31 | 0.04 |
| Original Face: | | Base | 8,645,247.000 | 100.555380 | 469,312.21 | 89.423590 | 417,357.90 | -51,954.31 | 0.04 |

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|---|---|---|---|---|---|---|---|---|---|
| 3136AEBJ5 | FANNIE MAE FNR 2013 47 YA | | | | | 2.000000 | 25 May 2040 | | |
| | | Local | 526,852.920 | 101.253056 | 533,454.68 | 89.380310 | 470,902.77 | -62,551.91 | 0.04 |
| Original Face: | | Base | 6,483,935.000 | 101.253056 | 533,454.68 | 89.380310 | 470,902.77 | -62,551.91 | 0.04 |
| 3136AELZ8 | FANNIE MAE FNR 2013 62 DB | | | | | 1.250000 | 25 Jun 2028 | | |
| | | Local | 156,233.330 | 99.944653 | 156,146.86 | 96.452560 | 150,691.05 | -5,455.81 | 0.01 |
| Original Face: | | Base | 4,322,624.000 | 99.944653 | 156,146.86 | 96.452560 | 150,691.05 | -5,455.81 | 0.01 |
| 3136B15A8 | FANNIE MAE FNR 2018 37 CT | | | | | 3.500000 | 25 May 2048 | | |
| | | Local | 387,968.240 | 99.697689 | 386,795.37 | 92.863260 | 360,279.96 | -26,515.41 | 0.03 |
| Original Face: | | Base | 4,507,221.000 | 99.697689 | 386,795.37 | 92.863260 | 360,279.96 | -26,515.41 | 0.03 |
| 3136B1CE2 | FANNIE MAE FNR 2018 16 LE | | | | | 3.000000 | 25 May 2047 | | |
| | | Local | 784,946.600 | 98.913102 | 776,415.03 | 93.360550 | 732,830.46 | -43,584.57 | 0.06 |
| Original Face: | | Base | 5,000,000.000 | 98.913102 | 776,415.03 | 93.360550 | 732,830.46 | -43,584.57 | 0.06 |
| 3137A1UN1 | FREDDIE MAC FHR 3725 PC | | | | | 2.250000 | 15 Jan 2040 | | |
| | | Local | 32,863.460 | 98.640983 | 32,416.84 | 97.459940 | 32,028.71 | -388.13 | 0.00 |
| Original Face: | | Base | 2,161,312.000 | 98.640983 | 32,416.84 | 97.459940 | 32,028.71 | -388.13 | 0.00 |
| 3137AGAB6 | FREDDIE MAC FHR 3934 PB | | | | | 2.000000 | 15 Jul 2041 | | |
| | | Local | 64,780.010 | 99.982170 | 64,768.46 | 97.078640 | 62,887.55 | -1,880.91 | 0.01 |
| Original Face: | | Base | 2,161,312.000 | 99.982170 | 64,768.46 | 97.078640 | 62,887.55 | -1,880.91 | 0.01 |
| 3137AGRX0 | FREDDIE MAC FHR 3935 JA | | | | | 2.000000 | 15 May 2041 | | |
| | | Local | 55,419.980 | 99.964543 | 55,400.33 | 97.352950 | 53,952.99 | -1,447.34 | 0.00 |
| Original Face: | | Base | 2,472,541.000 | 99.964543 | 55,400.33 | 97.352950 | 53,952.99 | -1,447.34 | 0.00 |
| 3137ANK95 | FREDDIE MAC FHR 4024 C | | | | | 3.000000 | 15 Mar 2027 | | |
| | | Local | 132,180.570 | 100.074171 | 132,278.61 | 98.100400 | 129,669.67 | -2,608.94 | 0.01 |
| Original Face: | | Base | 4,322,624.000 | 100.074171 | 132,278.61 | 98.100400 | 129,669.67 | -2,608.94 | 0.01 |
| 3137AXMZ3 | FREDDIE MAC FHR 4152 AG | | | | | 1.500000 | 15 Jan 2028 | | |
| | | Local | 312,841.940 | 100.028657 | 312,931.59 | 95.848670 | 299,854.84 | -13,076.75 | 0.03 |
| Original Face: | | Base | 5,619,411.000 | 100.028657 | 312,931.59 | 95.848670 | 299,854.84 | -13,076.75 | 0.03 |
| 3137AYLB5 | FREDDIE MAC FHR 4161 CD | | | | | 2.000000 | 15 Feb 2043 | | |
| | | Local | 770,166.150 | 101.025986 | 778,067.95 | 91.075550 | 701,433.06 | -76,634.89 | 0.06 |
| Original Face: | | Base | 4,322,624.000 | 101.025986 | 778,067.95 | 91.075550 | 701,433.06 | -76,634.89 | 0.06 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 3137AYSG7 | FREDDIE MAC FHR 4165 TD | | | | | 1.500000 | 15 Dec 2042 | | |
| | | Local | 439,965.930 | 100.019292 | 440,050.81 | 92.143280 | 405,399.04 | -34,651.77 | 0.04 |
| Original Face: | | Base | 4,322,624.000 | 100.019292 | 440,050.81 | 92.143280 | 405,399.04 | -34,651.77 | 0.04 |
| 3137AYSH5 | FREDDIE MAC FHR 4165 TE | | | | | 1.750000 | 15 Dec 2042 | | |
| | | Local | 1,099,914.690 | 100.598048 | 1,106,492.71 | 92.886920 | 1,021,676.88 | -84,815.83 | 0.09 |
| Original Face: | | Base | 10,806,559.000 | 100.598048 | 1,106,492.71 | 92.886920 | 1,021,676.88 | -84,815.83 | 0.09 |
| 3137B0GK4 | FREDDIE MAC FHR 4173 AG | | | | | 2.000000 | 15 Mar 2043 | | |
| | | Local | 15,324.020 | 100.382080 | 15,382.57 | 99.749910 | 15,285.70 | -96.87 | 0.00 |
| Original Face: | | Base | 10,806,559.000 | 100.382080 | 15,382.57 | 99.749910 | 15,285.70 | -96.87 | 0.00 |
| 3137B1ZD7 | FREDDIE MAC FHR 4204 QA | | | | | 1.500000 | 15 Jul 2042 | | |
| | | Local | 748,176.520 | 99.923324 | 747,602.85 | 90.928120 | 680,302.84 | -67,300.01 | 0.06 |
| Original Face: | | Base | 6,483,935.000 | 99.923324 | 747,602.85 | 90.928120 | 680,302.84 | -67,300.01 | 0.06 |
| 3137B2CM0 | FREDDIE MAC FHR 4203 DM | | | | | 3.000000 | 15 Apr 2033 | | |
| | | Local | 384,535.020 | 101.602312 | 390,696.47 | 97.584140 | 375,245.19 | -15,451.28 | 0.03 |
| Original Face: | | Base | 6,000,000.000 | 101.602312 | 390,696.47 | 97.584140 | 375,245.19 | -15,451.28 | 0.03 |
| 3138ERYE4 | FNMA POOL AL9708 FN 03/31 FIXED VAR | | | | | 2.500000 | 01 Mar 2031 | | |
| | | Local | 1,783,257.200 | 100.348961 | 1,789,480.08 | 96.344288 | 1,718,066.45 | -71,413.63 | 0.15 |
| Original Face: | | Base | 14,386,036.000 | 100.348961 | 1,789,480.08 | 96.344288 | 1,718,066.45 | -71,413.63 | 0.15 |
| 3138WND30 | FNMA POOL AT1021 FN 05/28 FIXED 2.5 | | | | | 2.500000 | 01 May 2028 | | |
| | | Local | 616,566.260 | 101.190505 | 623,906.51 | 96.863585 | 597,228.18 | -26,678.33 | 0.05 |
| Original Face: | | Base | 6,483,935.000 | 101.190505 | 623,906.51 | 96.863585 | 597,228.18 | -26,678.33 | 0.05 |
| 31393DDG3 | FANNIE MAE FNR 2003 58 M | | | | | 3.500000 | 25 Jul 2033 | | |
| | | Local | 165,464.830 | 100.788373 | 166,769.31 | 97.798510 | 161,822.14 | -4,947.17 | 0.01 |
| Original Face: | | Base | 33,932,595.000 | 100.788373 | 166,769.31 | 97.798510 | 161,822.14 | -4,947.17 | 0.01 |
| 31397NJ30 | FANNIE MAE FNR 2009 29 PA | | | | | 5.000000 | 25 May 2049 | | |
| | | Local | 241,077.880 | 104.951624 | 253,015.15 | 99.226570 | 239,213.31 | -13,801.84 | 0.02 |
| Original Face: | | Base | 18,956,866.000 | 104.951624 | 253,015.15 | 99.226570 | 239,213.31 | -13,801.84 | 0.02 |
| 31398NAR5 | FANNIE MAE FNR 2010 102 FB | | | | | 5.861620 | 25 Sep 2040 | | |
| | | Local | 3,125,056.500 | 99.189586 | 3,099,730.62 | 98.512210 | 3,078,562.22 | -21,168.40 | 0.27 |
| Original Face: | | Base | 90,000,000.000 | 99.189586 | 3,099,730.62 | 98.512210 | 3,078,562.22 | -21,168.40 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 31398WC36 | FREDDIE MAC FHR 3620 PA | | | | | 4.500000 | 15 Dec 2039 | | |
| | | Local | 74,149.180 | 103.912585 | 77,050.33 | 99.807590 | 74,006.51 | -3,043.82 | 0.01 |
| | Original Face: | Base | 6,483,935.000 | 103.912585 | 77,050.33 | 99.807590 | 74,006.51 | -3,043.82 | 0.01 |
| 3140JCA38 | FNMA POOL BM7225 FN 05/53 FLOATING VAR | | | | | 5.398000 | 01 May 2053 | | |
| | | Local | 2,586,869.430 | 100.218243 | 2,592,515.08 | 101.313688 | 2,620,852.82 | 28,337.74 | 0.23 |
| | Original Face: | Base | 3,000,000.000 | 100.218243 | 2,592,515.08 | 101.313688 | 2,620,852.82 | 28,337.74 | 0.23 |
| 38150AKC8 | GOLDMAN SACHS GROUP INC SR UNSECURED 01/25 VAR | | | | | 3.000000 | 31 Jan 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 98.725588 | 1,974,511.76 | -25,488.24 | 0.17 |
| | | Base | | 100.000000 | 2,000,000.00 | 98.725588 | 1,974,511.76 | -25,488.24 | 0.17 |
| 38378EQC0 | GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC | | | | | 2.000000 | 16 Mar 2041 | | |
| | | Local | 797,876.630 | 101.652837 | 811,064.23 | 92.639840 | 739,151.63 | -71,912.60 | 0.06 |
| | Original Face: | Base | 7,989,505.000 | 101.652837 | 811,064.23 | 92.639840 | 739,151.63 | -71,912.60 | 0.06 |
| 38378KBG3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB | | | | | 1.900000 | 16 Sep 2053 | | |
| | | Local | 2,617,478.900 | 95.182807 | 2,491,389.88 | 84.798610 | 2,219,585.72 | -271,804.16 | 0.20 |
| | Original Face: | Base | 10,000,000.000 | 95.182807 | 2,491,389.88 | 84.798610 | 2,219,585.72 | -271,804.16 | 0.20 |
| 38379RRX3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH | | | | | 2.600000 | 16 Dec 2056 | | |
| | | Local | 496,567.950 | 98.002441 | 486,648.71 | 92.130240 | 457,489.24 | -29,159.47 | 0.04 |
| | Original Face: | Base | 5,000,000.000 | 98.002441 | 486,648.71 | 92.130240 | 457,489.24 | -29,159.47 | 0.04 |
| 38379TBP3 | GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE | | | | | 2.750000 | 20 Dec 2045 | | |
| | | Local | 492,030.230 | 100.682804 | 495,389.83 | 87.079250 | 428,456.23 | -66,933.60 | 0.04 |
| | Original Face: | Base | 10,000,000.000 | 100.682804 | 495,389.83 | 87.079250 | 428,456.23 | -66,933.60 | 0.04 |
| 38379UW28 | GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE | | | | | 2.050000 | 16 Aug 2057 | | |
| | | Local | 1,907,959.400 | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.15 |
| | Original Face: | Base | 5,000,000.000 | 96.823708 | 1,847,357.03 | 87.065190 | 1,661,168.48 | -186,188.55 | 0.15 |
| 38383XET7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA | | | | | 6.500000 | 20 Jan 2053 | | |
| | | Local | 1,636,213.200 | 103.072346 | 1,686,483.33 | 102.571300 | 1,678,285.15 | -8,198.18 | 0.15 |
| | Original Face: | Base | 3,000,000.000 | 103.072346 | 1,686,483.33 | 102.571300 | 1,678,285.15 | -8,198.18 | 0.15 |
| 38384BAK7 | GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG | | | | | 5.500000 | 20 Nov 2045 | | |
| | | Local | 2,415,835.740 | 99.650112 | 2,407,383.02 | 101.860240 | 2,460,776.08 | 53,393.06 | 0.22 |
| | Original Face: | Base | 3,000,000.000 | 99.650112 | 2,407,383.02 | 101.860240 | 2,460,776.08 | 53,393.06 | 0.22 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 437076DB5 | HOME DEPOT INC SR UNSECURED 06/27 4.875 | | | | | 4.875000 | 25 Jun 2027 | | |
| | | Local | 2,000,000.000 | 99.688256 | 1,993,765.12 | 101.925435 | 2,038,508.70 | 44,743.58 | 0.18 |
| | | Base | | 99.688256 | 1,993,765.12 | 101.925435 | 2,038,508.70 | 44,743.58 | 0.18 |
| 437930AB6 | HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2 | | | | | 5.480000 | 18 Nov 2026 | | |
| | | Local | 6,000,000.000 | 99.998466 | 5,999,907.96 | 100.468510 | 6,028,110.60 | 28,202.64 | 0.53 |
| Original Face: | | Base | 6,000,000.000 | 99.998466 | 5,999,907.96 | 100.468510 | 6,028,110.60 | 28,202.64 | 0.53 |
| 449276AB0 | IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6 | | | | | 4.600000 | 05 Feb 2027 | | |
| | | Local | 15,000,000.000 | 99.870572 | 14,980,585.75 | 100.679209 | 15,101,881.35 | 121,295.60 | 1.33 |
| | | Base | | 99.870572 | 14,980,585.75 | 100.679209 | 15,101,881.35 | 121,295.60 | 1.33 |
| 459200KS9 | IBM CORP SR UNSECURED 07/25 4 | | | | | 4.000000 | 27 Jul 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.396718 | 1,987,934.36 | -12,065.64 | 0.17 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.396718 | 1,987,934.36 | -12,065.64 | 0.17 |
| 459200KW0 | IBM CORP SR UNSECURED 02/26 4.5 | | | | | 4.500000 | 06 Feb 2026 | | |
| | | Local | 3,000,000.000 | 99.902852 | 2,997,085.55 | 100.039195 | 3,001,175.85 | 4,090.30 | 0.26 |
| | | Base | | 99.902852 | 2,997,085.55 | 100.039195 | 3,001,175.85 | 4,090.30 | 0.26 |
| 46514BBF3 | ISRAEL ST 04/25 4.94 | | | | | 4.940000 | 01 Apr 2025 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.997617 | 4,999,880.85 | -119.15 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.997617 | 4,999,880.85 | -119.15 | 0.44 |
| 46514BCL9 | ISRAEL ST 06/26 5.1 | | | | | 5.100000 | 01 Jun 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 99.999846 | 4,999,992.30 | -7.70 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 99.999846 | 4,999,992.30 | -7.70 | 0.44 |
| 47786WAB6 | JOHN DEERE OWNER TRUST JDOT 2024 B A2A | | | | | 5.420000 | 17 May 2027 | | |
| | | Local | 4,000,000.000 | 99.994588 | 3,999,783.52 | 100.761600 | 4,030,464.00 | 30,680.48 | 0.35 |
| Original Face: | | Base | 4,000,000.000 | 99.994588 | 3,999,783.52 | 100.761600 | 4,030,464.00 | 30,680.48 | 0.35 |
| 47787CAB9 | JOHN DEERE OWNER TRUST JDOT 2023 C A2 | | | | | 5.760000 | 17 Aug 2026 | | |
| | | Local | 3,119,875.280 | 99.995414 | 3,119,732.19 | 100.160570 | 3,124,884.86 | 5,152.67 | 0.27 |
| Original Face: | | Base | 5,000,000.000 | 99.995414 | 3,119,732.19 | 100.160570 | 3,124,884.86 | 5,152.67 | 0.27 |
| 477920AB8 | JOHN DEERE OWNER TRUST JDOT 2023 B A2 | | | | | 5.590000 | 15 Jun 2026 | | |
| | | Local | 2,061,621.850 | 99.996358 | 2,061,546.76 | 100.058450 | 2,062,826.87 | 1,280.11 | 0.18 |
| Original Face: | | Base | 4,000,000.000 | 99.996358 | 2,061,546.76 | 100.058450 | 2,062,826.87 | 1,280.11 | 0.18 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 48125LRU8 | JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11 | | | | | 5.110000 | 08 Dec 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 101.709961 | 2,034,199.22 | 34,199.22 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 101.709961 | 2,034,199.22 | 34,199.22 | 0.18 |
| 532457CE6 | ELI LILLY + CO SR UNSECURED 02/26 5 | | | | | 5.000000 | 27 Feb 2026 | | |
| | | Local | 2,000,000.000 | 99.915166 | 1,998,303.32 | 100.011690 | 2,000,233.80 | 1,930.48 | 0.18 |
| | | Base | | 99.915166 | 1,998,303.32 | 100.011690 | 2,000,233.80 | 1,930.48 | 0.18 |
| 59217GFC8 | MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05 | | | | | 4.050000 | 25 Aug 2025 | | |
| | | Local | 2,000,000.000 | 99.986728 | 1,999,734.56 | 99.413202 | 1,988,264.04 | -11,470.52 | 0.17 |
| | | Base | | 99.986728 | 1,999,734.56 | 99.413202 | 1,988,264.04 | -11,470.52 | 0.17 |
| 63305LPF4 | NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125 | | | | | 5.125000 | 30 Sep 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 99.619036 | 2,988,571.08 | -11,428.92 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 99.619036 | 2,988,571.08 | -11,428.92 | 0.26 |
| 63743HFR8 | NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1 | | | | | 5.100000 | 06 May 2027 | | |
| | | Local | 4,000,000.000 | 99.944027 | 3,997,761.09 | 101.892975 | 4,075,719.00 | 77,957.91 | 0.36 |
| | | Base | | 99.944027 | 3,997,761.09 | 101.892975 | 4,075,719.00 | 77,957.91 | 0.36 |
| 64105MAA9 | NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65 | | | | | 4.650000 | 12 Mar 2029 | | |
| | | Local | 5,000,000.000 | 99.862680 | 4,993,134.01 | 101.798391 | 5,089,919.55 | 96,785.54 | 0.45 |
| | | Base | | 99.862680 | 4,993,134.01 | 101.798391 | 5,089,919.55 | 96,785.54 | 0.45 |
| 641062BK9 | NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25 | | | | | 5.250000 | 13 Mar 2026 | | |
| | | Local | 3,000,000.000 | 99.982490 | 2,999,474.70 | 101.430846 | 3,042,925.38 | 43,450.68 | 0.27 |
| | | Base | | 99.982490 | 2,999,474.70 | 101.430846 | 3,042,925.38 | 43,450.68 | 0.27 |
| 64953BBP2 | NEW YORK LIFE GLOBAL FDG SR UNSECURED 144A 06/27 VAR | | | | | 5.980000 | 28 Jun 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.104190 | 5,005,209.50 | 5,209.50 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.104190 | 5,005,209.50 | 5,209.50 | 0.44 |
| 69371RS49 | PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45 | | | | | 4.450000 | 30 Mar 2026 | | |
| | | Local | 3,000,000.000 | 99.963647 | 2,998,909.42 | 100.192195 | 3,005,765.85 | 6,856.43 | 0.26 |
| | | Base | | 99.963647 | 2,998,909.42 | 100.192195 | 3,005,765.85 | 6,856.43 | 0.26 |
| 713448FP8 | PEPSICO INC SR UNSECURED 02/26 VAR | | | | | 5.730000 | 13 Feb 2026 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.284558 | 3,008,536.74 | 8,536.74 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.284558 | 3,008,536.74 | 8,536.74 | 0.26 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 771196CA8 | ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR | | | | | 5.890000 | 10 Mar 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.190678 | 2,003,813.56 | 3,813.56 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.190678 | 2,003,813.56 | 3,813.56 | 0.18 |
| 78014RJX9 | ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15 | | | | | 5.150000 | 30 Dec 2027 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.003312 | 5,000,165.60 | 165.60 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.003312 | 5,000,165.60 | 165.60 | 0.44 |
| 78014RQU7 | ROYAL BANK OF CANADA 10/26 1 | | | | | 7.000000 | 17 Oct 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 98.868867 | 4,943,443.35 | -56,556.65 | 0.43 |
| | | Base | | 100.000000 | 5,000,000.00 | 98.868867 | 4,943,443.35 | -56,556.65 | 0.43 |
| 78016EZX8 | ROYAL BANK OF CANADA SR UNSECURED 10/24 0.75 | | | | | 0.750000 | 07 Oct 2024 | | |
| | | Local | 3,000,000.000 | 99.995596 | 2,999,867.89 | 99.561501 | 2,986,845.03 | -13,022.86 | 0.26 |
| | | Base | | 99.995596 | 2,999,867.89 | 99.561501 | 2,986,845.03 | -13,022.86 | 0.26 |
| 78446YAA1 | SLM STUDENT LOAN TRUST SLMA 2012 2 A | | | | | 6.161620 | 25 Jan 2029 | | |
| | | Local | 362,974.840 | 100.000003 | 362,974.85 | 97.530000 | 354,009.36 | -8,965.49 | 0.03 |
| Original Face: | | Base | 2,161,312.000 | 100.000003 | 362,974.85 | 97.530000 | 354,009.36 | -8,965.49 | 0.03 |
| 808513BZ7 | CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR | | | | | 6.380000 | 03 Mar 2027 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.933586 | 2,018,671.72 | 18,671.72 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.933586 | 2,018,671.72 | 18,671.72 | 0.18 |
| 8316A0MJ6 | SBA POOL 530360 SBA 07/32 FLOATING VAR | | | | | 5.900000 | 25 Jul 2032 | | |
| | | Local | 2,276,683.630 | 100.000000 | 2,276,683.63 | 99.636725 | 2,268,413.01 | -8,270.62 | 0.20 |
| Original Face: | | Base | 3,000,000.000 | 100.000000 | 2,276,683.63 | 99.636725 | 2,268,413.01 | -8,270.62 | 0.20 |
| 86562MCT5 | SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464 | | | | | 5.464000 | 13 Jan 2026 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.914499 | 2,018,289.98 | 18,289.98 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.914499 | 2,018,289.98 | 18,289.98 | 0.18 |
| 880591ER9 | TENN VALLEY AUTHORITY SR UNSECURED 09/24 2.875 | | | | | 2.875000 | 15 Sep 2024 | | |
| | | Local | 3,000,000.000 | 100.094734 | 3,002,842.03 | 99.927149 | 2,997,814.47 | -5,027.56 | 0.26 |
| | | Base | | 100.094734 | 3,002,842.03 | 99.927149 | 2,997,814.47 | -5,027.56 | 0.26 |
| 880591EZ1 | TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875 | | | | | 3.875000 | 15 Mar 2028 | | |
| | | Local | 3,000,000.000 | 99.403771 | 2,982,113.12 | 100.167484 | 3,005,024.52 | 22,911.40 | 0.26 |
| | | Base | | 99.403771 | 2,982,113.12 | 100.167484 | 3,005,024.52 | 22,911.40 | 0.26 |

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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 89114VA31 | TORONTO DOMINION BANK SR UNSECURED 12/25 3 | | | | | 3.000000 | 31 Dec 2025 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 97.406733 | 2,922,201.99 | -77,798.01 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 97.406733 | 2,922,201.99 | -77,798.01 | 0.26 |
| 89114X6S7 | TORONTO DOMINION BANK SR UNSECURED 03/28 5.6 | | | | | 5.600000 | 14 Mar 2028 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.749299 | 3,022,478.97 | 22,478.97 | 0.27 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.749299 | 3,022,478.97 | 22,478.97 | 0.27 |
| 89115A2A9 | TORONTO DOMINION BANK SR UNSECURED 06/25 3.766 | | | | | 3.766000 | 06 Jun 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 99.191149 | 1,983,822.98 | -16,177.02 | 0.17 |
| | | Base | | 100.000000 | 2,000,000.00 | 99.191149 | 1,983,822.98 | -16,177.02 | 0.17 |
| 89115A2B7 | TORONTO DOMINION BANK SR UNSECURED 06/25 VAR | | | | | 6.350000 | 06 Jun 2025 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.493038 | 2,009,860.76 | 9,860.76 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.493038 | 2,009,860.76 | 9,860.76 | 0.18 |
| 89115A2K7 | TORONTO DOMINION BANK SR UNSECURED 01/26 5.103 | | | | | 5.103000 | 09 Jan 2026 | | |
| | | Local | 5,000,000.000 | 100.000000 | 5,000,000.00 | 100.665651 | 5,033,282.55 | 33,282.55 | 0.44 |
| | | Base | | 100.000000 | 5,000,000.00 | 100.665651 | 5,033,282.55 | 33,282.55 | 0.44 |
| 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 | 102.084487 | 2,041,689.74 | 41,689.74 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 102.084487 | 2,041,689.74 | 41,689.74 | 0.18 |
| 89236TJZ9 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05 | | | | | 3.050000 | 22 Mar 2027 | | |
| | | Local | 2,000,000.000 | 99.995230 | 1,999,904.59 | 97.224966 | 1,944,499.32 | -55,405.27 | 0.17 |
| | | Base | | 99.995230 | 1,999,904.59 | 97.224966 | 1,944,499.32 | -55,405.27 | 0.17 |
| 89236TKF1 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65 | | | | | 3.650000 | 18 Aug 2025 | | |
| | | Local | 2,000,000.000 | 99.970073 | 1,999,401.46 | 99.113362 | 1,982,267.24 | -17,134.22 | 0.17 |
| | | Base | | 99.970073 | 1,999,401.46 | 99.113362 | 1,982,267.24 | -17,134.22 | 0.17 |
| 89236TKK0 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4 | | | | | 5.400000 | 10 Nov 2025 | | |
| | | Local | 2,000,000.000 | 99.950962 | 1,999,019.23 | 101.012427 | 2,020,248.54 | 21,229.31 | 0.18 |
| | | Base | | 99.950962 | 1,999,019.23 | 101.012427 | 2,020,248.54 | 21,229.31 | 0.18 |
| 89236TKN4 | TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/25 4.8 | | | | | 4.800000 | 10 Jan 2025 | | |
| | | Local | 3,000,000.000 | 99.992050 | 2,999,761.49 | 99.862057 | 2,995,861.71 | -3,899.78 | 0.26 |
| | | Base | | 99.992050 | 2,999,761.49 | 99.862057 | 2,995,861.71 | -3,899.78 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 90327QD97 | USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25 | | | | | 5.250000 | 01 Jun 2027 | | |
| | | Local | 5,000,000.000 | 99.733195 | 4,986,659.74 | 102.533008 | 5,126,650.40 | 139,990.66 | 0.45 |
| | | Base | | 99.733195 | 4,986,659.74 | 102.533008 | 5,126,650.40 | 139,990.66 | 0.45 |
| 9128282U3 | US TREASURY N/B 08/24 1.875 | | | | | 1.875000 | 31 Aug 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.26 |
| 912828YE4 | WI TREASUREY SEC 08/24 1.25 | | | | | 1.250000 | 31 Aug 2024 | | |
| | | Local | 3,000,000.000 | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.26 |
| | | Base | | 100.000000 | 3,000,000.00 | 100.000000 | 3,000,000.00 | 0.00 | 0.26 |
| 91282CDZ1 | US TREASURY N/B 02/25 1.5 | | | | | 1.500000 | 15 Feb 2025 | | |
| | | Local | 3,000,000.000 | 98.802537 | 2,964,076.10 | 98.502344 | 2,955,070.32 | -9,005.78 | 0.26 |
| | | Base | | 98.802537 | 2,964,076.10 | 98.502344 | 2,955,070.32 | -9,005.78 | 0.26 |
| 91282CFG1 | US TREASURY N/B 08/24 3.25 | | | | | 3.250000 | 31 Aug 2024 | | |
| | | Local | 2,000,000.000 | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.18 |
| | | Base | | 100.000000 | 2,000,000.00 | 100.000000 | 2,000,000.00 | 0.00 | 0.18 |
| 91324PFF4 | UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75 | | | | | 4.750000 | 15 Jul 2026 | | |
| | | Local | 2,000,000.000 | 99.840485 | 1,996,809.69 | 100.998060 | 2,019,961.20 | 23,151.51 | 0.18 |
| | | Base | | 99.840485 | 1,996,809.69 | 100.998060 | 2,019,961.20 | 23,151.51 | 0.18 |
| 92348KBL6 | VERIZON MASTER TRUST VZMT 2023 2 A | | | | | 4.890000 | 13 Apr 2028 | | |
| | | Local | 5,000,000.000 | 99.999475 | 4,999,973.75 | 99.856390 | 4,992,819.50 | -7,154.25 | 0.44 |
| Original Face: | | Base | 5,000,000.000 | 99.999475 | 4,999,973.75 | 99.856390 | 4,992,819.50 | -7,154.25 | 0.44 |
| 92348KCQ4 | VERIZON MASTER TRUST VZMT 2024 3 A1A | | | | | 5.340000 | 22 Apr 2030 | | |
| | | Local | 4,000,000.000 | 99.980400 | 3,999,216.00 | 102.508900 | 4,100,356.00 | 101,140.00 | 0.36 |
| Original Face: | | Base | 4,000,000.000 | 99.980400 | 3,999,216.00 | 102.508900 | 4,100,356.00 | 101,140.00 | 0.36 |
| 92348KCU5 | VERIZON MASTER TRUST VZMT 2024 4 A1A | | | | | 5.210000 | 20 Jun 2029 | | |
| | | Local | 5,000,000.000 | 99.994936 | 4,999,746.80 | 101.199380 | 5,059,969.00 | 60,222.20 | 0.44 |
| Original Face: | | Base | 5,000,000.000 | 99.994936 | 4,999,746.80 | 101.199380 | 5,059,969.00 | 60,222.20 | 0.44 |
| 928668BW1 | VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65 | | | | | 5.650000 | 12 Sep 2028 | | |
| | | Local | 5,000,000.000 | 99.900743 | 4,995,037.14 | 103.195406 | 5,159,770.30 | 164,733.16 | 0.45 |
| | | Base | | 99.900743 | 4,995,037.14 | 103.195406 | 5,159,770.30 | 164,733.16 | 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 |
|---|---|---|---|---|---|---|---|---|
| 931142FA6 | WALMART INC SR UNSECURED 04/26 4 | | | | 4.000000 | 15 Apr 2026 | | |
| | 2,000,000.000 | Local | 99.975540 | 1,999,510.79 | 99.722897 | 1,994,457.94 | -5,052.85 | 0.18 |
| | | Base | 99.975540 | 1,999,510.79 | 99.722897 | 1,994,457.94 | -5,052.85 | 0.18 |
| 94106LBX6 | WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95 | | | | 4.950000 | 03 Jul 2027 | | |
| | 2,000,000.000 | Local | 99.885178 | 1,997,703.55 | 101.936128 | 2,038,722.56 | 41,019.01 | 0.18 |
| | | Base | 99.885178 | 1,997,703.55 | 101.936128 | 2,038,722.56 | 41,019.01 | 0.18 |
| 94988J6D4 | WELLS FARGO BANK NA SR UNSECURED 08/26 5.45 | | | | 5.450000 | 07 Aug 2026 | | |
| | 2,000,000.000 | Local | 99.994695 | 1,999,893.89 | 101.835947 | 2,036,718.94 | 36,825.05 | 0.18 |
| | | Base | 99.994695 | 1,999,893.89 | 101.835947 | 2,036,718.94 | 36,825.05 | 0.18 |
| 94988J6E2 | WELLS FARGO BANK NA SR UNSECURED 08/26 VAR | | | | 6.390000 | 07 Aug 2026 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.887330 | 2,017,746.60 | 17,746.60 | 0.18 |
| | | Base | 100.000000 | 2,000,000.00 | 100.887330 | 2,017,746.60 | 17,746.60 | 0.18 |
| 95001DCH1 | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2 | | | | 6.200000 | 20 Oct 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.901718 | 2,018,034.36 | 18,034.36 | 0.18 |
| | | Base | 100.000000 | 2,000,000.00 | 100.901718 | 2,018,034.36 | 18,034.36 | 0.18 |
| 95001DCJ7 | WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25 | | | | 6.250000 | 21 Oct 2027 | | |
| | 2,000,000.000 | Local | 100.000000 | 2,000,000.00 | 100.985340 | 2,019,706.80 | 19,706.80 | 0.18 |
| | | Base | 100.000000 | 2,000,000.00 | 100.985340 | 2,019,706.80 | 19,706.80 | 0.18 |
| 95001KRH9 | WELLS FARGO BANK NA | | | | 5.700000 | 15 Nov 2024 | | |
| | 5,000,000.000 | Local | 100.000000 | 5,000,000.00 | 100.069602 | 5,003,480.10 | 3,480.10 | 0.44 |
| | | Base | 100.000000 | 5,000,000.00 | 100.069602 | 5,003,480.10 | 3,480.10 | 0.44 |
| **US DOLLAR Total** | | | | | | | | |
| | 401,071,409.490 | Local | | 400,431,688.18 | | 399,645,394.52 | -786,293.66 | 35.14 |
| Original Face: | 403,675,264.000 | Base | | 400,431,688.18 | | 399,645,394.52 | -786,293.66 | 35.14 |
| **FIXED INCOME Total** | | | | | | | | |
| | 401,071,409.490 | Base | | 400,431,688.18 | | 399,645,394.52 | -786,293.66 | 35.14 |
| Original Face: | 403,675,264.000 | | | | | | | |



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# Issue has not been redenominated but Local is converted

# Holdings

ST OF AZ POOL 10 ST OP INT MED
STATE OF ARIZONA
FUND: ATZM

*As of:* *August 31, 2024*

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

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

& 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 |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 1,141,565,853.170 | Base | | 1,138,071,754.90 | | 1,137,233,894.67 | -837,860.23 | 100.00 |
| | Original Face: | 403,675,264.000 | | | | | | | |



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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 | | | | | | | | | |
| | | | 0.010 | Local | 1.000000 | 0.01 | 1.000000 | 0.01 | 0.00 | 0.00 |
| | | | | Base | 1.000000 | 0.01 | 1.000000 | 0.01 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 0.010 | Local | | 0.01 | | 0.01 | 0.00 | 0.00 |
| | | | | Base | | 0.01 | | 0.01 | 0.00 | 0.00 |
| **CASH Total** | | | | | | | | | | |
| | | | 0.010 | Base | | 0.01 | | 0.01 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 0020A2JS2 | AT+T INC | | | | | | 5.480000 | 26 Sep 2024 | | |
| | | | 25,000,000.000 | Local | 99.619444 | 24,904,861.11 | 99.619444 | 24,904,861.00 | -0.11 | 6.27 |
| | | | | Base | 99.619444 | 24,904,861.11 | 99.619444 | 24,904,861.00 | -0.11 | 6.27 |
| 02665JJ68 | AMERICAN HONDA FINAN | | | | | | 5.560000 | 06 Sep 2024 | | |
| | | | 15,000,000.000 | Local | 99.922778 | 14,988,416.67 | 99.922778 | 14,988,416.70 | 0.03 | 3.77 |
| | | | | Base | 99.922778 | 14,988,416.67 | 99.922778 | 14,988,416.70 | 0.03 | 3.77 |
| 06741FKJ5 | BARCLAYS BK PLC / BARCLAYS US | | | | | | 5.360000 | 18 Oct 2024 | | |
| | | | 10,000,000.000 | Local | 99.300222 | 9,930,022.22 | 99.300222 | 9,930,022.20 | -0.02 | 2.50 |
| | | | | Base | 99.300222 | 9,930,022.22 | 99.300222 | 9,930,022.20 | -0.02 | 2.50 |
| 26244HK28 | DUKE ENERGY CORP | | | | | | 5.340000 | 02 Oct 2024 | | |
| | | | 15,000,000.000 | Local | 99.540167 | 14,931,025.00 | 99.540167 | 14,931,025.05 | 0.05 | 3.76 |
| | | | | Base | 99.540167 | 14,931,025.00 | 99.540167 | 14,931,025.05 | 0.05 | 3.76 |
| 38346LLC8 | GOTHAM FDG CORP | | | | | | 5.360000 | 12 Nov 2024 | | |
| | | | 5,000,000.000 | Local | 98.928000 | 4,946,400.00 | 98.938785 | 4,946,939.25 | 539.25 | 1.24 |
| | | | | Base | 98.928000 | 4,946,400.00 | 98.938785 | 4,946,939.25 | 539.25 | 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 |
|---|---|---|---|---|---|---|---|---|---|
| 38346LLE4 | GOTHAM FDG CORP | | | | | 5.200000 | 14 Nov 2024 | | |
| | | Local | 25,000,000.000 | 98.931111 | 24,732,777.77 | 98.911230 | 24,727,807.50 | -4,970.27 | 6.22 |
| | | Base | | 98.931111 | 24,732,777.77 | 98.911230 | 24,727,807.50 | -4,970.27 | 6.22 |
| 40060WJJ2 | GTA FDG LLC DISC | | | | | 5.370000 | 18 Sep 2024 | | |
| | | Local | 10,000,000.000 | 99.746417 | 9,974,641.67 | 99.746417 | 9,974,641.70 | 0.03 | 2.51 |
| | | Base | | 99.746417 | 9,974,641.67 | 99.746417 | 9,974,641.70 | 0.03 | 2.51 |
| 40060WK84 | GTA FDG LLC DISC | | | | | 5.360000 | 08 Oct 2024 | | |
| | | Local | 10,000,000.000 | 99.449111 | 9,944,911.11 | 99.449111 | 9,944,911.11 | 0.00 | 2.50 |
| | | Base | | 99.449111 | 9,944,911.11 | 99.449111 | 9,944,911.11 | 0.00 | 2.50 |
| 40060WLK6 | GTA FDG LLC DISC | | | | | 5.350000 | 19 Nov 2024 | | |
| | | Local | 10,000,000.000 | 98.825972 | 9,882,597.22 | 98.841025 | 9,884,102.50 | 1,505.28 | 2.49 |
| | | Base | | 98.825972 | 9,882,597.22 | 98.841025 | 9,884,102.50 | 1,505.28 | 2.49 |
| 40588LJ91 | HALKIN FINANCE LLC USC | | | | | 5.350000 | 09 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.881111 | 24,970,277.78 | 99.881111 | 24,970,277.75 | -0.03 | 6.28 |
| | | Base | | 99.881111 | 24,970,277.78 | 99.881111 | 24,970,277.75 | -0.03 | 6.28 |
| 40588LJG5 | HALKIN FINANCE LLC USC | | | | | 5.350000 | 16 Sep 2024 | | |
| | | Local | 15,000,000.000 | 99.777083 | 14,966,562.50 | 99.777083 | 14,966,562.45 | -0.05 | 3.77 |
| | | Base | | 99.777083 | 14,966,562.50 | 99.777083 | 14,966,562.45 | -0.05 | 3.77 |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 5.178401 | 31 Dec 2030 | | |
| | | Local | 13,942,615.850 | 100.000000 | 13,942,615.85 | 100.000000 | 13,942,615.85 | 0.00 | 3.51 |
| | | Base | | 100.000000 | 13,942,615.85 | 100.000000 | 13,942,615.85 | 0.00 | 3.51 |
| 4820P2JT3 | JUPITER SECT CO LLC | | | | | 5.360000 | 27 Sep 2024 | | |
| | | Local | 10,000,000.000 | 99.612889 | 9,961,288.89 | 99.612889 | 9,961,288.89 | 0.00 | 2.51 |
| | | Base | | 99.612889 | 9,961,288.89 | 99.612889 | 9,961,288.89 | 0.00 | 2.51 |
| 56274LKB9 | MANHATTAN ASSET FDG. | | | | | 5.250000 | 11 Oct 2024 | | |
| | | Local | 15,000,000.000 | 99.416667 | 14,912,500.00 | 99.416667 | 14,912,500.05 | 0.05 | 3.75 |
| | | Base | | 99.416667 | 14,912,500.00 | 99.416667 | 14,912,500.05 | 0.05 | 3.75 |
| 56274LLF9 | MANHATTAN ASSET FDG. | | | | | 5.160000 | 15 Nov 2024 | | |
| | | Local | 15,000,000.000 | 98.925000 | 14,838,750.00 | 98.892269 | 14,833,840.35 | -4,909.65 | 3.73 |
| | | Base | | 98.925000 | 14,838,750.00 | 98.892269 | 14,833,840.35 | -4,909.65 | 3.73 |

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**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| 57978CJ69 | MCCORMICK + COMPANY | | | | | 5.440000 | 06 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.924444 | 24,981,111.11 | 99.924444 | 24,981,111.00 | -0.11 | 6.29 |
| | | Base | | 99.924444 | 24,981,111.11 | 99.924444 | 24,981,111.00 | -0.11 | 6.29 |
| 57978CJS1 | MCCORMICK + COMPANY | | | | | 5.420000 | 26 Sep 2024 | | |
| | | Local | 15,000,000.000 | 99.623611 | 14,943,541.67 | 99.623611 | 14,943,541.65 | -0.02 | 3.76 |
| | | Base | | 99.623611 | 14,943,541.67 | 99.623611 | 14,943,541.65 | -0.02 | 3.76 |
| 65478JJG0 | NISOURCE INC | | | | | 5.440000 | 16 Sep 2024 | | |
| | | Local | 10,000,000.000 | 99.773333 | 9,977,333.33 | 99.773333 | 9,977,333.30 | -0.03 | 2.51 |
| | | Base | | 99.773333 | 9,977,333.33 | 99.773333 | 9,977,333.30 | -0.03 | 2.51 |
| 70109LJ56 | PARKER HANNIFIN CORP | | | | | 5.410000 | 05 Sep 2024 | | |
| | | Local | 15,000,000.000 | 99.939889 | 14,990,983.33 | 99.939889 | 14,990,983.35 | 0.02 | 3.77 |
| | | Base | | 99.939889 | 14,990,983.33 | 99.939889 | 14,990,983.35 | 0.02 | 3.77 |
| 70109LKN5 | PARKER HANNIFIN CORP | | | | | 5.290000 | 22 Oct 2024 | | |
| | | Local | 10,000,000.000 | 99.250583 | 9,925,058.33 | 99.250583 | 9,925,058.30 | -0.03 | 2.50 |
| | | Base | | 99.250583 | 9,925,058.33 | 99.250583 | 9,925,058.30 | -0.03 | 2.50 |
| 912797GL5 | TREASURY BILL 09/24 0.00000 | | | | | 5.236100 | 05 Sep 2024 | | |
| | | Local | 20,000,000.000 | 99.941821 | 19,988,364.22 | 99.941821 | 19,988,364.20 | -0.02 | 5.03 |
| | | Base | | 99.941821 | 19,988,364.22 | 99.941821 | 19,988,364.20 | -0.02 | 5.03 |
| 912797GW1 | TREASURY BILL 10/24 0.00000 | | | | | 5.156400 | 03 Oct 2024 | | |
| | | Local | 5,000,000.000 | 99.541653 | 4,977,082.66 | 99.541653 | 4,977,082.66 | 0.00 | 1.25 |
| | | Base | | 99.541653 | 4,977,082.66 | 99.541653 | 4,977,082.66 | 0.00 | 1.25 |
| 912797KL0 | TREASURY BILL 09/24 0.00000 | | | | | 5.257500 | 19 Sep 2024 | | |
| | | Local | 30,000,000.000 | 99.737075 | 29,921,122.50 | 99.737075 | 29,921,122.50 | 0.00 | 7.53 |
| | | Base | | 99.737075 | 29,921,122.50 | 99.737075 | 29,921,122.50 | 0.00 | 7.53 |
| 912797KT3 | TREASURY BILL 10/24 0.00000 | | | | | 5.151500 | 10 Oct 2024 | | |
| | | Local | 25,000,000.000 | 99.439798 | 24,859,949.38 | 99.439798 | 24,859,949.45 | 0.07 | 6.26 |
| | | Base | | 99.439798 | 24,859,949.38 | 99.439798 | 24,859,949.45 | 0.07 | 6.26 |
| 912797LG0 | TREASURY BILL 09/24 0.00000 | | | | | 5.246000 | 10 Sep 2024 | | |
| | | Local | 25,000,000.000 | 99.868850 | 24,967,212.50 | 99.868850 | 24,967,212.50 | 0.00 | 6.28 |
| | | Base | | 99.868850 | 24,967,212.50 | 99.868850 | 24,967,212.50 | 0.00 | 6.28 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR Total** | | | | | | | | | |
| | | 398,942,615.850 | Local | | 397,359,406.82 | | 397,351,571.26 | -7,835.56 | 100.00 |
| | | | Base | | 397,359,406.82 | | 397,351,571.26 | -7,835.56 | 100.00 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | 398,942,615.850 | Base | | 397,359,406.82 | | 397,351,571.26 | -7,835.56 | 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** | | | | | | | | |
| | | 398,942,615.860 | Base | 397,359,406.83 | | 397,351,571.27 | -7,835.56 | 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 | | | | | 5.178401 | 31 Dec 2030 | | |
| | | | 246.180 | 100.000000 | 246.18 | 100.000000 | 246.18 | 0.00 | 0.00 |
| | | Base | | 100.000000 | 246.18 | 100.000000 | 246.18 | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 246.180 | | 246.18 | | 246.18 | 0.00 | 0.00 |
| | | Base | | | 246.18 | | 246.18 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 246.180 | | 246.18 | | 246.18 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 78462F103 | SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST | | | | | | | | |
| | | | 57,522.000 | 403.870972 | 23,231,466.05 | 563.680000 | 32,424,000.96 | 9,192,534.91 | 98.27 |
| | | Base | | 403.870972 | 23,231,466.05 | 563.680000 | 32,424,000.96 | 9,192,534.91 | 98.27 |
| 922908363 | VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF | | | | | | | | |
| | | | 1,100.000 | 409.474500 | 450,421.95 | 518.040000 | 569,844.00 | 119,422.05 | 1.73 |
| | | Base | | 409.474500 | 450,421.95 | 518.040000 | 569,844.00 | 119,422.05 | 1.73 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 58,622.000 | | 23,681,888.00 | | 32,993,844.96 | 9,311,956.96 | 100.00 |
| | | Base | | | 23,681,888.00 | | 32,993,844.96 | 9,311,956.96 | 100.00 |
| **EQUITY Total** | | | | | | | | | |
| | | | 58,622.000 | | 23,681,888.00 | | 32,993,844.96 | 9,311,956.96 | 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** | | | | | | | | | |
| | | 58,868.180 | Base | | 23,682,134.18 | | 32,994,091.14 | 9,311,956.96 | 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 | | | | | 5.178401 | 31 Dec 2030 | | |
| | | | 1,288.030 | 100.000000 | 1,288.03 | 100.000000 | 1,288.03 | 0.00 | 0.01 |
| | | Base | | 100.000000 | 1,288.03 | 100.000000 | 1,288.03 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 1,288.030 | | 1,288.03 | | 1,288.03 | 0.00 | 0.01 |
| | | Base | | | 1,288.03 | | 1,288.03 | 0.00 | 0.01 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 1,288.030 | | 1,288.03 | | 1,288.03 | 0.00 | 0.01 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 |
| 78467Y107 | SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST | | | | | | | | |
| | | | 22,843.000 | 450.989239 | 10,301,947.18 | 565.300000 | 12,913,147.90 | 2,611,200.72 | 96.04 |
| | | Base | | 450.989239 | 10,301,947.18 | 565.300000 | 12,913,147.90 | 2,611,200.72 | 96.04 |
| 921932885 | VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF | | | | | | | | |
| | | | 5,070.000 | 90.955193 | 461,142.83 | 104.760000 | 531,133.20 | 69,990.37 | 3.95 |
| | | Base | | 90.955193 | 461,142.83 | 104.760000 | 531,133.20 | 69,990.37 | 3.95 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 27,913.000 | | 10,763,090.01 | | 13,444,281.10 | 2,681,191.09 | 99.99 |
| | | Base | | | 10,763,090.01 | | 13,444,281.10 | 2,681,191.09 | 99.99 |
| **EQUITY Total** | | | | | | | | | |
| | | | 27,913.000 | | 10,763,090.01 | | 13,444,281.10 | 2,681,191.09 | 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** | | | | | | | | | |
| | | 29,201.030 | Base | | 10,764,378.04 | | 13,445,569.13 | 2,681,191.09 | 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 | | | | | | 5.178401 | 31 Dec 2030 | | |
| | | | 3,396.740 | Local | 100.000000 | 3,396.74 | 100.000000 | 3,396.74 | 0.00 | 0.04 |
| | | | | Base | 100.000000 | 3,396.74 | 100.000000 | 3,396.74 | 0.00 | 0.04 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 3,396.740 | Local | | 3,396.74 | | 3,396.74 | 0.00 | 0.04 |
| | | | | Base | | 3,396.74 | | 3,396.74 | 0.00 | 0.04 |
| **CASH EQUIVALENT Total** | | | | | | | | | | |
| | | | 3,396.740 | Base | | 3,396.74 | | 3,396.74 | 0.00 | 0.04 |
| **EQUITY** | | | | | | | | | | |
| **US DOLLAR** | | | | | | | | Exchange Rate: | 1.000000 | |
| 921932828 | VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E | | | | | | | | | |
| | | | 86,531.000 | Local | 91.622886 | 7,928,219.93 | 107.400000 | 9,293,429.40 | 1,365,209.47 | 99.96 |
| | | | | Base | 91.622886 | 7,928,219.93 | 107.400000 | 9,293,429.40 | 1,365,209.47 | 99.96 |
| **US DOLLAR Total** | | | | | | | | | | |
| | | | 86,531.000 | Local | | 7,928,219.93 | | 9,293,429.40 | 1,365,209.47 | 99.96 |
| | | | | Base | | 7,928,219.93 | | 9,293,429.40 | 1,365,209.47 | 99.96 |
| **EQUITY Total** | | | | | | | | | | |
| | | | 86,531.000 | Base | | 7,928,219.93 | | 9,293,429.40 | 1,365,209.47 | 99.96 |



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

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | Units | | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **FUND Total** | | | | | | | | | |
| | | 89,927.740 | Base | | 7,931,616.67 | | 9,296,826.14 | 1,365,209.47 | 100.00 |

**Base Currency: USD - US DOLLAR**

| Asset ID | Asset Description | | Units | Unit Cost | Total Cost | Rate / Unit Price | Maturity Date / Market Value | Unrealized Gn/Ls | % Curr / % Fund |
|---|---|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 4499929H1 | ILA FINANCIAL SQUARE GOVT | | | | | 5.178401 | 31 Dec 2030 | | |
| | | | 3,488.600 | 100.000000 | 3,488.60 | 100.000000 | 3,488.60 | 0.00 | 0.01 |
| | | Base | | 100.000000 | 3,488.60 | 100.000000 | 3,488.60 | 0.00 | 0.01 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 3,488.600 | | 3,488.60 | | 3,488.60 | 0.00 | 0.01 |
| | | Base | | | 3,488.60 | | 3,488.60 | 0.00 | 0.01 |
| **CASH EQUIVALENT Total** | | | | | | | | | |
| | | | 3,488.600 | | 3,488.60 | | 3,488.60 | 0.00 | 0.01 |
| **EQUITY** | | | | | | | | | |
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| 464287226 | ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE | | | | | | | | |
| | | | 120,664.000 | 114.602483 | 13,828,394.06 | 100.250000 | 12,096,566.00 | -1,731,828.06 | 33.38 |
| | | Base | | 114.602483 | 13,828,394.06 | 100.250000 | 12,096,566.00 | -1,731,828.06 | 33.38 |
| 78464A649 | SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE | | | | | | | | |
| | | | 396,465.000 | 25.719808 | 10,197,003.64 | 25.880000 | 10,260,514.20 | 63,510.56 | 28.31 |
| | | Base | | 25.719808 | 10,197,003.64 | 25.880000 | 10,260,514.20 | 63,510.56 | 28.31 |
| 921937835 | VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET | | | | | | | | |
| | | | 186,655.000 | 74.603134 | 13,925,047.90 | 74.360000 | 13,879,665.80 | -45,382.10 | 38.30 |
| | | Base | | 74.603134 | 13,925,047.90 | 74.360000 | 13,879,665.80 | -45,382.10 | 38.30 |
| **US DOLLAR Total** | | | | | | | | | |
| | | | 703,784.000 | | 37,950,445.60 | | 36,236,746.00 | -1,713,699.60 | 99.99 |
| | | Base | | | 37,950,445.60 | | 36,236,746.00 | -1,713,699.60 | 99.99 |
| **EQUITY Total** | | | | | | | | | |
| | | | 703,784.000 | | 37,950,445.60 | | 36,236,746.00 | -1,713,699.60 | 99.99 |

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

# Holdings

AZ ENDOW TR POOL 305 FIXED INC
STATE OF ARIZONA
FUND: ATZS

*As of:* *August 31, 2024*

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

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

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



Books Open

**Base Currency: 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** | | | | | | | | | |
| | | 707,272.600 | Base | | 37,953,934.20 | | 36,240,234.60 | -1,713,699.60 | 100.00 |



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

**Base Currency:USD - US DOLLAR**

| | 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** | | | | | | | | |
| | 699,730.510 | Local | 699,730.51 | 699,730.51 | 0.05 | 0.00 | | 0.00 |
| | | Base | 699,730.51 | 699,730.51 | 0.05 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 22,689,625.000 | Local | 949,863,225.97 | 1,365,598,289.84 | 99.95 | 415,735,063.87 | | 415,735,063.87 |
| | | Base | 949,863,225.97 | 1,365,598,289.84 | 99.95 | 415,735,063.87 | 0.00 | 415,735,063.87 |
| **US DOLLAR Total** | | | | | | | | |
| | 23,389,355.510 | Local | 950,562,956.48 | 1,366,298,020.35 | 100.00 | 415,735,063.87 | | 415,735,063.87 |
| | | Base | 950,562,956.48 | 1,366,298,020.35 | 100.00 | 415,735,063.87 | 0.00 | 415,735,063.87 |
| **FUND Total** | | | | | | | | |
| | 23,389,355.510 | Base | 950,562,956.48 | 1,366,298,020.35 | 100.00 | 415,735,063.87 | 0.00 | 415,735,063.87 |

**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** | | | | | | | | | |
| | 437,182.350 | Local | 437,182.35 | 437,182.35 | 0.05 | 0.00 | | | 0.00 |
| | | Base | 437,182.35 | 437,182.35 | 0.05 | 0.00 | | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | 29,270,499.000 | Local | 707,051,726.17 | 921,363,030.16 | 99.95 | 214,311,303.99 | | | 214,311,303.99 |
| | | Base | 707,051,726.17 | 921,363,030.16 | 99.95 | 214,311,303.99 | | 0.00 | 214,311,303.99 |
| **US DOLLAR Total** | | | | | | | | | |
| | 29,707,681.350 | Local | 707,488,908.52 | 921,800,212.51 | 100.00 | 214,311,303.99 | | | 214,311,303.99 |
| | | Base | 707,488,908.52 | 921,800,212.51 | 100.00 | 214,311,303.99 | | 0.00 | 214,311,303.99 |
| **FUND Total** | | | | | | | | | |
| | 29,707,681.350 | Base | 707,488,908.52 | 921,800,212.51 | 100.00 | 214,311,303.99 | | 0.00 | 214,311,303.99 |

**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** | | | | | | | | |
| | 175,602,975.300 | Local | 174,670,236.84 | 174,670,000.65 | 5.84 | -236.19 | | -236.19 |
| | | Base | 174,670,236.84 | 174,670,000.65 | 5.84 | -236.19 | 0.00 | -236.19 |
| **EQUITY** | | | | | | | | |
| | 1,082,687.000 | Local | 59,367,285.00 | 53,204,378.84 | 1.78 | -6,162,906.16 | | -6,162,906.16 |
| | | Base | 59,367,285.00 | 53,204,378.84 | 1.78 | -6,162,906.16 | 0.00 | -6,162,906.16 |
| **FIXED INCOME** | | | | | | | | |
| | 2,810,304,755.870 | Local | 2,824,166,325.61 | 2,764,982,965.77 | 92.39 | -59,183,359.84 | | -59,183,359.84 |
| Original Face: | 2,429,780,134.000 | Base | 2,824,166,325.61 | 2,764,982,965.77 | 92.39 | -59,183,359.84 | 0.00 | -59,183,359.84 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,986,990,418.170 | Local | 3,058,203,847.45 | 2,992,857,345.26 | 100.00 | -65,346,502.19 | | -65,346,502.19 |
| Original Face: | 2,429,780,134.000 | Base | 3,058,203,847.45 | 2,992,857,345.26 | 100.00 | -65,346,502.19 | 0.00 | -65,346,502.19 |
| **FUND Total** | | | | | | | | |
| | 2,986,990,418.170 | Base | 3,058,203,847.45 | 2,992,857,345.26 | 100.00 | -65,346,502.19 | 0.00 | -65,346,502.19 |
| Original Face: | 2,429,780,134.000 | | | | | | | |

**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** | | | | | | | | |
| | -38,453.290 | Local | -38,453.29 | -38,453.29 | 0.01 | 0.00 | | 0.00 |
| | | Base | -38,453.29 | -38,453.29 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 159,901,311.020 | Local | 159,479,208.40 | 159,478,485.60 | 22.87 | -722.80 | | -722.80 |
| | | Base | 159,479,208.40 | 159,478,485.60 | 22.87 | -722.80 | 0.00 | -722.80 |
| **FIXED INCOME** | | | | | | | | |
| | 544,472,978.950 | Local | 543,795,378.55 | 537,796,727.68 | 77.12 | -5,998,650.87 | | -5,998,650.87 |
| Original Face: | 209,916,732.000 | Base | 543,795,378.55 | 537,796,727.68 | 77.12 | -5,998,650.87 | 0.00 | -5,998,650.87 |
| **US DOLLAR Total** | | | | | | | | |
| | 704,335,836.680 | Local | 703,236,133.66 | 697,236,759.99 | 100.00 | -5,999,373.67 | | -5,999,373.67 |
| Original Face: | 209,916,732.000 | Base | 703,236,133.66 | 697,236,759.99 | 100.00 | -5,999,373.67 | 0.00 | -5,999,373.67 |
| **FUND Total** | | | | | | | | |
| | 704,335,836.680 | Base | 703,236,133.66 | 697,236,759.99 | 100.00 | -5,999,373.67 | 0.00 | -5,999,373.67 |
| Original Face: | 209,916,732.000 | | | | | | | |

**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** | | | | | | | | |
| | 15,924.790 | Local | 15,924.79 | 15,924.79 | 0.01 | 0.00 | | 0.00 |
| | | Base | 15,924.79 | 15,924.79 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 126,004,559.030 | Local | 126,004,559.03 | 126,004,559.03 | 58.05 | 0.00 | | 0.00 |
| | | Base | 126,004,559.03 | 126,004,559.03 | 58.05 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 93,176,781.230 | Local | 93,999,602.26 | 91,041,339.52 | 41.94 | -2,958,262.74 | | -2,958,262.74 |
| Original Face: | 112,263,606.000 | Base | 93,999,602.26 | 91,041,339.52 | 41.94 | -2,958,262.74 | 0.00 | -2,958,262.74 |
| **US DOLLAR Total** | | | | | | | | |
| | 219,197,265.050 | Local | 220,020,086.08 | 217,061,823.34 | 100.00 | -2,958,262.74 | | -2,958,262.74 |
| Original Face: | 112,263,606.000 | Base | 220,020,086.08 | 217,061,823.34 | 100.00 | -2,958,262.74 | 0.00 | -2,958,262.74 |
| **FUND Total** | | | | | | | | |
| | 219,197,265.050 | Base | 220,020,086.08 | 217,061,823.34 | 100.00 | -2,958,262.74 | 0.00 | -2,958,262.74 |
| Original Face: | 112,263,606.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | |
| | 11,871,191.400 | Local | 11,871,191.40 | 11,871,191.40 | 0.36 | 0.00 | | 0.00 |
| | | Base | 11,871,191.40 | 11,871,191.40 | 0.36 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 23,989,002.000 | Local | 1,156,683,546.41 | 3,263,605,980.08 | 99.64 | 2,106,922,433.67 | | 2,106,922,433.67 |
| | | Base | 1,156,683,546.41 | 3,263,605,980.08 | 99.64 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |
| **US DOLLAR Total** | | | | | | | | |
| | 35,860,193.400 | Local | 1,168,554,737.81 | 3,275,477,171.48 | 100.00 | 2,106,922,433.67 | | 2,106,922,433.67 |
| | | Base | 1,168,554,737.81 | 3,275,477,171.48 | 100.00 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |
| **FUND Total** | | | | | | | | |
| | 35,860,193.400 | Base | 1,168,554,737.81 | 3,275,477,171.48 | 100.00 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |

**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** | | | | | | | | |
| | 50,000.030 | Local | 50,000.03 | 50,000.03 | 0.00 | 0.00 | | 0.00 |
| | | Base | 50,000.03 | 50,000.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 1,530,849,716.480 | Local | 1,523,770,312.37 | 1,524,260,137.83 | 57.52 | 489,825.46 | | 489,825.46 |
| | | Base | 1,523,770,312.37 | 1,524,260,137.83 | 57.52 | 489,825.46 | 0.00 | 489,825.46 |
| **EQUITY** | | | | | | | | |
| | 166,369,850.630 | Local | 166,369,850.63 | 166,369,850.63 | 6.28 | 0.00 | | 0.00 |
| | | Base | 166,369,850.63 | 166,369,850.63 | 6.28 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 966,917,708.310 | Local | 965,459,259.49 | 959,361,752.49 | 36.20 | -6,097,507.00 | | -6,097,507.00 |
| Original Face: | 593,465,758.000 | Base | 965,459,259.49 | 959,361,752.49 | 36.20 | -6,097,507.00 | 0.00 | -6,097,507.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 2,664,187,275.450 | Local | 2,655,649,422.52 | 2,650,041,740.98 | 100.00 | -5,607,681.54 | | -5,607,681.54 |
| Original Face: | 593,465,758.000 | Base | 2,655,649,422.52 | 2,650,041,740.98 | 100.00 | -5,607,681.54 | 0.00 | -5,607,681.54 |
| **FUND Total** | | | | | | | | |
| | 2,664,187,275.450 | Base | 2,655,649,422.52 | 2,650,041,740.98 | 100.00 | -5,607,681.54 | 0.00 | -5,607,681.54 |
| Original Face: | 593,465,758.000 | | | | | | | |

**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** | | | | | | | | |
| | -133,750.010 | Local | -133,750.01 | -133,750.01 | 0.00 | 0.00 | | 0.00 |
| | | Base | -133,750.01 | -133,750.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 1,904,954,271.200 | Local | 1,895,241,293.95 | 1,895,680,130.90 | 35.12 | 438,836.95 | | 438,836.95 |
| | | Base | 1,895,241,293.95 | 1,895,680,130.90 | 35.12 | 438,836.95 | 0.00 | 438,836.95 |
| **EQUITY** | | | | | | | | |
| | 333,592,469.840 | Local | 333,592,469.84 | 333,592,469.84 | 6.18 | 0.00 | | 0.00 |
| | | Base | 333,592,469.84 | 333,592,469.84 | 6.18 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 3,198,453,105.380 | Local | 3,196,164,054.51 | 3,168,940,996.52 | 58.70 | -27,223,057.99 | | -27,223,057.99 |
| Original Face: | 434,234,472.000 | Base | 3,196,164,054.51 | 3,168,940,996.52 | 58.70 | -27,223,057.99 | 0.00 | -27,223,057.99 |
| **US DOLLAR Total** | | | | | | | | |
| | 5,436,866,096.410 | Local | 5,424,864,068.29 | 5,398,079,847.25 | 100.00 | -26,784,221.04 | | -26,784,221.04 |
| Original Face: | 434,234,472.000 | Base | 5,424,864,068.29 | 5,398,079,847.25 | 100.00 | -26,784,221.04 | 0.00 | -26,784,221.04 |
| **FUND Total** | | | | | | | | |
| | 5,436,866,096.410 | Base | 5,424,864,068.29 | 5,398,079,847.25 | 100.00 | -26,784,221.04 | 0.00 | -26,784,221.04 |
| Original Face: | 434,234,472.000 | | | | | | | |

**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** | | | | | | | | |
| | 914,257.900 | Local | 914,257.90 | 914,257.90 | 0.75 | 0.00 | | 0.00 |
| | | Base | 914,257.90 | 914,257.90 | 0.75 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 120,745,865.460 | Local | 120,202,403.38 | 120,509,208.28 | 99.25 | 306,804.90 | | 306,804.90 |
| Original Face: | 51,085,000.000 | Base | 120,202,403.38 | 120,509,208.28 | 99.25 | 306,804.90 | 0.00 | 306,804.90 |
| **US DOLLAR Total** | | | | | | | | |
| | 121,660,123.360 | Local | 121,116,661.28 | 121,423,466.18 | 100.00 | 306,804.90 | | 306,804.90 |
| Original Face: | 51,085,000.000 | Base | 121,116,661.28 | 121,423,466.18 | 100.00 | 306,804.90 | 0.00 | 306,804.90 |
| **FUND Total** | | | | | | | | |
| | 121,660,123.360 | Base | 121,116,661.28 | 121,423,466.18 | 100.00 | 306,804.90 | 0.00 | 306,804.90 |
| Original Face: | 51,085,000.000 | | | | | | | |

**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** | | | | | | | | |
| | 49,415.540 | Local | 49,415.54 | 49,415.54 | 0.00 | 0.00 | | 0.00 |
| | | Base | 49,415.54 | 49,415.54 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 583,873,923.190 | Local | 582,827,568.09 | 582,847,027.34 | 44.54 | 19,459.25 | | 19,459.25 |
| | | Base | 582,827,568.09 | 582,847,027.34 | 44.54 | 19,459.25 | 0.00 | 19,459.25 |
| **EQUITY** | | | | | | | | |
| | 84,849,371.490 | Local | 84,849,371.49 | 84,849,371.49 | 6.48 | 0.00 | | 0.00 |
| | | Base | 84,849,371.49 | 84,849,371.49 | 6.48 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 649,275,974.640 | Local | 648,262,556.85 | 640,797,221.33 | 48.97 | -7,465,335.52 | | -7,465,335.52 |
| Original Face: | 292,029,571.000 | Base | 648,262,556.85 | 640,797,221.33 | 48.97 | -7,465,335.52 | 0.00 | -7,465,335.52 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,318,048,684.860 | Local | 1,315,988,911.97 | 1,308,543,035.70 | 100.00 | -7,445,876.27 | | -7,445,876.27 |
| Original Face: | 292,029,571.000 | Base | 1,315,988,911.97 | 1,308,543,035.70 | 100.00 | -7,445,876.27 | 0.00 | -7,445,876.27 |
| **FUND Total** | | | | | | | | |
| | 1,318,048,684.860 | Base | 1,315,988,911.97 | 1,308,543,035.70 | 100.00 | -7,445,876.27 | 0.00 | -7,445,876.27 |
| Original Face: | 292,029,571.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 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** | | | | | | | | |
| | 3,126,105,405.880 | Local | 3,111,964,337.98 | 3,111,964,680.80 | 92.96 | 342.82 | | 342.82 |
| | | Base | 3,111,964,337.98 | 3,111,964,680.80 | 92.96 | 342.82 | 0.00 | 342.82 |
| **EQUITY** | | | | | | | | |
| | 44,586,475.000 | Local | 44,586,475.00 | 44,586,475.00 | 1.33 | 0.00 | | 0.00 |
| | | Base | 44,586,475.00 | 44,586,475.00 | 1.33 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 192,455,330.160 | Local | 191,111,782.57 | 191,154,922.36 | 5.71 | 43,139.79 | | 43,139.79 |
| Original Face: | 20,000,000.000 | Base | 191,111,782.57 | 191,154,922.36 | 5.71 | 43,139.79 | 0.00 | 43,139.79 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,363,197,211.010 | Local | 3,347,712,595.52 | 3,347,756,078.13 | 100.00 | 43,482.61 | | 43,482.61 |
| Original Face: | 20,000,000.000 | Base | 3,347,712,595.52 | 3,347,756,078.13 | 100.00 | 43,482.61 | 0.00 | 43,482.61 |
| **FUND Total** | | | | | | | | |
| | 3,363,197,211.010 | Base | 3,347,712,595.52 | 3,347,756,078.13 | 100.00 | 43,482.61 | 0.00 | 43,482.61 |
| Original Face: | 20,000,000.000 | | | | | | | |

**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** | | | | | | | | |
| | 49,999.730 | Local | 49,999.73 | 49,999.73 | 0.00 | 0.00 | | 0.00 |
| | | Base | 49,999.73 | 49,999.73 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 1,934,938,387.620 | Local | 1,929,281,329.55 | 1,929,394,970.02 | 63.98 | 113,640.47 | | 113,640.47 |
| | | Base | 1,929,281,329.55 | 1,929,394,970.02 | 63.98 | 113,640.47 | 0.00 | 113,640.47 |
| **EQUITY** | | | | | | | | |
| | 64,257,607.500 | Local | 64,257,607.50 | 64,257,607.50 | 2.13 | 0.00 | | 0.00 |
| | | Base | 64,257,607.50 | 64,257,607.50 | 2.13 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 1,030,000,000.000 | Local | 1,021,360,442.55 | 1,021,711,440.30 | 33.88 | 350,997.75 | | 350,997.75 |
| | | Base | 1,021,360,442.55 | 1,021,711,440.30 | 33.88 | 350,997.75 | 0.00 | 350,997.75 |
| **US DOLLAR Total** | | | | | | | | |
| | 3,029,245,994.850 | Local | 3,014,949,379.33 | 3,015,414,017.55 | 100.00 | 464,638.22 | | 464,638.22 |
| | | Base | 3,014,949,379.33 | 3,015,414,017.55 | 100.00 | 464,638.22 | 0.00 | 464,638.22 |
| **FUND Total** | | | | | | | | |
| | 3,029,245,994.850 | Base | 3,014,949,379.33 | 3,015,414,017.55 | 100.00 | 464,638.22 | 0.00 | 464,638.22 |

**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** | | | | | | | | |
| | 6,953,944.240 | Local | 6,954,639.64 | 6,954,639.64 | 1.58 | 0.00 | | 0.00 |
| | | Base | 6,954,639.64 | 6,954,639.64 | 1.58 | 0.00 | 0.00 | 0.00 |
| **FIXED INCOME** | | | | | | | | |
| | 424,855,000.000 | Local | 432,695,118.03 | 433,510,821.12 | 98.42 | 815,703.09 | | 815,703.09 |
| Original Face: | 155,213,326.930 | Base | 432,695,118.03 | 433,510,821.12 | 98.42 | 815,703.09 | 0.00 | 815,703.09 |
| **US DOLLAR Total** | | | | | | | | |
| | 431,808,944.240 | Local | 439,649,757.67 | 440,465,460.76 | 100.00 | 815,703.09 | | 815,703.09 |
| Original Face: | 155,213,326.930 | Base | 439,649,757.67 | 440,465,460.76 | 100.00 | 815,703.09 | 0.00 | 815,703.09 |
| **FUND Total** | | | | | | | | |
| | 431,808,944.240 | Base | 439,649,757.67 | 440,465,460.76 | 100.00 | 815,703.09 | 0.00 | 815,703.09 |
| Original Face: | 155,213,326.930 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | -10,080.710 | Local | -10,080.71 | -10,080.71 | 0.00 | 0.00 | | 0.00 |
| | | Base | -10,080.71 | -10,080.71 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 113,279,305.080 | Local | 112,888,202.15 | 112,888,925.99 | 19.13 | 723.84 | | 723.84 |
| | | Base | 112,888,202.15 | 112,888,925.99 | 19.13 | 723.84 | 0.00 | 723.84 |
| **FIXED INCOME** | | | | | | | | |
| | 498,062,398.720 | Local | 499,700,972.60 | 477,069,371.60 | 80.86 | -22,631,601.00 | | -22,631,601.00 |
| Original Face: | 285,878,244.000 | Base | 499,700,972.60 | 477,069,371.60 | 80.86 | -22,631,601.00 | 0.00 | -22,631,601.00 |
| **US DOLLAR Total** | | | | | | | | |
| | 611,331,623.090 | Local | 612,579,094.04 | 589,948,216.88 | 100.00 | -22,630,877.16 | | -22,630,877.16 |
| Original Face: | 285,878,244.000 | Base | 612,579,094.04 | 589,948,216.88 | 100.00 | -22,630,877.16 | 0.00 | -22,630,877.16 |
| **FUND Total** | | | | | | | | |
| | 611,331,623.090 | Base | 612,579,094.04 | 589,948,216.88 | 100.00 | -22,630,877.16 | 0.00 | -22,630,877.16 |
| Original Face: | 285,878,244.000 | | | | | | | |

**Base Currency:USD - US DOLLAR**

| | | | Units | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | | |
| | 49,999.970 | 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** | | | | | | | | | |
| | 1,906,969,421.050 | Local | 1,905,396,534.65 | 1,905,409,176.21 | 85.57 | 12,641.56 | | | 12,641.56 |
| | | Base | 1,905,396,534.65 | 1,905,409,176.21 | 85.57 | 12,641.56 | | 0.00 | 12,641.56 |
| **EQUITY** | | | | | | | | | |
| | 321,293,475.780 | Local | 321,293,475.78 | 321,293,475.78 | 14.43 | 0.00 | | | 0.00 |
| | | Base | 321,293,475.78 | 321,293,475.78 | 14.43 | 0.00 | | 0.00 | 0.00 |
| **US DOLLAR Total** | | | | | | | | | |
| | 2,228,312,896.800 | Local | 2,226,740,010.40 | 2,226,752,651.96 | 100.00 | 12,641.56 | | | 12,641.56 |
| | | Base | 2,226,740,010.40 | 2,226,752,651.96 | 100.00 | 12,641.56 | | 0.00 | 12,641.56 |
| **FUND Total** | | | | | | | | | |
| | 2,228,312,896.800 | Base | 2,226,740,010.40 | 2,226,752,651.96 | 100.00 | 12,641.56 | | 0.00 | 12,641.56 |

**Base Currency:USD - US DOLLAR**

| | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | Exchange Rate: | 1.000000 | |
| **CASH** | | | | | | | | |
| | 50,000.000 | Local | 50,000.00 | 50,000.00 | 0.03 | 0.00 | | 0.00 |
| | | Base | 50,000.00 | 50,000.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 41,181,314.820 | Local | 41,104,124.74 | 41,104,124.76 | 22.00 | 0.02 | | 0.02 |
| | | Base | 41,104,124.74 | 41,104,124.76 | 22.00 | 0.02 | 0.00 | 0.02 |
| **FIXED INCOME** | | | | | | | | |
| | 156,232,087.680 | Local | 156,220,951.52 | 145,719,301.23 | 77.98 | -10,501,650.29 | | -10,501,650.29 |
| Original Face: | 148,287,330.000 | Base | 156,220,951.52 | 145,719,301.23 | 77.98 | -10,501,650.29 | 0.00 | -10,501,650.29 |
| **US DOLLAR Total** | | | | | | | | |
| | 197,463,402.500 | Local | 197,375,076.26 | 186,873,425.99 | 100.00 | -10,501,650.27 | | -10,501,650.27 |
| Original Face: | 148,287,330.000 | Base | 197,375,076.26 | 186,873,425.99 | 100.00 | -10,501,650.27 | 0.00 | -10,501,650.27 |
| **FUND Total** | | | | | | | | |
| | 197,463,402.500 | Base | 197,375,076.26 | 186,873,425.99 | 100.00 | -10,501,650.27 | 0.00 | -10,501,650.27 |
| Original Face: | 148,287,330.000 | | | | | | | |

**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** | | | | | | | | |
| | 966,436.550 | Local | 966,436.55 | 966,436.55 | 0.08 | 0.00 | | 0.00 |
| | | Base | 966,436.55 | 966,436.55 | 0.08 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 739,528,007.130 | Local | 736,673,630.17 | 736,622,063.60 | 64.77 | -51,566.57 | | -51,566.57 |
| | | Base | 736,673,630.17 | 736,622,063.60 | 64.77 | -51,566.57 | 0.00 | -51,566.57 |
| **FIXED INCOME** | | | | | | | | |
| | 401,071,409.490 | Local | 400,431,688.18 | 399,645,394.52 | 35.14 | -786,293.66 | | -786,293.66 |
| Original Face: | 403,675,264.000 | Base | 400,431,688.18 | 399,645,394.52 | 35.14 | -786,293.66 | 0.00 | -786,293.66 |
| **US DOLLAR Total** | | | | | | | | |
| | 1,141,565,853.170 | Local | 1,138,071,754.90 | 1,137,233,894.67 | 100.00 | -837,860.23 | | -837,860.23 |
| Original Face: | 403,675,264.000 | Base | 1,138,071,754.90 | 1,137,233,894.67 | 100.00 | -837,860.23 | 0.00 | -837,860.23 |
| **FUND Total** | | | | | | | | |
| | 1,141,565,853.170 | Base | 1,138,071,754.90 | 1,137,233,894.67 | 100.00 | -837,860.23 | 0.00 | -837,860.23 |
| Original Face: | 403,675,264.000 | | | | | | | |

**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** | | | | | | | | |
| | 0.010 | Local | 0.01 | 0.01 | 0.00 | 0.00 | | 0.00 |
| | | Base | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT** | | | | | | | | |
| | 398,942,615.850 | Local | 397,359,406.82 | 397,351,571.26 | 100.00 | -7,835.56 | | -7,835.56 |
| | | Base | 397,359,406.82 | 397,351,571.26 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |
| **US DOLLAR Total** | | | | | | | | |
| | 398,942,615.860 | Local | 397,359,406.83 | 397,351,571.27 | 100.00 | -7,835.56 | | -7,835.56 |
| | | Base | 397,359,406.83 | 397,351,571.27 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |
| **FUND Total** | | | | | | | | |
| | 398,942,615.860 | Base | 397,359,406.83 | 397,351,571.27 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |

**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** | | | | | | | | |
| | 246.180 | Local | 246.18 | 246.18 | 0.00 | 0.00 | | 0.00 |
| | | Base | 246.18 | 246.18 | 0.00 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | |
| | 58,622.000 | Local | 23,681,888.00 | 32,993,844.96 | 100.00 | 9,311,956.96 | | 9,311,956.96 |
| | | Base | 23,681,888.00 | 32,993,844.96 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |
| **US DOLLAR Total** | | | | | | | | |
| | 58,868.180 | Local | 23,682,134.18 | 32,994,091.14 | 100.00 | 9,311,956.96 | | 9,311,956.96 |
| | | Base | 23,682,134.18 | 32,994,091.14 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |
| **FUND Total** | | | | | | | | |
| | 58,868.180 | Base | 23,682,134.18 | 32,994,091.14 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |

**Base Currency:USD - US DOLLAR**

| | | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | | |
| | | 1,288.030 | Local | 1,288.03 | 1,288.03 | 0.01 | 0.00 | | 0.00 |
| | | | Base | 1,288.03 | 1,288.03 | 0.01 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | | 27,913.000 | Local | 10,763,090.01 | 13,444,281.10 | 99.99 | 2,681,191.09 | | 2,681,191.09 |
| | | | Base | 10,763,090.01 | 13,444,281.10 | 99.99 | 2,681,191.09 | 0.00 | 2,681,191.09 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 29,201.030 | Local | 10,764,378.04 | 13,445,569.13 | 100.00 | 2,681,191.09 | | 2,681,191.09 |
| | | | Base | 10,764,378.04 | 13,445,569.13 | 100.00 | 2,681,191.09 | 0.00 | 2,681,191.09 |
| **FUND Total** | | | | | | | | | |
| | | 29,201.030 | Base | 10,764,378.04 | 13,445,569.13 | 100.00 | 2,681,191.09 | 0.00 | 2,681,191.09 |

**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** | | | | | | | | | |
| | | 3,396.740 | Local | 3,396.74 | 3,396.74 | 0.04 | 0.00 | | 0.00 |
| | | | Base | 3,396.74 | 3,396.74 | 0.04 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | | 86,531.000 | Local | 7,928,219.93 | 9,293,429.40 | 99.96 | 1,365,209.47 | | 1,365,209.47 |
| | | | Base | 7,928,219.93 | 9,293,429.40 | 99.96 | 1,365,209.47 | 0.00 | 1,365,209.47 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 89,927.740 | Local | 7,931,616.67 | 9,296,826.14 | 100.00 | 1,365,209.47 | | 1,365,209.47 |
| | | | Base | 7,931,616.67 | 9,296,826.14 | 100.00 | 1,365,209.47 | 0.00 | 1,365,209.47 |
| **FUND Total** | | | | | | | | | |
| | | 89,927.740 | Base | 7,931,616.67 | 9,296,826.14 | 100.00 | 1,365,209.47 | 0.00 | 1,365,209.47 |

**Base Currency:USD - US DOLLAR**

| | | Units | | Total Cost | Market Value | % Currency % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|---|---|
| **US DOLLAR** | | | | | | | Exchange Rate: | 1.000000 | |
| **CASH EQUIVALENT** | | | | | | | | | |
| | | 3,488.600 | Local | 3,488.60 | 3,488.60 | 0.01 | 0.00 | | 0.00 |
| | | | Base | 3,488.60 | 3,488.60 | 0.01 | 0.00 | 0.00 | 0.00 |
| **EQUITY** | | | | | | | | | |
| | | 703,784.000 | Local | 37,950,445.60 | 36,236,746.00 | 99.99 | -1,713,699.60 | | -1,713,699.60 |
| | | | Base | 37,950,445.60 | 36,236,746.00 | 99.99 | -1,713,699.60 | 0.00 | -1,713,699.60 |
| **US DOLLAR Total** | | | | | | | | | |
| | | 707,272.600 | Local | 37,953,934.20 | 36,240,234.60 | 100.00 | -1,713,699.60 | | -1,713,699.60 |
| | | | Base | 37,953,934.20 | 36,240,234.60 | 100.00 | -1,713,699.60 | 0.00 | -1,713,699.60 |
| **FUND Total** | | | | | | | | | |
| | | 707,272.600 | Base | 37,953,934.20 | 36,240,234.60 | 100.00 | -1,713,699.60 | 0.00 | -1,713,699.60 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 699,730.510 | 699,730.51 | 699,730.51 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 699,730.510 | 699,730.51 | 699,730.51 | 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 |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 22,689,625.000 | 949,863,225.97 | 1,365,598,289.84 | 99.95 | 415,735,063.87 | 0.00 | 415,735,063.87 |
| **EQUITY Total** | 22,689,625.000 | 949,863,225.97 | 1,365,598,289.84 | 99.95 | 415,735,063.87 | 0.00 | 415,735,063.87 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 23,389,355.510 | 950,562,956.48 | 1,366,298,020.35 | 100.00 | 415,735,063.87 | 0.00 | 415,735,063.87 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 437,182.350 | 437,182.35 | 437,182.35 | 0.05 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 437,182.350 | 437,182.35 | 437,182.35 | 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 |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 29,270,499.000 | 707,051,726.17 | 921,363,030.16 | 99.95 | 214,311,303.99 | 0.00 | 214,311,303.99 |
| **EQUITY Total** | 29,270,499.000 | 707,051,726.17 | 921,363,030.16 | 99.95 | 214,311,303.99 | 0.00 | 214,311,303.99 |

# Holdings

Asset Summary

*As of:* *August 31, 2024*

ST OF AZ POOL 204 SMALL CAP
STATE OF ARIZONA
FUND: ATZ5

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 29,707,681.350 | 707,488,908.52 | 921,800,212.51 | 100.00 | 214,311,303.99 | 0.00 | 214,311,303.99 |

**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 | | | | | | | |
| | 175,602,975.300 | 174,670,236.84 | 174,670,000.65 | 5.84 | -236.19 | 0.00 | -236.19 |
| **CASH EQUIVALENT Total** | | | | | | | |
| | 175,602,975.300 | 174,670,236.84 | 174,670,000.65 | 5.84 | -236.19 | 0.00 | -236.19 |

**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 | 53,204,378.84 | 1.78 | -6,162,906.16 | 0.00 | -6,162,906.16 |
| **EQUITY Total** | 1,082,687.000 | 59,367,285.00 | 53,204,378.84 | 1.78 | -6,162,906.16 | 0.00 | -6,162,906.16 |

**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 | 2,810,304,755.870 | 2,824,166,325.61 | 2,764,982,965.77 | 92.39 | -59,183,359.84 | 0.00 | -59,183,359.84 |
| **FIXED INCOME Total** | 2,810,304,755.870 | 2,824,166,325.61 | 2,764,982,965.77 | 92.39 | -59,183,359.84 | 0.00 | -59,183,359.84 |

**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** | 2,986,990,418.170 | 3,058,203,847.45 | 2,992,857,345.26 | 100.00 | -65,346,502.19 | 0.00 | -65,346,502.19 |

**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 | -38,453.290 | -38,453.29 | -38,453.29 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -38,453.290 | -38,453.29 | -38,453.29 | 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 | 159,901,311.020 | 159,479,208.40 | 159,478,485.60 | 22.87 | -722.80 | 0.00 | -722.80 |
| **CASH EQUIVALENT Total** | 159,901,311.020 | 159,479,208.40 | 159,478,485.60 | 22.87 | -722.80 | 0.00 | -722.80 |

**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 | 544,472,978.950 | 543,795,378.55 | 537,796,727.68 | 77.12 | -5,998,650.87 | 0.00 | -5,998,650.87 |
| **FIXED INCOME Total** | 544,472,978.950 | 543,795,378.55 | 537,796,727.68 | 77.12 | -5,998,650.87 | 0.00 | -5,998,650.87 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 704,335,836.680 | 703,236,133.66 | 697,236,759.99 | 100.00 | -5,999,373.67 | 0.00 | -5,999,373.67 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 15,924.790 | 15,924.79 | 15,924.79 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 15,924.790 | 15,924.79 | 15,924.79 | 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 | 126,004,559.030 | 126,004,559.03 | 126,004,559.03 | 58.05 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 126,004,559.030 | 126,004,559.03 | 126,004,559.03 | 58.05 | 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 |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 93,176,781.230 | 93,999,602.26 | 91,041,339.52 | 41.94 | -2,958,262.74 | 0.00 | -2,958,262.74 |
| **FIXED INCOME Total** | 93,176,781.230 | 93,999,602.26 | 91,041,339.52 | 41.94 | -2,958,262.74 | 0.00 | -2,958,262.74 |

**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** | 219,197,265.050 | 220,020,086.08 | 217,061,823.34 | 100.00 | -2,958,262.74 | 0.00 | -2,958,262.74 |

**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 | 11,871,191.400 | 11,871,191.40 | 11,871,191.40 | 0.36 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 11,871,191.400 | 11,871,191.40 | 11,871,191.40 | 0.36 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 23,989,002.000 | 1,156,683,546.41 | 3,263,605,980.08 | 99.64 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |
| **EQUITY Total** | 23,989,002.000 | 1,156,683,546.41 | 3,263,605,980.08 | 99.64 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 35,860,193.400 | 1,168,554,737.81 | 3,275,477,171.48 | 100.00 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 50,000.030 | 50,000.03 | 50,000.03 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 50,000.030 | 50,000.03 | 50,000.03 | 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 | 1,530,849,716.480 | 1,523,770,312.37 | 1,524,260,137.83 | 57.52 | 489,825.46 | 0.00 | 489,825.46 |
| **CASH EQUIVALENT Total** | 1,530,849,716.480 | 1,523,770,312.37 | 1,524,260,137.83 | 57.52 | 489,825.46 | 0.00 | 489,825.46 |

**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 | 166,369,850.630 | 166,369,850.63 | 166,369,850.63 | 6.28 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 166,369,850.630 | 166,369,850.63 | 166,369,850.63 | 6.28 | 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 | 966,917,708.310 | 965,459,259.49 | 959,361,752.49 | 36.20 | -6,097,507.00 | 0.00 | -6,097,507.00 |
| **FIXED INCOME Total** | 966,917,708.310 | 965,459,259.49 | 959,361,752.49 | 36.20 | -6,097,507.00 | 0.00 | -6,097,507.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 2,664,187,275.450 | 2,655,649,422.52 | 2,650,041,740.98 | 100.00 | -5,607,681.54 | 0.00 | -5,607,681.54 |

**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 | -133,750.010 | -133,750.01 | -133,750.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -133,750.010 | -133,750.01 | -133,750.01 | 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 | 1,904,954,271.200 | 1,895,241,293.95 | 1,895,680,130.90 | 35.12 | 438,836.95 | 0.00 | 438,836.95 |
| **CASH EQUIVALENT Total** | 1,904,954,271.200 | 1,895,241,293.95 | 1,895,680,130.90 | 35.12 | 438,836.95 | 0.00 | 438,836.95 |

**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 | 333,592,469.840 | 333,592,469.84 | 333,592,469.84 | 6.18 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 333,592,469.840 | 333,592,469.84 | 333,592,469.84 | 6.18 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 3,198,453,105.380 | 3,196,164,054.51 | 3,168,940,996.52 | 58.70 | -27,223,057.99 | 0.00 | -27,223,057.99 |
| **FIXED INCOME Total** | 3,198,453,105.380 | 3,196,164,054.51 | 3,168,940,996.52 | 58.70 | -27,223,057.99 | 0.00 | -27,223,057.99 |

# Holdings

Asset Summary

*As of:* *August 31, 2024*

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

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 5,436,866,096.410 | 5,424,864,068.29 | 5,398,079,847.25 | 100.00 | -26,784,221.04 | 0.00 | -26,784,221.04 |

**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 | 914,257.900 | 914,257.90 | 914,257.90 | 0.75 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 914,257.900 | 914,257.90 | 914,257.90 | 0.75 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 120,745,865.460 | 120,202,403.38 | 120,509,208.28 | 99.25 | 306,804.90 | 0.00 | 306,804.90 |
| **FIXED INCOME Total** | 120,745,865.460 | 120,202,403.38 | 120,509,208.28 | 99.25 | 306,804.90 | 0.00 | 306,804.90 |

**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** | 121,660,123.360 | 121,116,661.28 | 121,423,466.18 | 100.00 | 306,804.90 | 0.00 | 306,804.90 |

**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 | 49,415.540 | 49,415.54 | 49,415.54 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 49,415.540 | 49,415.54 | 49,415.54 | 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 | 583,873,923.190 | 582,827,568.09 | 582,847,027.34 | 44.54 | 19,459.25 | 0.00 | 19,459.25 |
| **CASH EQUIVALENT Total** | 583,873,923.190 | 582,827,568.09 | 582,847,027.34 | 44.54 | 19,459.25 | 0.00 | 19,459.25 |

**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 | 84,849,371.490 | 84,849,371.49 | 84,849,371.49 | 6.48 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 84,849,371.490 | 84,849,371.49 | 84,849,371.49 | 6.48 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 649,275,974.640 | 648,262,556.85 | 640,797,221.33 | 48.97 | -7,465,335.52 | 0.00 | -7,465,335.52 |
| **FIXED INCOME Total** | 649,275,974.640 | 648,262,556.85 | 640,797,221.33 | 48.97 | -7,465,335.52 | 0.00 | -7,465,335.52 |

**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** | 1,318,048,684.860 | 1,315,988,911.97 | 1,308,543,035.70 | 100.00 | -7,445,876.27 | 0.00 | -7,445,876.27 |

**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 | 3,126,105,405.880 | 3,111,964,337.98 | 3,111,964,680.80 | 92.96 | 342.82 | 0.00 | 342.82 |
| **CASH EQUIVALENT Total** | 3,126,105,405.880 | 3,111,964,337.98 | 3,111,964,680.80 | 92.96 | 342.82 | 0.00 | 342.82 |

**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 | 44,586,475.000 | 44,586,475.00 | 44,586,475.00 | 1.33 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 44,586,475.000 | 44,586,475.00 | 44,586,475.00 | 1.33 | 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 | | | | | | | |
| | 192,455,330.160 | 191,111,782.57 | 191,154,922.36 | 5.71 | 43,139.79 | 0.00 | 43,139.79 |
| **FIXED INCOME Total** | | | | | | | |
| | 192,455,330.160 | 191,111,782.57 | 191,154,922.36 | 5.71 | 43,139.79 | 0.00 | 43,139.79 |

# Holdings

Asset Summary

*As of:* *August 31, 2024*

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

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 3,363,197,211.010 | 3,347,712,595.52 | 3,347,756,078.13 | 100.00 | 43,482.61 | 0.00 | 43,482.61 |

**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 | 49,999.730 | 49,999.73 | 49,999.73 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 49,999.730 | 49,999.73 | 49,999.73 | 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 | 1,934,938,387.620 | 1,929,281,329.55 | 1,929,394,970.02 | 63.98 | 113,640.47 | 0.00 | 113,640.47 |
| **CASH EQUIVALENT Total** | 1,934,938,387.620 | 1,929,281,329.55 | 1,929,394,970.02 | 63.98 | 113,640.47 | 0.00 | 113,640.47 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 64,257,607.500 | 64,257,607.50 | 64,257,607.50 | 2.13 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 64,257,607.500 | 64,257,607.50 | 64,257,607.50 | 2.13 | 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 | 1,030,000,000.000 | 1,021,360,442.55 | 1,021,711,440.30 | 33.88 | 350,997.75 | 0.00 | 350,997.75 |
| **FIXED INCOME Total** | 1,030,000,000.000 | 1,021,360,442.55 | 1,021,711,440.30 | 33.88 | 350,997.75 | 0.00 | 350,997.75 |

# Holdings

Asset Summary

*As of:* *August 31, 2024*

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

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 3,029,245,994.850 | 3,014,949,379.33 | 3,015,414,017.55 | 100.00 | 464,638.22 | 0.00 | 464,638.22 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | | | | | | | |
| | 6,953,944.240 | 6,954,639.64 | 6,954,639.64 | 1.58 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | | | | | | | |
| | 6,953,944.240 | 6,954,639.64 | 6,954,639.64 | 1.58 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 424,855,000.000 | 432,695,118.03 | 433,510,821.12 | 98.42 | 815,703.09 | 0.00 | 815,703.09 |
| **FIXED INCOME Total** | 424,855,000.000 | 432,695,118.03 | 433,510,821.12 | 98.42 | 815,703.09 | 0.00 | 815,703.09 |

**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** | 431,808,944.240 | 439,649,757.67 | 440,465,460.76 | 100.00 | 815,703.09 | 0.00 | 815,703.09 |

**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 | -10,080.710 | -10,080.71 | -10,080.71 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | -10,080.710 | -10,080.71 | -10,080.71 | 0.00 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 113,279,305.080 | 112,888,202.15 | 112,888,925.99 | 19.13 | 723.84 | 0.00 | 723.84 |
| **CASH EQUIVALENT Total** | 113,279,305.080 | 112,888,202.15 | 112,888,925.99 | 19.13 | 723.84 | 0.00 | 723.84 |

**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 | 498,062,398.720 | 499,700,972.60 | 477,069,371.60 | 80.86 | -22,631,601.00 | 0.00 | -22,631,601.00 |
| **FIXED INCOME Total** | 498,062,398.720 | 499,700,972.60 | 477,069,371.60 | 80.86 | -22,631,601.00 | 0.00 | -22,631,601.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 611,331,623.090 | 612,579,094.04 | 589,948,216.88 | 100.00 | -22,630,877.16 | 0.00 | -22,630,877.16 |

**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 | 1,906,969,421.050 | 1,905,396,534.65 | 1,905,409,176.21 | 85.57 | 12,641.56 | 0.00 | 12,641.56 |
| **CASH EQUIVALENT Total** | 1,906,969,421.050 | 1,905,396,534.65 | 1,905,409,176.21 | 85.57 | 12,641.56 | 0.00 | 12,641.56 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 321,293,475.780 | 321,293,475.78 | 321,293,475.78 | 14.43 | 0.00 | 0.00 | 0.00 |
| **EQUITY Total** | 321,293,475.780 | 321,293,475.78 | 321,293,475.78 | 14.43 | 0.00 | 0.00 | 0.00 |

# Holdings

Asset Summary

*As of:* *August 31, 2024*

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

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 2,228,312,896.800 | 2,226,740,010.40 | 2,226,752,651.96 | 100.00 | 12,641.56 | 0.00 | 12,641.56 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 50,000.000 | 50,000.00 | 50,000.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 50,000.000 | 50,000.00 | 50,000.00 | 0.03 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 41,181,314.820 | 41,104,124.74 | 41,104,124.76 | 22.00 | 0.02 | 0.00 | 0.02 |
| **CASH EQUIVALENT Total** | 41,181,314.820 | 41,104,124.74 | 41,104,124.76 | 22.00 | 0.02 | 0.00 | 0.02 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FIXED INCOME** | | | | | | | |
| US DOLLAR | 156,232,087.680 | 156,220,951.52 | 145,719,301.23 | 77.98 | -10,501,650.29 | 0.00 | -10,501,650.29 |
| **FIXED INCOME Total** | 156,232,087.680 | 156,220,951.52 | 145,719,301.23 | 77.98 | -10,501,650.29 | 0.00 | -10,501,650.29 |

# Holdings

Asset Summary

*As of:* *August 31, 2024*

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

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 197,463,402.500 | 197,375,076.26 | 186,873,425.99 | 100.00 | -10,501,650.27 | 0.00 | -10,501,650.27 |

**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 | 966,436.550 | 966,436.55 | 966,436.55 | 0.08 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 966,436.550 | 966,436.55 | 966,436.55 | 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 | 739,528,007.130 | 736,673,630.17 | 736,622,063.60 | 64.77 | -51,566.57 | 0.00 | -51,566.57 |
| **CASH EQUIVALENT Total** | 739,528,007.130 | 736,673,630.17 | 736,622,063.60 | 64.77 | -51,566.57 | 0.00 | -51,566.57 |

**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 | 401,071,409.490 | 400,431,688.18 | 399,645,394.52 | 35.14 | -786,293.66 | 0.00 | -786,293.66 |
| **FIXED INCOME Total** | 401,071,409.490 | 400,431,688.18 | 399,645,394.52 | 35.14 | -786,293.66 | 0.00 | -786,293.66 |

**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** | 1,141,565,853.170 | 1,138,071,754.90 | 1,137,233,894.67 | 100.00 | -837,860.23 | 0.00 | -837,860.23 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH** | | | | | | | |
| US DOLLAR | 0.010 | 0.01 | 0.01 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH Total** | 0.010 | 0.01 | 0.01 | 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 | 398,942,615.850 | 397,359,406.82 | 397,351,571.26 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |
| **CASH EQUIVALENT Total** | 398,942,615.850 | 397,359,406.82 | 397,351,571.26 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |

# Holdings

Asset Summary

*As of:* *August 31, 2024*

ST OF AZ POOL 123 ST FIXED INC
STATE OF ARIZONA
FUND: ATZN

*View Date:* *September 3, 2024*

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 398,942,615.860 | 397,359,406.83 | 397,351,571.27 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 246.180 | 246.18 | 246.18 | 0.00 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 246.180 | 246.18 | 246.18 | 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 | 58,622.000 | 23,681,888.00 | 32,993,844.96 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |
| **EQUITY Total** | 58,622.000 | 23,681,888.00 | 32,993,844.96 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |

**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** | 58,868.180 | 23,682,134.18 | 32,994,091.14 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |

**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 | 1,288.030 | 1,288.03 | 1,288.03 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 1,288.030 | 1,288.03 | 1,288.03 | 0.01 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 27,913.000 | 10,763,090.01 | 13,444,281.10 | 99.99 | 2,681,191.09 | 0.00 | 2,681,191.09 |
| **EQUITY Total** | 27,913.000 | 10,763,090.01 | 13,444,281.10 | 99.99 | 2,681,191.09 | 0.00 | 2,681,191.09 |

**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** | 29,201.030 | 10,764,378.04 | 13,445,569.13 | 100.00 | 2,681,191.09 | 0.00 | 2,681,191.09 |

**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 | 3,396.740 | 3,396.74 | 3,396.74 | 0.04 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 3,396.740 | 3,396.74 | 3,396.74 | 0.04 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 86,531.000 | 7,928,219.93 | 9,293,429.40 | 99.96 | 1,365,209.47 | 0.00 | 1,365,209.47 |
| **EQUITY Total** | 86,531.000 | 7,928,219.93 | 9,293,429.40 | 99.96 | 1,365,209.47 | 0.00 | 1,365,209.47 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 89,927.740 | 7,931,616.67 | 9,296,826.14 | 100.00 | 1,365,209.47 | 0.00 | 1,365,209.47 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **CASH EQUIVALENT** | | | | | | | |
| US DOLLAR | 3,488.600 | 3,488.60 | 3,488.60 | 0.01 | 0.00 | 0.00 | 0.00 |
| **CASH EQUIVALENT Total** | 3,488.600 | 3,488.60 | 3,488.60 | 0.01 | 0.00 | 0.00 | 0.00 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **EQUITY** | | | | | | | |
| US DOLLAR | 703,784.000 | 37,950,445.60 | 36,236,746.00 | 99.99 | -1,713,699.60 | 0.00 | -1,713,699.60 |
| **EQUITY Total** | 703,784.000 | 37,950,445.60 | 36,236,746.00 | 99.99 | -1,713,699.60 | 0.00 | -1,713,699.60 |

**Base Currency: USD - US DOLLAR**

| | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| **FUND Total** | 707,272.600 | 37,953,934.20 | 36,240,234.60 | 100.00 | -1,713,699.60 | 0.00 | -1,713,699.60 |

**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 | | | | | | | |
| | 699,730.510 | 699,730.51 | 699,730.51 | 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 |
| EQUITY | | | | | | | |
| | 22,689,625.000 | 949,863,225.97 | 1,365,598,289.84 | 99.95 | 415,735,063.87 | 0.00 | 415,735,063.87 |
| | | | | | 473,412,654.78 GN | 0.00 GN | 473,412,654.78 GN |
| | | | | | -57,677,590.91 LS | 0.00 LS | -57,677,590.91 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 23,389,355.510 | 950,562,956.48 | 1,366,298,020.35 | 100.00 | 415,735,063.87 | 0.00 | 415,735,063.87 |
| | | | | | 473,412,654.78 GN | 0.00 GN | 473,412,654.78 GN |
| | | | | | -57,677,590.91 LS | 0.00 LS | -57,677,590.91 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 EQUIVALENT | | | | | | | |
| | 437,182.350 | 437,182.35 | 437,182.35 | 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 |
| EQUITY | | | | | | | |
| | 29,270,499.000 | 707,051,726.17 | 921,363,030.16 | 99.95 | 214,311,303.99 | 0.00 | 214,311,303.99 |
| | | | | | 286,739,217.57 GN | 0.00 GN | 286,739,217.57 GN |
| | | | | | -72,427,913.58 LS | 0.00 LS | -72,427,913.58 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 29,707,681.350 | 707,488,908.52 | 921,800,212.51 | 100.00 | 214,311,303.99 | 0.00 | 214,311,303.99 |
| | | | | | 286,739,217.57 GN | 0.00 GN | 286,739,217.57 GN |
| | | | | | -72,427,913.58 LS | 0.00 LS | -72,427,913.58 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 | | | | | | | |
| | 175,602,975.300 | 174,670,236.84 | 174,670,000.65 | 5.84 | -236.19 | 0.00 | -236.19 |
| | | | | | 3,123.31 GN | 0.00 GN | 3,123.31 GN |
| | | | | | -3,359.50 LS | 0.00 LS | -3,359.50 LS |
| EQUITY | | | | | | | |
| | 1,082,687.000 | 59,367,285.00 | 53,204,378.84 | 1.78 | -6,162,906.16 | 0.00 | -6,162,906.16 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | -6,162,906.16 LS | 0.00 LS | -6,162,906.16 LS |
| FIXED INCOME | | | | | | | |
| | 2,810,304,755.870 | 2,824,166,325.61 | 2,764,982,965.77 | 92.39 | -59,183,359.84 | 0.00 | -59,183,359.84 |
| | | | | | 26,326,532.68 GN | 0.00 GN | 26,326,532.68 GN |
| | | | | | -85,509,892.52 LS | 0.00 LS | -85,509,892.52 LS |
| Original Face: | 2,429,780,134.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 2,986,990,418.170 | 3,058,203,847.45 | 2,992,857,345.26 | 100.00 | -65,346,502.19 | 0.00 | -65,346,502.19 |
| | | | | | 26,329,655.99 GN | 0.00 GN | 26,329,655.99 GN |
| | | | | | -91,676,158.18 LS | 0.00 LS | -91,676,158.18 LS |
| Original Face: | 2,429,780,134.000 | | | | | | |

**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 | | | | | | | |
| | -38,453.290 | -38,453.29 | -38,453.29 | 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 | | | | | | | |
| | 159,901,311.020 | 159,479,208.40 | 159,478,485.60 | 22.87 | -722.80 | 0.00 | -722.80 |
| | | | | | 1,922.30 GN | 0.00 GN | 1,922.30 GN |
| | | | | | -2,645.10 LS | 0.00 LS | -2,645.10 LS |
| FIXED INCOME | | | | | | | |
| | 544,472,978.950 | 543,795,378.55 | 537,796,727.68 | 77.12 | -5,998,650.87 | 0.00 | -5,998,650.87 |
| | | | | | 2,220,889.19 GN | 0.00 GN | 2,220,889.19 GN |
| | | | | | -8,219,540.06 LS | 0.00 LS | -8,219,540.06 LS |
| Original Face: | 209,916,732.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 704,335,836.680 | 703,236,133.66 | 697,236,759.99 | 100.00 | -5,999,373.67 | 0.00 | -5,999,373.67 |
| | | | | | 2,222,811.49 GN | 0.00 GN | 2,222,811.49 GN |
| | | | | | -8,222,185.16 LS | 0.00 LS | -8,222,185.16 LS |
| Original Face: | 209,916,732.000 | | | | | | |

**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 | | | | | | | |
| | 15,924.790 | 15,924.79 | 15,924.79 | 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 | | | | | | | |
| | 126,004,559.030 | 126,004,559.03 | 126,004,559.03 | 58.05 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 93,176,781.230 | 93,999,602.26 | 91,041,339.52 | 41.94 | -2,958,262.74 | 0.00 | -2,958,262.74 |
| | | | | | 157,467.57 GN | 0.00 GN | 157,467.57 GN |
| | | | | | -3,115,730.31 LS | 0.00 LS | -3,115,730.31 LS |
| Original Face: | 112,263,606.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 219,197,265.050 | 220,020,086.08 | 217,061,823.34 | 100.00 | -2,958,262.74 | 0.00 | -2,958,262.74 |
| | | | | | 157,467.57 GN | 0.00 GN | 157,467.57 GN |
| | | | | | -3,115,730.31 LS | 0.00 LS | -3,115,730.31 LS |
| Original Face: | 112,263,606.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 11,871,191.400 | 11,871,191.40 | 11,871,191.40 | 0.36 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 23,989,002.000 | 1,156,683,546.41 | 3,263,605,980.08 | 99.64 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |
| | | | | | 2,157,732,118.74 GN | 0.00 GN | 2,157,732,118.74 GN |
| | | | | | -50,809,685.07 LS | 0.00 LS | -50,809,685.07 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 35,860,193.400 | 1,168,554,737.81 | 3,275,477,171.48 | 100.00 | 2,106,922,433.67 | 0.00 | 2,106,922,433.67 |
| | | | | | 2,157,732,118.74 GN | 0.00 GN | 2,157,732,118.74 GN |
| | | | | | -50,809,685.07 LS | 0.00 LS | -50,809,685.07 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 | | | | | | | |
| | 50,000.030 | 50,000.03 | 50,000.03 | 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 | | | | | | | |
| | 1,530,849,716.480 | 1,523,770,312.37 | 1,524,260,137.83 | 57.52 | 489,825.46 | 0.00 | 489,825.46 |
| | | | | | 521,511.13 GN | 0.00 GN | 521,511.13 GN |
| | | | | | -31,685.67 LS | 0.00 LS | -31,685.67 LS |
| EQUITY | | | | | | | |
| | 166,369,850.630 | 166,369,850.63 | 166,369,850.63 | 6.28 | 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 | | | | | | | |
| | 966,917,708.310 | 965,459,259.49 | 959,361,752.49 | 36.20 | -6,097,507.00 | 0.00 | -6,097,507.00 |
| | | | | | 2,055,362.88 GN | 0.00 GN | 2,055,362.88 GN |
| | | | | | -8,152,869.88 LS | 0.00 LS | -8,152,869.88 LS |
| Original Face: | 593,465,758.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 2,664,187,275.450 | 2,655,649,422.52 | 2,650,041,740.98 | 100.00 | -5,607,681.54 | 0.00 | -5,607,681.54 |
| | | | | | 2,576,874.01 GN | 0.00 GN | 2,576,874.01 GN |
| | | | | | -8,184,555.55 LS | 0.00 LS | -8,184,555.55 LS |
| Original Face: | 593,465,758.000 | | | | | | |

**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 | | | | | | | |
| | -133,750.010 | -133,750.01 | -133,750.01 | 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 | | | | | | | |
| | 1,904,954,271.200 | 1,895,241,293.95 | 1,895,680,130.90 | 35.12 | 438,836.95 | 0.00 | 438,836.95 |
| | | | | | 466,581.41 GN | 0.00 GN | 466,581.41 GN |
| | | | | | -27,744.46 LS | 0.00 LS | -27,744.46 LS |
| EQUITY | | | | | | | |
| | 333,592,469.840 | 333,592,469.84 | 333,592,469.84 | 6.18 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 3,198,453,105.380 | 3,196,164,054.51 | 3,168,940,996.52 | 58.70 | -27,223,057.99 | 0.00 | -27,223,057.99 |
| | | | | | 10,483,301.75 GN | 0.00 GN | 10,483,301.75 GN |
| | | | | | -37,706,359.74 LS | 0.00 LS | -37,706,359.74 LS |
| Original Face: | 434,234,472.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 5,436,866,096.410 | 5,424,864,068.29 | 5,398,079,847.25 | 100.00 | -26,784,221.04 | 0.00 | -26,784,221.04 |
| | | | | | 10,949,883.16 GN | 0.00 GN | 10,949,883.16 GN |
| | | | | | -37,734,104.20 LS | 0.00 LS | -37,734,104.20 LS |
| Original Face: | 434,234,472.000 | | | | | | |

**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 | | | | | | | |
| | 914,257.900 | 914,257.90 | 914,257.90 | 0.75 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 120,745,865.460 | 120,202,403.38 | 120,509,208.28 | 99.25 | 306,804.90 | 0.00 | 306,804.90 |
| | | | | | 547,705.13 GN | 0.00 GN | 547,705.13 GN |
| | | | | | -240,900.23 LS | 0.00 LS | -240,900.23 LS |
| Original Face: | 51,085,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 121,660,123.360 | 121,116,661.28 | 121,423,466.18 | 100.00 | 306,804.90 | 0.00 | 306,804.90 |
| | | | | | 547,705.13 GN | 0.00 GN | 547,705.13 GN |
| | | | | | -240,900.23 LS | 0.00 LS | -240,900.23 LS |
| Original Face: | 51,085,000.000 | | | | | | |

**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 | | | | | | | |
| | 49,415.540 | 49,415.54 | 49,415.54 | 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 | | | | | | | |
| | 583,873,923.190 | 582,827,568.09 | 582,847,027.34 | 44.54 | 19,459.25 | 0.00 | 19,459.25 |
| | | | | | 19,459.29 GN | 0.00 GN | 19,459.29 GN |
| | | | | | -0.04 LS | 0.00 LS | -0.04 LS |
| EQUITY | | | | | | | |
| | 84,849,371.490 | 84,849,371.49 | 84,849,371.49 | 6.48 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 649,275,974.640 | 648,262,556.85 | 640,797,221.33 | 48.97 | -7,465,335.52 | 0.00 | -7,465,335.52 |
| | | | | | 1,210,091.99 GN | 0.00 GN | 1,210,091.99 GN |
| | | | | | -8,675,427.51 LS | 0.00 LS | -8,675,427.51 LS |
| Original Face: | 292,029,571.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,318,048,684.860 | 1,315,988,911.97 | 1,308,543,035.70 | 100.00 | -7,445,876.27 | 0.00 | -7,445,876.27 |
| | | | | | 1,229,551.28 GN | 0.00 GN | 1,229,551.28 GN |
| | | | | | -8,675,427.55 LS | 0.00 LS | -8,675,427.55 LS |
| Original Face: | 292,029,571.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 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 | | | | | | | |
| | 3,126,105,405.880 | 3,111,964,337.98 | 3,111,964,680.80 | 92.96 | 342.82 | 0.00 | 342.82 |
| | | | | | 75,877.18 GN | 0.00 GN | 75,877.18 GN |
| | | | | | -75,534.36 LS | 0.00 LS | -75,534.36 LS |
| EQUITY | | | | | | | |
| | 44,586,475.000 | 44,586,475.00 | 44,586,475.00 | 1.33 | 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 | | | | | | | |
| | 192,455,330.160 | 191,111,782.57 | 191,154,922.36 | 5.71 | 43,139.79 | 0.00 | 43,139.79 |
| | | | | | 50,005.29 GN | 0.00 GN | 50,005.29 GN |
| | | | | | -6,865.50 LS | 0.00 LS | -6,865.50 LS |
| Original Face: | 20,000,000.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 3,363,197,211.010 | 3,347,712,595.52 | 3,347,756,078.13 | 100.00 | 43,482.61 | 0.00 | 43,482.61 |
| | | | | | 125,882.47 GN | 0.00 GN | 125,882.47 GN |
| | | | | | -82,399.86 LS | 0.00 LS | -82,399.86 LS |
| Original Face: | 20,000,000.000 | | | | | | |

**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 | | | | | | | |
| | 49,999.730 | 49,999.73 | 49,999.73 | 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 | | | | | | | |
| | 1,934,938,387.620 | 1,929,281,329.55 | 1,929,394,970.02 | 63.98 | 113,640.47 | 0.00 | 113,640.47 |
| | | | | | 113,640.82 GN | 0.00 GN | 113,640.82 GN |
| | | | | | -0.35 LS | 0.00 LS | -0.35 LS |
| EQUITY | | | | | | | |
| | 64,257,607.500 | 64,257,607.50 | 64,257,607.50 | 2.13 | 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 | | | | | | | |
| | 1,030,000,000.000 | 1,021,360,442.55 | 1,021,711,440.30 | 33.88 | 350,997.75 | 0.00 | 350,997.75 |
| | | | | | 359,831.15 GN | 0.00 GN | 359,831.15 GN |
| | | | | | -8,833.40 LS | 0.00 LS | -8,833.40 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 3,029,245,994.850 | 3,014,949,379.33 | 3,015,414,017.55 | 100.00 | 464,638.22 | 0.00 | 464,638.22 |
| | | | | | 473,471.97 GN | 0.00 GN | 473,471.97 GN |
| | | | | | -8,833.75 LS | 0.00 LS | -8,833.75 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 | | | | | | | |
| | 6,953,944.240 | 6,954,639.64 | 6,954,639.64 | 1.58 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 424,855,000.000 | 432,695,118.03 | 433,510,821.12 | 98.42 | 815,703.09 | 0.00 | 815,703.09 |
| | | | | | 1,036,128.39 GN | 0.00 GN | 1,036,128.39 GN |
| | | | | | -220,425.30 LS | 0.00 LS | -220,425.30 LS |
| Original Face: | 155,213,326.930 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 431,808,944.240 | 439,649,757.67 | 440,465,460.76 | 100.00 | 815,703.09 | 0.00 | 815,703.09 |
| | | | | | 1,036,128.39 GN | 0.00 GN | 1,036,128.39 GN |
| | | | | | -220,425.30 LS | 0.00 LS | -220,425.30 LS |
| Original Face: | 155,213,326.930 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | -10,080.710 | -10,080.71 | -10,080.71 | 0.00 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 113,279,305.080 | 112,888,202.15 | 112,888,925.99 | 19.13 | 723.84 | 0.00 | 723.84 |
| | | | | | 752.70 GN | 0.00 GN | 752.70 GN |
| | | | | | -28.86 LS | 0.00 LS | -28.86 LS |
| FIXED INCOME | | | | | | | |
| | 498,062,398.720 | 499,700,972.60 | 477,069,371.60 | 80.86 | -22,631,601.00 | 0.00 | -22,631,601.00 |
| | | | | | 1,684,438.72 GN | 0.00 GN | 1,684,438.72 GN |
| | | | | | -24,316,039.72 LS | 0.00 LS | -24,316,039.72 LS |
| Original Face: | 285,878,244.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 611,331,623.090 | 612,579,094.04 | 589,948,216.88 | 100.00 | -22,630,877.16 | 0.00 | -22,630,877.16 |
| | | | | | 1,685,191.42 GN | 0.00 GN | 1,685,191.42 GN |
| | | | | | -24,316,068.58 LS | 0.00 LS | -24,316,068.58 LS |
| Original Face: | 285,878,244.000 | | | | | | |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 49,999.970 | 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 | | | | | | | |
| | 1,906,969,421.050 | 1,905,396,534.65 | 1,905,409,176.21 | 85.57 | 12,641.56 | 0.00 | 12,641.56 |
| | | | | | 12,723.39 GN | 0.00 GN | 12,723.39 GN |
| | | | | | -81.83 LS | 0.00 LS | -81.83 LS |
| EQUITY | | | | | | | |
| | 321,293,475.780 | 321,293,475.78 | 321,293,475.78 | 14.43 | 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 | 2,228,312,896.800 | 2,226,740,010.40 | 2,226,752,651.96 | 100.00 | 12,641.56 | 0.00 | 12,641.56 |
| | | | | | 12,723.39 GN | 0.00 GN | 12,723.39 GN |
| | | | | | -81.83 LS | 0.00 LS | -81.83 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH | | | | | | | |
| | 50,000.000 | 50,000.00 | 50,000.00 | 0.03 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| CASH EQUIVALENT | | | | | | | |
| | 41,181,314.820 | 41,104,124.74 | 41,104,124.76 | 22.00 | 0.02 | 0.00 | 0.02 |
| | | | | | 0.02 GN | 0.00 GN | 0.02 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| FIXED INCOME | | | | | | | |
| | 156,232,087.680 | 156,220,951.52 | 145,719,301.23 | 77.98 | -10,501,650.29 | 0.00 | -10,501,650.29 |
| | | | | | 207,015.57 GN | 0.00 GN | 207,015.57 GN |
| | | | | | -10,708,665.86 LS | 0.00 LS | -10,708,665.86 LS |
| Original Face: | 148,287,330.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 197,463,402.500 | 197,375,076.26 | 186,873,425.99 | 100.00 | -10,501,650.27 | 0.00 | -10,501,650.27 |
| | | | | | 207,015.59 GN | 0.00 GN | 207,015.59 GN |
| | | | | | -10,708,665.86 LS | 0.00 LS | -10,708,665.86 LS |
| Original Face: | 148,287,330.000 | | | | | | |

**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 | | | | | | | |
| | 966,436.550 | 966,436.55 | 966,436.55 | 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 | | | | | | | |
| | 739,528,007.130 | 736,673,630.17 | 736,622,063.60 | 64.77 | -51,566.57 | 0.00 | -51,566.57 |
| | | | | | 99,415.09 GN | 0.00 GN | 99,415.09 GN |
| | | | | | -150,981.66 LS | 0.00 LS | -150,981.66 LS |
| FIXED INCOME | | | | | | | |
| | 401,071,409.490 | 400,431,688.18 | 399,645,394.52 | 35.14 | -786,293.66 | 0.00 | -786,293.66 |
| | | | | | 1,881,923.06 GN | 0.00 GN | 1,881,923.06 GN |
| | | | | | -2,668,216.72 LS | 0.00 LS | -2,668,216.72 LS |
| Original Face: | 403,675,264.000 | | | | | | |
| **FUND Total** | | | | | | | |
| 0.000 | 1,141,565,853.170 | 1,138,071,754.90 | 1,137,233,894.67 | 100.00 | -837,860.23 | 0.00 | -837,860.23 |
| | | | | | 1,981,338.15 GN | 0.00 GN | 1,981,338.15 GN |
| | | | | | -2,819,198.38 LS | 0.00 LS | -2,819,198.38 LS |
| Original Face: | 403,675,264.000 | | | | | | |

**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 | | | | | | | |
| | 0.010 | 0.01 | 0.01 | 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 | | | | | | | |
| | 398,942,615.850 | 397,359,406.82 | 397,351,571.26 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |
| | | | | | 2,044.78 GN | 0.00 GN | 2,044.78 GN |
| | | | | | -9,880.34 LS | 0.00 LS | -9,880.34 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 398,942,615.860 | 397,359,406.83 | 397,351,571.27 | 100.00 | -7,835.56 | 0.00 | -7,835.56 |
| | | | | | 2,044.78 GN | 0.00 GN | 2,044.78 GN |
| | | | | | -9,880.34 LS | 0.00 LS | -9,880.34 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 246.180 | 246.18 | 246.18 | 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 | | | | | | | |
| | 58,622.000 | 23,681,888.00 | 32,993,844.96 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |
| | | | | | 9,311,956.96 GN | 0.00 GN | 9,311,956.96 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 58,868.180 | 23,682,134.18 | 32,994,091.14 | 100.00 | 9,311,956.96 | 0.00 | 9,311,956.96 |
| | | | | | 9,311,956.96 GN | 0.00 GN | 9,311,956.96 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |

**Base Currency: USD - US DOLLAR**

| Notional Par | Units | Total Cost | Market Value | % Fund | Unreal Sec Gn/Ls | Unreal Curr Gn/Ls | Total Unreal Gn/Ls |
|---|---|---|---|---|---|---|---|
| CASH EQUIVALENT | | | | | | | |
| | 1,288.030 | 1,288.03 | 1,288.03 | 0.01 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 27,913.000 | 10,763,090.01 | 13,444,281.10 | 99.99 | 2,681,191.09 | 0.00 | 2,681,191.09 |
| | | | | | 2,681,191.09 GN | 0.00 GN | 2,681,191.09 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 29,201.030 | 10,764,378.04 | 13,445,569.13 | 100.00 | 2,681,191.09 | 0.00 | 2,681,191.09 |
| | | | | | 2,681,191.09 GN | 0.00 GN | 2,681,191.09 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 | | | | | | | |
| | 3,396.740 | 3,396.74 | 3,396.74 | 0.04 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 86,531.000 | 7,928,219.93 | 9,293,429.40 | 99.96 | 1,365,209.47 | 0.00 | 1,365,209.47 |
| | | | | | 1,365,209.47 GN | 0.00 GN | 1,365,209.47 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 89,927.740 | 7,931,616.67 | 9,296,826.14 | 100.00 | 1,365,209.47 | 0.00 | 1,365,209.47 |
| | | | | | 1,365,209.47 GN | 0.00 GN | 1,365,209.47 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 | | | | | | | |
| | 3,488.600 | 3,488.60 | 3,488.60 | 0.01 | 0.00 | 0.00 | 0.00 |
| | | | | | 0.00 GN | 0.00 GN | 0.00 GN |
| | | | | | 0.00 LS | 0.00 LS | 0.00 LS |
| EQUITY | | | | | | | |
| | 703,784.000 | 37,950,445.60 | 36,236,746.00 | 99.99 | -1,713,699.60 | 0.00 | -1,713,699.60 |
| | | | | | 63,510.56 GN | 0.00 GN | 63,510.56 GN |
| | | | | | -1,777,210.16 LS | 0.00 LS | -1,777,210.16 LS |
| **FUND Total** | | | | | | | |
| 0.000 | 707,272.600 | 37,953,934.20 | 36,240,234.60 | 100.00 | -1,713,699.60 | 0.00 | -1,713,699.60 |
| | | | | | 63,510.56 GN | 0.00 GN | 63,510.56 GN |
| | | | | | -1,777,210.16 LS | 0.00 LS | -1,777,210.16 LS |