Holdings

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

As of: *July 31, 2026* *View Date:* *August 10, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.569554	31 Dec 2030		
		Local	39,703,054.980	100.000000	39,703,054.98	100.000000	39,703,054.98	0.00	2.33
		Base		100.000000	39,703,054.98	100.000000	39,703,054.98	0.00	2.33
US DOLLAR Total									
		Local	39,703,054.980		39,703,054.98		39,703,054.98	0.00	2.33
		Base			39,703,054.98		39,703,054.98	0.00	2.33
CASH EQUIVALENT Total									
		Base	39,703,054.980		39,703,054.98		39,703,054.98	0.00	2.33
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,865.000	77.887907	2,404,010.24	89.060000	2,748,836.90	344,826.66	0.16
		Base		77.887907	2,404,010.24	89.060000	2,748,836.90	344,826.66	0.16
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	28,279.000	55.797348	1,577,893.19	102.160000	2,888,982.64	1,311,089.45	0.17
		Base		55.797348	1,577,893.19	102.160000	2,888,982.64	1,311,089.45	0.17
00187Y100	API GROUP CORP COMMON STOCK USD.0001								
		Local	176,917.000	33.960576	6,008,203.22	39.680000	7,020,066.56	1,011,863.34	0.41
		Base		33.960576	6,008,203.22	39.680000	7,020,066.56	1,011,863.34	0.41
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	21,210.000	156.394349	3,317,124.15	99.540000	2,111,243.40	-1,205,880.75	0.12
		Base		156.394349	3,317,124.15	99.540000	2,111,243.40	-1,205,880.75	0.12
00508Y102	ACUITY INC COMMON STOCK USD.01								
		Local	14,179.000	133.334166	1,890,545.14	328.390000	4,656,241.81	2,765,696.67	0.27
		Base		133.334166	1,890,545.14	328.390000	4,656,241.81	2,765,696.67	0.27

& 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
00766T100	AECOM COMMON STOCK USD.01								
		Local	11,944.000	56.598540	676,012.96	72.390000	864,626.16	188,613.20	0.05
		Base		56.598540	676,012.96	72.390000	864,626.16	188,613.20	0.05
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01								
		Local	33,254.000	86.149692	2,864,821.85	138.480000	4,605,013.92	1,740,192.07	0.27
		Base		86.149692	2,864,821.85	138.480000	4,605,013.92	1,740,192.07	0.27
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001								
		Local	13,704.000	303.649459	4,161,212.19	289.520000	3,967,582.08	-193,630.11	0.23
		Base		303.649459	4,161,212.19	289.520000	3,967,582.08	-193,630.11	0.23
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001								
		Local	14,762.000	266.134684	3,928,680.20	149.370000	2,204,999.94	-1,723,680.26	0.13
		Base		266.134684	3,928,680.20	149.370000	2,204,999.94	-1,723,680.26	0.13
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	13,089.000	96.112999	1,258,023.05	366.730000	4,800,128.97	3,542,105.92	0.28
		Base		96.112999	1,258,023.05	366.730000	4,800,128.97	3,542,105.92	0.28
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	55,752.000	64.250165	3,582,075.19	77.800000	4,337,505.60	755,430.41	0.25
		Base		64.250165	3,582,075.19	77.800000	4,337,505.60	755,430.41	0.25
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	53,117.000	43.941559	2,334,043.78	47.450000	2,520,401.65	186,357.87	0.15
		Base		43.941559	2,334,043.78	47.450000	2,520,401.65	186,357.87	0.15
013091103	ALBERTSONS COS INC CLASS A COMMON STOCK USD.01								
		Local	176,450.000	21.013542	3,707,839.55	11.580000	2,043,291.00	-1,664,548.55	0.12
		Base		21.013542	3,707,839.55	11.580000	2,043,291.00	-1,664,548.55	0.12
013872106	ALCOA CORP COMMON STOCK USD.01								
		Local	118,039.000	50.766809	5,992,463.36	45.260000	5,342,445.14	-650,018.22	0.31
		Base		50.766809	5,992,463.36	45.260000	5,342,445.14	-650,018.22	0.31
01741R102	ATI INC COMMON STOCK USD.1								
		Local	62,611.000	52.869410	3,310,206.61	187.440000	11,735,805.84	8,425,599.23	0.69
		Base		52.869410	3,310,206.61	187.440000	11,735,805.84	8,425,599.23	0.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	56,391.000	Local	25.516585	1,438,905.74	41.500000	2,340,226.50	901,320.76	0.14
		Base	25.516585	1,438,905.74	41.500000	2,340,226.50	901,320.76	0.14
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	129,927.000	Local	27.996509	3,637,502.42	43.330000	5,629,736.91	1,992,234.49	0.33
		Base	27.996509	3,637,502.42	43.330000	5,629,736.91	1,992,234.49	0.33
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
	306,770.000	Local	11.041702	3,387,262.97	15.270000	4,684,377.90	1,297,114.93	0.28
		Base	11.041702	3,387,262.97	15.270000	4,684,377.90	1,297,114.93	0.28
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	32,484.000	Local	76.324519	2,479,325.68	141.720000	4,603,632.48	2,124,306.80	0.27
		Base	76.324519	2,479,325.68	141.720000	4,603,632.48	2,124,306.80	0.27
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	152,669.000	Local	36.022597	5,499,533.85	33.420000	5,102,197.98	-397,335.87	0.30
		Base	36.022597	5,499,533.85	33.420000	5,102,197.98	-397,335.87	0.30
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	52,178.000	Local	25.144903	1,312,010.74	49.870000	2,602,116.86	1,290,106.12	0.15
		Base	25.144903	1,312,010.74	49.870000	2,602,116.86	1,290,106.12	0.15
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	338,243.000	Local	18.864551	6,380,802.47	22.720000	7,684,880.96	1,304,078.49	0.45
		Base	18.864551	6,380,802.47	22.720000	7,684,880.96	1,304,078.49	0.45
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	136,612.000	Local	33.788613	4,615,929.94	36.140000	4,937,157.68	321,227.74	0.29
		Base	33.788613	4,615,929.94	36.140000	4,937,157.68	321,227.74	0.29
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	155,222.000	Local	8.509884	1,320,921.25	21.970000	3,410,227.34	2,089,306.09	0.20
		Base	8.509884	1,320,921.25	21.970000	3,410,227.34	2,089,306.09	0.20
03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
	11,274.000	Local	229.619615	2,588,731.54	180.190000	2,031,462.06	-557,269.48	0.12
		Base	229.619615	2,588,731.54	180.190000	2,031,462.06	-557,269.48	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
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	17,419.000	199.277715	3,471,218.52	345.210000	6,013,212.99	2,541,994.47	0.35
		Base		199.277715	3,471,218.52	345.210000	6,013,212.99	2,541,994.47	0.35
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,405.000	68.684570	2,088,354.35	133.960000	4,073,053.80	1,984,699.45	0.24
		Base		68.684570	2,088,354.35	133.960000	4,073,053.80	1,984,699.45	0.24
03852U106	ARAMARK COMMON STOCK USD.01								
		Local	122,589.000	26.848589	3,291,341.72	56.970000	6,983,895.33	3,692,553.61	0.41
		Base		26.848589	3,291,341.72	56.970000	6,983,895.33	3,692,553.61	0.41
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	23,897.000	52.019536	1,243,110.85	216.570000	5,175,373.29	3,932,262.44	0.30
		Base		52.019536	1,243,110.85	216.570000	5,175,373.29	3,932,262.44	0.30
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001								
		Local	63,241.000	63.086353	3,989,644.03	84.650000	5,353,350.65	1,363,706.62	0.31
		Base		63.086353	3,989,644.03	84.650000	5,353,350.65	1,363,706.62	0.31
044186104	ASHLAND INC COMMON STOCK								
		Local	21,175.000	44.438309	940,981.20	72.610000	1,537,516.75	596,535.55	0.09
		Base		44.438309	940,981.20	72.610000	1,537,516.75	596,535.55	0.09
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	76,024.000	19.910375	1,513,666.36	30.880000	2,347,621.12	833,954.76	0.14
		Base		19.910375	1,513,666.36	30.880000	2,347,621.12	833,954.76	0.14
052800109	AUTOLIV INC COMMON STOCK USD1.0								
		Local	31,933.000	88.948145	2,840,381.10	123.170000	3,933,187.61	1,092,806.51	0.23
		Base		88.948145	2,840,381.10	123.170000	3,933,187.61	1,092,806.51	0.23
05329W102	AUTONATION INC COMMON STOCK USD.01								
		Local	12,282.000	81.475950	1,000,687.62	212.400000	2,608,696.80	1,608,009.18	0.15
		Base		81.475950	1,000,687.62	212.400000	2,608,696.80	1,608,009.18	0.15
05352A100	AVANTOR INC COMMON STOCK USD.01								
		Local	316,626.000	21.803074	6,903,420.20	13.780000	4,363,106.28	-2,540,313.92	0.26
		Base		21.803074	6,903,420.20	13.780000	4,363,106.28	-2,540,313.92	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
05368V106	AVIENT CORP COMMON STOCK USD.01							
	42,591.000	Local	35.037484	1,492,281.49	36.320000	1,546,905.12	54,623.63	0.09
		Base	35.037484	1,492,281.49	36.320000	1,546,905.12	54,623.63	0.09
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	7,834.000	Local	162.359478	1,271,924.15	137.440000	1,076,704.96	-195,219.19	0.06
		Base	162.359478	1,271,924.15	137.440000	1,076,704.96	-195,219.19	0.06
053807103	AVNET INC COMMON STOCK USD1.0							
	38,064.000	Local	33.047037	1,257,902.40	88.840000	3,381,605.76	2,123,703.36	0.20
		Base	33.047037	1,257,902.40	88.840000	3,381,605.76	2,123,703.36	0.20
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	61,366.000	Local	39.607889	2,430,577.74	97.780000	6,000,367.48	3,569,789.74	0.35
		Base	39.607889	2,430,577.74	97.780000	6,000,367.48	3,569,789.74	0.35
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	42,306.000	Local	73.716959	3,118,669.68	168.700000	7,137,022.20	4,018,352.52	0.42
		Base	73.716959	3,118,669.68	168.700000	7,137,022.20	4,018,352.52	0.42
06417N103	BANK OZK COMMON STOCK							
	48,664.000	Local	40.378364	1,964,972.69	51.300000	2,496,463.20	531,490.51	0.15
		Base	40.378364	1,964,972.69	51.300000	2,496,463.20	531,490.51	0.15
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	95,946.000	Local	27.183014	2,608,101.48	20.120000	1,930,433.52	-677,667.96	0.11
		Base	27.183014	2,608,101.48	20.120000	1,930,433.52	-677,667.96	0.11
077454106	BELDEN INC COMMON STOCK USD.01							
	18,385.000	Local	69.118862	1,270,750.27	124.050000	2,280,659.25	1,009,908.98	0.13
		Base	69.118862	1,270,750.27	124.050000	2,280,659.25	1,009,908.98	0.13
08265T208	BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01							
	70,207.000	Local	52.167208	3,662,503.17	35.440000	2,488,136.08	-1,174,367.09	0.15
		Base	52.167208	3,662,503.17	35.440000	2,488,136.08	-1,174,367.09	0.15
090043100	BILL HOLDINGS INC COMMON STOCK USD.00001							
	41,468.000	Local	84.702283	3,512,434.29	45.130000	1,871,450.84	-1,640,983.45	0.11
		Base	84.702283	3,512,434.29	45.130000	1,871,450.84	-1,640,983.45	0.11

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090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	8,589.000	313.336944	2,691,251.01	325.480000	2,795,547.72	104,296.71	0.16
		Base		313.336944	2,691,251.01	325.480000	2,795,547.72	104,296.71	0.16
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	89,520.000	83.757069	7,497,932.85	60.020000	5,372,990.40	-2,124,942.45	0.32
		Base		83.757069	7,497,932.85	60.020000	5,372,990.40	-2,124,942.45	0.32
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	35,330.000	51.478885	1,818,749.00	71.210000	2,515,849.30	697,100.30	0.15
		Base		51.478885	1,818,749.00	71.210000	2,515,849.30	697,100.30	0.15
093671105	H+R BLOCK INC COMMON STOCK								
		Local	59,972.000	22.971633	1,377,654.78	44.030000	2,640,567.16	1,262,912.38	0.16
		Base		22.971633	1,377,654.78	44.030000	2,640,567.16	1,262,912.38	0.16
099502106	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01								
		Local	56,944.000	84.633667	4,819,379.56	69.720000	3,970,135.68	-849,243.88	0.23
		Base		84.633667	4,819,379.56	69.720000	3,970,135.68	-849,243.88	0.23
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	97,063.000	45.704200	4,436,186.77	63.740000	6,186,795.62	1,750,608.85	0.36
		Base		45.704200	4,436,186.77	63.740000	6,186,795.62	1,750,608.85	0.36
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	3,635.000	324.942724	1,181,166.80	183.200000	665,932.00	-515,234.80	0.04
		Base		324.942724	1,181,166.80	183.200000	665,932.00	-515,234.80	0.04
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	27,120.000	39.646322	1,075,208.25	85.060000	2,306,827.20	1,231,618.95	0.14
		Base		39.646322	1,075,208.25	85.060000	2,306,827.20	1,231,618.95	0.14
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	26,848.000	43.151244	1,158,524.59	61.910000	1,662,159.68	503,635.09	0.10
		Base		43.151244	1,158,524.59	61.910000	1,662,159.68	503,635.09	0.10
10950A106	BRIGHTSPRING HEALTH SERVICES COMMON STOCK USD100.0								
		Local	73,518.000	68.160000	5,010,986.88	59.710000	4,389,759.78	-621,227.10	0.26
		Base		68.160000	5,010,986.88	59.710000	4,389,759.78	-621,227.10	0.26

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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
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	19,447.000	77.742202	1,511,852.60	118.450000	2,303,497.15	791,644.55	0.14
		Base		77.742202	1,511,852.60	118.450000	2,303,497.15	791,644.55	0.14
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	143,254.000	18.761771	2,687,698.80	31.510000	4,513,933.54	1,826,234.74	0.27
		Base		18.761771	2,687,698.80	31.510000	4,513,933.54	1,826,234.74	0.27
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	51,368.000	77.333133	3,972,448.39	62.840000	3,227,965.12	-744,483.27	0.19
		Base		77.333133	3,972,448.39	62.840000	3,227,965.12	-744,483.27	0.19
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	30,299.000	36.373156	1,102,070.26	79.000000	2,393,621.00	1,291,550.74	0.14
		Base		36.373156	1,102,070.26	79.000000	2,393,621.00	1,291,550.74	0.14
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	28,605.000	135.976424	3,889,605.61	368.480000	10,540,370.40	6,650,764.79	0.62
		Base		135.976424	3,889,605.61	368.480000	10,540,370.40	6,650,764.79	0.62
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	44,462.000	18.948126	842,471.58	55.090000	2,449,411.58	1,606,940.00	0.14
		Base		18.948126	842,471.58	55.090000	2,449,411.58	1,606,940.00	0.14
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	65,667.000	14.148054	929,060.26	35.800000	2,350,878.60	1,421,818.34	0.14
		Base		14.148054	929,060.26	35.800000	2,350,878.60	1,421,818.34	0.14
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	24,575.000	39.671536	974,928.00	88.020000	2,163,091.50	1,188,163.50	0.13
		Base		39.671536	974,928.00	88.020000	2,163,091.50	1,188,163.50	0.13
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,530.000	216.979526	2,284,794.41	497.750000	5,241,307.50	2,956,513.09	0.31
		Base		216.979526	2,284,794.41	497.750000	5,241,307.50	2,956,513.09	0.31
14174T107	CARETRUST REIT INC REIT USD.01								
		Local	79,230.000	36.789200	2,914,808.32	41.940000	3,322,906.20	408,097.88	0.20
		Base		36.789200	2,914,808.32	41.940000	3,322,906.20	408,097.88	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	19,110.000	99.193642	1,895,590.49	359.920000	6,878,071.20	4,982,480.71	0.40
		Base		99.193642	1,895,590.49	359.920000	6,878,071.20	4,982,480.71	0.40
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	120,591.000	48.648122	5,866,525.63	46.020000	5,549,597.82	-316,927.81	0.33
		Base		48.648122	5,866,525.63	46.020000	5,549,597.82	-316,927.81	0.33
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	23,559.000	197.962549	4,663,799.70	519.660000	12,242,669.94	7,578,870.24	0.72
		Base		197.962549	4,663,799.70	519.660000	12,242,669.94	7,578,870.24	0.72
148929102	CAVA GROUP INC COMMON STOCK USD.0001								
		Local	45,875.000	77.610659	3,560,388.99	65.230000	2,992,426.25	-567,962.74	0.18
		Base		77.610659	3,560,388.99	65.230000	2,992,426.25	-567,962.74	0.18
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	73,411.000	35.009324	2,570,069.51	29.210000	2,144,335.31	-425,734.20	0.13
		Base		35.009324	2,570,069.51	29.210000	2,144,335.31	-425,734.20	0.13
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	6,621.000	375.829378	2,488,366.31	532.250000	3,524,027.25	1,035,660.94	0.21
		Base		375.829378	2,488,366.31	532.250000	3,524,027.25	1,035,660.94	0.21
16679L109	CHEWY INC CLASS A COMMON STOCK USD.01								
		Local	107,536.000	37.663618	4,050,194.79	22.600000	2,430,313.60	-1,619,881.19	0.14
		Base		37.663618	4,050,194.79	22.600000	2,430,313.60	-1,619,881.19	0.14
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	9,679.000	107.521956	1,040,705.01	111.490000	1,079,111.71	38,406.70	0.06
		Base		107.521956	1,040,705.01	111.490000	1,079,111.71	38,406.70	0.06
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	30,996.000	50.056763	1,551,559.42	84.300000	2,612,962.80	1,061,403.38	0.15
		Base		50.056763	1,551,559.42	84.300000	2,612,962.80	1,061,403.38	0.15
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	23,825.000	64.508759	1,536,921.19	129.350000	3,081,763.75	1,544,842.56	0.18
		Base		64.508759	1,536,921.19	129.350000	3,081,763.75	1,544,842.56	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
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	23,529.000	69.285631	1,630,221.62	312.880000	7,361,753.52	5,731,531.90	0.43
		Base		69.285631	1,630,221.62	312.880000	7,361,753.52	5,731,531.90	0.43
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	262,950.000	15.469944	4,067,821.68	11.520000	3,029,184.00	-1,038,637.68	0.18
		Base		15.469944	4,067,821.68	11.520000	3,029,184.00	-1,038,637.68	0.18
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	26,496.000	69.731210	1,847,598.15	187.900000	4,978,598.40	3,131,000.25	0.29
		Base		69.731210	1,847,598.15	187.900000	4,978,598.40	3,131,000.25	0.29
192108504	COEUR MINING INC COMMON STOCK USD.01								
		Local	479,439.000	16.345100	7,836,478.40	14.910000	7,148,435.49	-688,042.91	0.42
		Base		16.345100	7,836,478.40	14.910000	7,148,435.49	-688,042.91	0.42
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	76,731.000	30.055745	2,306,207.39	65.240000	5,005,930.44	2,699,723.05	0.29
		Base		30.055745	2,306,207.39	65.240000	5,005,930.44	2,699,723.05	0.29
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	137,260.000	26.779760	3,675,789.88	31.270000	4,292,120.20	616,330.32	0.25
		Base		26.779760	3,675,789.88	31.270000	4,292,120.20	616,330.32	0.25
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	11,766.000	91.266018	1,073,835.97	59.380000	698,665.08	-375,170.89	0.04
		Base		91.266018	1,073,835.97	59.380000	698,665.08	-375,170.89	0.04
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	63,128.000	33.315026	2,103,110.95	59.270000	3,741,596.56	1,638,485.61	0.22
		Base		33.315026	2,103,110.95	59.270000	3,741,596.56	1,638,485.61	0.22
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	51,781.000	20.571295	1,065,202.24	68.720000	3,558,390.32	2,493,188.08	0.21
		Base		20.571295	1,065,202.24	68.720000	3,558,390.32	2,493,188.08	0.21
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,809.000	69.774455	1,451,936.63	117.800000	2,451,300.20	999,363.57	0.14
		Base		69.774455	1,451,936.63	117.800000	2,451,300.20	999,363.57	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
21871X109	COREBRIDGE FINANCIAL INC COMMON STOCK USD.01							
	120,559.000	Local	30.309200	3,654,046.84	31.190000	3,760,235.21	106,188.37	0.22
		Base	30.309200	3,654,046.84	31.190000	3,760,235.21	106,188.37	0.22
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01							
	88,069.000	Local	40.769620	3,590,539.66	43.970000	3,872,393.93	281,854.27	0.23
		Base	40.769620	3,590,539.66	43.970000	3,872,393.93	281,854.27	0.23
22002T108	COPT DEFENSE PROPERTIES REIT USD.01							
	53,270.000	Local	29.500420	1,571,487.39	37.960000	2,022,129.20	450,641.81	0.12
		Base	29.500420	1,571,487.39	37.960000	2,022,129.20	450,641.81	0.12
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	78,303.000	Local	34.916764	2,734,087.35	31.550000	2,470,459.65	-263,627.70	0.15
		Base	34.916764	2,734,087.35	31.550000	2,470,459.65	-263,627.70	0.15
224408104	CRANE CO COMMON STOCK USD1.0							
	22,815.000	Local	43.171429	984,956.15	213.460000	4,870,089.90	3,885,133.75	0.29
		Base	43.171429	984,956.15	213.460000	4,870,089.90	3,885,133.75	0.29
224441105	CRANE NXT CO COMMON STOCK USD1.0							
	23,034.000	Local	21.401356	492,958.84	51.950000	1,196,616.30	703,657.46	0.07
		Base	21.401356	492,958.84	51.950000	1,196,616.30	703,657.46	0.07
227046109	CROCS INC COMMON STOCK USD.001							
	23,626.000	Local	104.554315	2,470,200.24	128.010000	3,024,364.26	554,164.02	0.18
		Base	104.554315	2,470,200.24	128.010000	3,024,364.26	554,164.02	0.18
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	52,667.000	Local	88.299918	4,650,491.78	117.850000	6,206,805.95	1,556,314.17	0.36
		Base	88.299918	4,650,491.78	117.850000	6,206,805.95	1,556,314.17	0.36
229663109	CUBESMART REIT USD.01							
	106,748.000	Local	40.125369	4,283,302.90	41.460000	4,425,772.08	142,469.18	0.26
		Base	40.125369	4,283,302.90	41.460000	4,425,772.08	142,469.18	0.26
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,674.000	Local	83.365182	2,473,778.40	166.340000	4,935,973.16	2,462,194.76	0.29
		Base	83.365182	2,473,778.40	166.340000	4,935,973.16	2,462,194.76	0.29

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231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	17,042.000	Local	107.664890	1,834,825.05	724.000000	12,338,408.00	10,503,582.95	0.73
		Base	107.664890	1,834,825.05	724.000000	12,338,408.00	10,503,582.95	0.73
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	56,381.000	Local	63.093239	3,557,259.93	77.130000	4,348,666.53	791,406.60	0.26
		Base	63.093239	3,557,259.93	77.130000	4,348,666.53	791,406.60	0.26
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01							
	47,550.000	Local	49.414865	2,349,676.82	138.000000	6,561,900.00	4,212,223.18	0.39
		Base	49.414865	2,349,676.82	138.000000	6,561,900.00	4,212,223.18	0.39
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	72,896.000	Local	33.258608	2,424,419.50	60.640000	4,420,413.44	1,995,993.94	0.26
		Base	33.258608	2,424,419.50	60.640000	4,420,413.44	1,995,993.94	0.26
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	92,110.000	Local	29.809589	2,745,761.23	13.370000	1,231,510.70	-1,514,250.53	0.07
		Base	29.809589	2,745,761.23	13.370000	1,231,510.70	-1,514,250.53	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,686.000	Local	72.341566	2,219,873.30	195.910000	6,011,694.26	3,791,820.96	0.35
		Base	72.341566	2,219,873.30	195.910000	6,011,694.26	3,791,820.96	0.35
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025							
	37,109.000	Local	73.335900	2,721,421.92	117.500000	4,360,307.50	1,638,885.58	0.26
		Base	73.335900	2,721,421.92	117.500000	4,360,307.50	1,638,885.58	0.26
256163106	DOCUSIGN INC COMMON STOCK USD.0001							
	94,865.000	Local	68.699701	6,517,197.10	54.830000	5,201,447.95	-1,315,749.15	0.31
		Base	68.699701	6,517,197.10	54.830000	5,201,447.95	-1,315,749.15	0.31
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001							
	28,494.000	Local	82.149590	2,340,770.41	58.810000	1,675,732.14	-665,038.27	0.10
		Base	82.149590	2,340,770.41	58.810000	1,675,732.14	-665,038.27	0.10
257651109	DONALDSON CO INC COMMON STOCK USD5.0							
	54,107.000	Local	35.681181	1,930,601.65	94.240000	5,099,043.68	3,168,442.03	0.30
		Base	35.681181	1,930,601.65	94.240000	5,099,043.68	3,168,442.03	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
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001							
	82,228.000	Local	25.960508	2,134,680.62	32.560000	2,677,343.68	542,663.06	0.16
		Base	25.960508	2,134,680.62	32.560000	2,677,343.68	542,663.06	0.16
26603R106	DUOLINGO COMMON STOCK USD.0001							
	18,422.000	Local	209.419220	3,857,920.87	134.810000	2,483,469.82	-1,374,451.05	0.15
		Base	209.419220	3,857,920.87	134.810000	2,483,469.82	-1,374,451.05	0.15
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001							
	65,970.000	Local	33.798406	2,229,680.86	20.910000	1,379,432.70	-850,248.16	0.08
		Base	33.798406	2,229,680.86	20.910000	1,379,432.70	-850,248.16	0.08
26701L100	DUTCH BROS INC CLASS A COMMON STOCK USD.00001							
	58,280.000	Local	53.189957	3,099,910.72	65.830000	3,836,572.40	736,661.68	0.23
		Base	53.189957	3,099,910.72	65.830000	3,836,572.40	736,661.68	0.23
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333							
	13,758.000	Local	343.710963	4,728,775.43	401.070000	5,517,921.06	789,145.63	0.32
		Base	343.710963	4,728,775.43	401.070000	5,517,921.06	789,145.63	0.32
268150109	DYNATRACE INC COMMON STOCK USD.001							
	140,705.000	Local	39.245727	5,522,070.03	44.320000	6,236,045.60	713,975.57	0.37
		Base	39.245727	5,522,070.03	44.320000	6,236,045.60	713,975.57	0.37
26856L103	ELF BEAUTY INC COMMON STOCK USD.01							
	27,211.000	Local	150.298183	4,089,763.87	82.890000	2,255,519.79	-1,834,244.08	0.13
		Base	150.298183	4,089,763.87	82.890000	2,255,519.79	-1,834,244.08	0.13
26884U109	EPR PROPERTIES REIT USD.01							
	35,594.000	Local	53.561073	1,906,452.83	62.070000	2,209,319.58	302,866.75	0.13
		Base	53.561073	1,906,452.83	62.070000	2,209,319.58	302,866.75	0.13
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01							
	14,778.000	Local	88.431790	1,306,845.00	204.940000	3,028,603.32	1,721,758.32	0.18
		Base	88.431790	1,306,845.00	204.940000	3,028,603.32	1,721,758.32	0.18
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001							
	64,097.000	Local	37.431176	2,399,226.06	131.000000	8,396,707.00	5,997,480.94	0.49
		Base	37.431176	2,399,226.06	131.000000	8,396,707.00	5,997,480.94	0.49

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277276101	EASTGROUP PROPERTIES INC REIT							
	25,204.000	Local	133.907998	3,375,017.18	209.010000	5,267,888.04	1,892,870.86	0.31
		Base	133.907998	3,375,017.18	209.010000	5,267,888.04	1,892,870.86	0.31
28414H103	ELANCO ANIMAL HEALTH INC COMMON STOCK							
	230,954.000	Local	19.310774	4,459,900.44	26.370000	6,090,256.98	1,630,356.54	0.36
		Base	19.310774	4,459,900.44	26.370000	6,090,256.98	1,630,356.54	0.36
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01							
	47,126.000	Local	45.475778	2,143,091.53	111.070000	5,234,284.82	3,091,193.29	0.31
		Base	45.475778	2,143,091.53	111.070000	5,234,284.82	3,091,193.29	0.31
29275Y102	ENERSYS COMMON STOCK USD.01							
	17,206.000	Local	70.609194	1,214,901.80	186.050000	3,201,176.30	1,986,274.50	0.19
		Base	70.609194	1,214,901.80	186.050000	3,201,176.30	1,986,274.50	0.19
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001							
	27,131.000	Local	142.978647	3,879,153.67	178.160000	4,833,658.96	954,505.29	0.28
		Base	142.978647	3,879,153.67	178.160000	4,833,658.96	954,505.29	0.28
29362U104	ENTEGRIS INC COMMON STOCK USD.01							
	70,141.000	Local	98.960633	6,941,197.78	119.050000	8,350,286.05	1,409,088.27	0.49
		Base	98.960633	6,941,197.78	119.050000	8,350,286.05	1,409,088.27	0.49
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	75,951.000	Local	40.120570	3,047,197.41	27.310000	2,074,221.81	-972,975.60	0.12
		Base	40.120570	3,047,197.41	27.310000	2,074,221.81	-972,975.60	0.12
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	132,986.000	Local	35.068782	4,663,657.06	47.650000	6,336,782.90	1,673,125.84	0.37
		Base	35.068782	4,663,657.06	47.650000	6,336,782.90	1,673,125.84	0.37
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	90,751.000	Local	68.938598	6,256,246.74	65.070000	5,905,167.57	-351,079.17	0.35
		Base	68.938598	6,256,246.74	65.070000	5,905,167.57	-351,079.17	0.35
29605J106	ESAB CORP COMMON STOCK USD.001							
	26,993.000	Local	52.643658	1,421,010.25	86.530000	2,335,704.29	914,694.04	0.14
		Base	52.643658	1,421,010.25	86.530000	2,335,704.29	914,694.04	0.14

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29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	133,338.000	Local	31.503398	4,200,600.11	39.850000	5,313,519.30	1,112,919.19	0.31
		Base	31.503398	4,200,600.11	39.850000	5,313,519.30	1,112,919.19	0.31
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	18,311.000	Local	124.219341	2,274,580.36	71.330000	1,306,123.63	-968,456.73	0.08
		Base	124.219341	2,274,580.36	71.330000	1,306,123.63	-968,456.73	0.08
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	17,974.000	Local	115.032885	2,067,601.07	320.560000	5,761,745.44	3,694,144.37	0.34
		Base	115.032885	2,067,601.07	320.560000	5,761,745.44	3,694,144.37	0.34
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	120,907.000	Local	21.430395	2,591,084.81	53.030000	6,411,698.21	3,820,613.40	0.38
		Base	21.430395	2,591,084.81	53.030000	6,411,698.21	3,820,613.40	0.38
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	73,970.000	Local	30.696039	2,270,585.97	33.930000	2,509,802.10	239,216.13	0.15
		Base	30.696039	2,270,585.97	33.930000	2,509,802.10	239,216.13	0.15
30214U102	EXPONENT INC COMMON STOCK USD.001							
	23,471.000	Local	96.341140	2,261,222.89	66.850000	1,569,036.35	-692,186.54	0.09
		Base	96.341140	2,261,222.89	66.850000	1,569,036.35	-692,186.54	0.09
302520101	FNB CORP COMMON STOCK USD.01							
	165,685.000	Local	12.243500	2,028,564.37	18.900000	3,131,446.50	1,102,882.13	0.18
		Base	12.243500	2,028,564.37	18.900000	3,131,446.50	1,102,882.13	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	14,455.000	Local	126.846340	1,833,563.85	159.380000	2,303,837.90	470,274.05	0.14
		Base	126.846340	1,833,563.85	159.380000	2,303,837.90	470,274.05	0.14
314211103	FEDERATED HERMES INC COMMON STOCK							
	34,454.000	Local	25.830296	889,957.02	59.960000	2,065,861.84	1,175,904.82	0.12
		Base	25.830296	889,957.02	59.960000	2,065,861.84	1,175,904.82	0.12
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	119,391.000	Local	42.974974	5,130,825.17	51.590000	6,159,381.69	1,028,556.52	0.36
		Base	42.974974	5,130,825.17	51.590000	6,159,381.69	1,028,556.52	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	47,677.000	Local	30.789443	1,467,948.27	74.990000	3,575,298.23	2,107,349.96	0.21
		Base	30.789443	1,467,948.27	74.990000	3,575,298.23	2,107,349.96	0.21
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	60,651.000	Local	29.370751	1,781,365.39	35.140000	2,131,276.14	349,910.75	0.13
		Base	29.370751	1,781,365.39	35.140000	2,131,276.14	349,910.75	0.13
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	225,792.000	Local	12.878809	2,907,932.08	25.640000	5,789,306.88	2,881,374.80	0.34
		Base	12.878809	2,907,932.08	25.640000	5,789,306.88	2,881,374.80	0.34
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	62,287.000	Local	32.141066	2,001,970.59	65.840000	4,100,976.08	2,099,005.49	0.24
		Base	32.141066	2,001,970.59	65.840000	4,100,976.08	2,099,005.49	0.24
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	37,992.000	Local	85.509827	3,248,689.36	204.010000	7,750,747.92	4,502,058.56	0.46
		Base	85.509827	3,248,689.36	204.010000	7,750,747.92	4,502,058.56	0.46
33829M101	FIVE BELOW COMMON STOCK USD.01							
	25,456.000	Local	90.249282	2,297,385.73	217.130000	5,527,261.28	3,229,875.55	0.32
		Base	90.249282	2,297,385.73	217.130000	5,527,261.28	3,229,875.55	0.32
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001							
	49,406.000	Local	81.258661	4,014,665.43	57.570000	2,844,303.42	-1,170,362.01	0.17
		Base	81.258661	4,014,665.43	57.570000	2,844,303.42	-1,170,362.01	0.17
343412102	FLUOR CORP COMMON STOCK USD.01							
	74,550.000	Local	30.389775	2,265,557.72	50.170000	3,740,173.50	1,474,615.78	0.22
		Base	30.389775	2,265,557.72	50.170000	3,740,173.50	1,474,615.78	0.22
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	58,750.000	Local	39.886604	2,343,337.96	75.990000	4,464,412.50	2,121,074.54	0.26
		Base	39.886604	2,343,337.96	75.990000	4,464,412.50	2,121,074.54	0.26
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
	59,172.000	Local	46.687317	2,762,581.90	49.260000	2,914,812.72	152,230.82	0.17
		Base	46.687317	2,762,581.90	49.260000	2,914,812.72	152,230.82	0.17

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361448103	GATX CORP COMMON STOCK USD.625							
	16,735.000	Local	60.204485	1,007,522.05	178.870000	2,993,389.45	1,985,867.40	0.18
		Base	60.204485	1,007,522.05	178.870000	2,993,389.45	1,985,867.40	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	53,249.000	Local	33.141273	1,764,739.65	50.160000	2,670,969.84	906,230.19	0.16
		Base	33.141273	1,764,739.65	50.160000	2,670,969.84	906,230.19	0.16
36467J108	GAMING AND LEISURE PROPERTIE REIT							
	132,338.000	Local	47.342521	6,265,214.61	44.790000	5,927,419.02	-337,795.59	0.35
		Base	47.342521	6,265,214.61	44.790000	5,927,419.02	-337,795.59	0.35
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	191,691.000	Local	40.392307	7,742,841.78	21.720000	4,163,528.52	-3,579,313.26	0.24
		Base	40.392307	7,742,841.78	21.720000	4,163,528.52	-3,579,313.26	0.24
364760108	GAP INC/THE COMMON STOCK USD.05							
	104,816.000	Local	16.026264	1,679,808.90	20.090000	2,105,753.44	425,944.54	0.12
		Base	16.026264	1,679,808.90	20.090000	2,105,753.44	425,944.54	0.12
371901109	GENTEX CORP COMMON STOCK USD.06							
	101,625.000	Local	15.629069	1,588,304.13	23.360000	2,373,960.00	785,655.87	0.14
		Base	15.629069	1,588,304.13	23.360000	2,373,960.00	785,655.87	0.14
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	59,927.000	Local	38.841517	2,327,655.56	49.290000	2,953,801.83	626,146.27	0.17
		Base	38.841517	2,327,655.56	49.290000	2,953,801.83	626,146.27	0.17
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	51,922.000	Local	42.795394	2,222,022.47	78.790000	4,090,934.38	1,868,911.91	0.24
		Base	42.795394	2,222,022.47	78.790000	4,090,934.38	1,868,911.91	0.24
384109104	GRACO INC COMMON STOCK USD1.0							
	77,120.000	Local	29.383262	2,266,037.17	79.380000	6,121,785.60	3,855,748.43	0.36
		Base	29.383262	2,266,037.17	79.380000	6,121,785.60	3,855,748.43	0.36
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,591.000	Local	506.700233	806,160.07	1,203.540000	1,914,832.14	1,108,672.07	0.11
		Base	506.700233	806,160.07	1,203.540000	1,914,832.14	1,108,672.07	0.11

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38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01								
		Local	12,940.000	99.797631	1,291,381.35	145.340000	1,880,699.60	589,318.25	0.11
		Base		99.797631	1,291,381.35	145.340000	1,880,699.60	589,318.25	0.11
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01								
		Local	135,639.000	24.816283	3,366,055.79	10.730000	1,455,406.47	-1,910,649.32	0.09
		Base		24.816283	3,366,055.79	10.730000	1,455,406.47	-1,910,649.32	0.09
397624107	GREIF INC CL A COMMON STOCK								
		Local	11,701.000	50.869578	595,224.93	86.550000	1,012,721.55	417,496.62	0.06
		Base		50.869578	595,224.93	86.550000	1,012,721.55	417,496.62	0.06
398182303	AMERICAN HEALTHCARE REIT INC REIT USD.01								
		Local	69,216.000	47.237590	3,269,597.02	55.600000	3,848,409.60	578,812.58	0.23
		Base		47.237590	3,269,597.02	55.600000	3,848,409.60	578,812.58	0.23
40171V100	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001								
		Local	39,937.000	213.772672	8,537,439.19	151.940000	6,068,027.78	-2,469,411.41	0.36
		Base		213.772672	8,537,439.19	151.940000	6,068,027.78	-2,469,411.41	0.36
403949100	HF SINCLAIR CORP COMMON STOCK								
		Local	73,239.000	39.061369	2,860,815.63	91.470000	6,699,171.33	3,838,355.70	0.39
		Base		39.061369	2,860,815.63	91.470000	6,699,171.33	3,838,355.70	0.39
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	21,875.000	89.472671	1,957,214.68	85.540000	1,871,187.50	-86,027.18	0.11
		Base		89.472671	1,957,214.68	85.540000	1,871,187.50	-86,027.18	0.11
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001								
		Local	54,817.000	44.400866	2,433,922.27	82.540000	4,524,595.18	2,090,672.91	0.27
		Base		44.400866	2,433,922.27	82.540000	4,524,595.18	2,090,672.91	0.27
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001								
		Local	19,143.000	160.848577	3,079,124.30	88.910000	1,702,004.13	-1,377,120.17	0.10
		Base		160.848577	3,079,124.30	88.910000	1,702,004.13	-1,377,120.17	0.10
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	38,481.000	35.044698	1,348,555.03	77.000000	2,963,037.00	1,614,481.97	0.17
		Base		35.044698	1,348,555.03	77.000000	2,963,037.00	1,614,481.97	0.17

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410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	16,595.000	Local	79.337564	1,316,606.88	232.630000	3,860,494.85	2,543,887.97	0.23
		Base	79.337564	1,316,606.88	232.630000	3,860,494.85	2,543,887.97	0.23
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	54,661.000	Local	25.280742	1,381,870.64	24.540000	1,341,380.94	-40,489.70	0.08
		Base	25.280742	1,381,870.64	24.540000	1,341,380.94	-40,489.70	0.08
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,101.000	Local	80.225700	3,217,130.79	100.610000	4,034,561.61	817,430.82	0.24
		Base	80.225700	3,217,130.79	100.610000	4,034,561.61	817,430.82	0.24
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	162,557.000	Local	25.422687	4,132,635.79	21.010000	3,415,322.57	-717,313.22	0.20
		Base	25.422687	4,132,635.79	21.010000	3,415,322.57	-717,313.22	0.20
422704106	HECLA MINING CO COMMON STOCK USD.25							
	305,371.000	Local	19.697985	6,015,193.26	14.120000	4,311,838.52	-1,703,354.74	0.25
		Base	19.697985	6,015,193.26	14.120000	4,311,838.52	-1,703,354.74	0.25
428291108	HEXCEL CORP COMMON STOCK USD.01							
	35,744.000	Local	44.682152	1,597,118.84	102.950000	3,679,844.80	2,082,725.96	0.22
		Base	44.682152	1,597,118.84	102.950000	3,679,844.80	2,082,725.96	0.22
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
	27,897.000	Local	45.213300	1,261,315.44	46.140000	1,287,167.58	25,852.14	0.08
		Base	45.213300	1,261,315.44	46.140000	1,287,167.58	25,852.14	0.08
433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001							
	97,693.000	Local	29.304738	2,862,867.74	27.770000	2,712,934.61	-149,933.13	0.16
		Base	29.304738	2,862,867.74	27.770000	2,712,934.61	-149,933.13	0.16
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	85,333.000	Local	21.850159	1,864,539.66	31.070000	2,651,296.31	786,756.65	0.16
		Base	21.850159	1,864,539.66	31.070000	2,651,296.31	786,756.65	0.16
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001							
	25,302.000	Local	122.979321	3,111,622.78	125.490000	3,175,147.98	63,525.20	0.19
		Base	122.979321	3,111,622.78	125.490000	3,175,147.98	63,525.20	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
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01							
	19,289.000	Local	104.037445	2,006,778.28	174.060000	3,357,443.34	1,350,665.06	0.20
		Base	104.037445	2,006,778.28	174.060000	3,357,443.34	1,350,665.06	0.20
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	11,807.000	Local	91.889102	1,084,934.63	85.060000	1,004,303.42	-80,631.21	0.06
		Base	91.889102	1,084,934.63	85.060000	1,004,303.42	-80,631.21	0.06
45073V108	ITT INC COMMON STOCK USD1.0							
	39,733.000	Local	53.823675	2,138,576.08	195.980000	7,786,873.34	5,648,297.26	0.46
		Base	53.823675	2,138,576.08	195.980000	7,786,873.34	5,648,297.26	0.46
451107106	IDACORP INC COMMON STOCK							
	25,504.000	Local	67.582146	1,723,615.04	142.910000	3,644,776.64	1,921,161.60	0.21
		Base	67.582146	1,723,615.04	142.910000	3,644,776.64	1,921,161.60	0.21
452327109	ILLUMINA INC COMMON STOCK USD.01							
	70,979.000	Local	105.327559	7,476,044.84	205.100000	14,557,792.90	7,081,748.06	0.86
		Base	105.327559	7,476,044.84	205.100000	14,557,792.90	7,081,748.06	0.86
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01							
	111,102.000	Local	21.427226	2,380,607.65	16.630000	1,847,626.26	-532,981.39	0.11
		Base	21.427226	2,380,607.65	16.630000	1,847,626.26	-532,981.39	0.11
457187102	INGREDION INC COMMON STOCK USD.01							
	29,666.000	Local	67.127540	1,991,405.59	99.460000	2,950,580.36	959,174.77	0.17
		Base	67.127540	1,991,405.59	99.460000	2,950,580.36	959,174.77	0.17
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	9,100.000	Local	301.131700	2,740,298.47	304.825000	2,773,907.50	33,609.03	0.16
		Base	301.131700	2,740,298.47	304.825000	2,773,907.50	33,609.03	0.16
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0							
	25,307.000	Local	28.529371	721,992.79	76.540000	1,936,997.78	1,215,004.99	0.11
		Base	28.529371	721,992.79	76.540000	1,936,997.78	1,215,004.99	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0							
	77,063.000	Local	22.329765	1,720,798.68	54.600000	4,207,639.80	2,486,841.12	0.25
		Base	22.329765	1,720,798.68	54.600000	4,207,639.80	2,486,841.12	0.25

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48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01							
	22,068.000	Local	118.988428	2,625,836.63	355.030000	7,834,802.04	5,208,965.41	0.46
		Base	118.988428	2,625,836.63	355.030000	7,834,802.04	5,208,965.41	0.46
48242W106	KBR INC COMMON STOCK USD.001							
	59,547.000	Local	29.813151	1,775,283.70	36.610000	2,180,015.67	404,731.97	0.13
		Base	29.813151	1,775,283.70	36.610000	2,180,015.67	404,731.97	0.13
48666K109	KB HOME COMMON STOCK USD1.0							
	29,412.000	Local	21.314860	626,912.66	54.970000	1,616,777.64	989,864.98	0.10
		Base	21.314860	626,912.66	54.970000	1,616,777.64	989,864.98	0.10
49427F108	KILROY REALTY CORP REIT USD.01							
	51,392.000	Local	56.129499	2,884,607.21	38.820000	1,995,037.44	-889,569.77	0.12
		Base	56.129499	2,884,607.21	38.820000	1,995,037.44	-889,569.77	0.12
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01							
	10,414.000	Local	226.207387	2,355,723.73	356.420000	3,711,757.88	1,356,034.15	0.22
		Base	226.207387	2,355,723.73	356.420000	3,711,757.88	1,356,034.15	0.22
497266106	KIRBY CORP COMMON STOCK USD.1							
	25,361.000	Local	60.175922	1,526,121.56	131.140000	3,325,841.54	1,799,719.98	0.20
		Base	60.175922	1,526,121.56	131.140000	3,325,841.54	1,799,719.98	0.20
49803T300	KITE REALTY GROUP TRUST REIT USD.01							
	101,383.000	Local	22.007437	2,231,180.02	28.620000	2,901,581.46	670,401.44	0.17
		Base	22.007437	2,231,180.02	28.620000	2,901,581.46	670,401.44	0.17
498894104	KNIFE RIVER CORP COMMON STOCK							
	26,621.000	Local	35.931166	956,523.58	73.170000	1,947,858.57	991,334.99	0.11
		Base	35.931166	956,523.58	73.170000	1,947,858.57	991,334.99	0.11
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01							
	75,568.000	Local	43.948697	3,321,115.16	69.530000	5,254,243.04	1,933,127.88	0.31
		Base	43.948697	3,321,115.16	69.530000	5,254,243.04	1,933,127.88	0.31
50077B207	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001							
	83,772.000	Local	82.736968	6,931,041.32	46.600000	3,903,775.20	-3,027,266.12	0.23
		Base	82.736968	6,931,041.32	46.600000	3,903,775.20	-3,027,266.12	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
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01							
	106,870.000	Local	17.823891	1,904,839.19	13.550000	1,448,088.50	-456,750.69	0.09
		Base	17.823891	1,904,839.19	13.550000	1,448,088.50	-456,750.69	0.09
512816109	LAMAR ADVERTISING CO A REIT USD.001							
	40,579.000	Local	57.714018	2,341,977.15	159.960000	6,491,016.84	4,149,039.69	0.38
		Base	57.714018	2,341,977.15	159.960000	6,491,016.84	4,149,039.69	0.38
513847103	MARZETTI COMPANY/THE COMMON STOCK							
	9,650.000	Local	104.029083	1,003,880.65	106.870000	1,031,295.50	27,414.85	0.06
		Base	104.029083	1,003,880.65	106.870000	1,031,295.50	27,414.85	0.06
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01							
	15,912.000	Local	73.284055	1,166,095.88	174.770000	2,780,940.24	1,614,844.36	0.16
		Base	73.284055	1,166,095.88	174.770000	2,780,940.24	1,614,844.36	0.16
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01							
	31,289.000	Local	68.704747	2,149,702.82	99.640000	3,117,635.96	967,933.14	0.18
		Base	68.704747	2,149,702.82	99.640000	3,117,635.96	967,933.14	0.18
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01							
	62,686.000	Local	56.518425	3,542,914.01	124.270000	7,789,989.22	4,247,075.21	0.46
		Base	56.518425	3,542,914.01	124.270000	7,789,989.22	4,247,075.21	0.46
521865204	LEAR CORP COMMON STOCK USD.01							
	23,762.000	Local	133.251014	3,166,310.60	130.640000	3,104,267.68	-62,042.92	0.18
		Base	133.251014	3,166,310.60	130.640000	3,104,267.68	-62,042.92	0.18
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK							
	25,932.000	Local	68.517809	1,776,803.82	261.310000	6,776,290.92	4,999,487.10	0.40
		Base	68.517809	1,776,803.82	261.310000	6,776,290.92	4,999,487.10	0.40
537008104	LITTELFUSE INC COMMON STOCK USD.01							
	11,588.000	Local	174.372095	2,020,623.84	442.130000	5,123,402.44	3,102,778.60	0.30
		Base	174.372095	2,020,623.84	442.130000	5,123,402.44	3,102,778.60	0.30
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0							
	29,442.000	Local	26.127987	769,260.18	72.430000	2,132,484.06	1,363,223.88	0.13
		Base	26.127987	769,260.18	72.430000	2,132,484.06	1,363,223.88	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
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
		Local	102,838.000	13.394756	1,377,489.94	30.040000	3,089,253.52	1,711,763.58	0.18
		Base		13.394756	1,377,489.94	30.040000	3,089,253.52	1,711,763.58	0.18
55306N104	MKS INC COMMON STOCK								
		Local	30,950.000	100.314125	3,104,722.16	297.450000	9,206,077.50	6,101,355.34	0.54
		Base		100.314125	3,104,722.16	297.450000	9,206,077.50	6,101,355.34	0.54
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	61,987.000	74.780770	4,635,435.60	41.370000	2,564,402.19	-2,071,033.41	0.15
		Base		74.780770	4,635,435.60	41.370000	2,564,402.19	-2,071,033.41	0.15
553498106	MSA SAFETY INC COMMON STOCK								
		Local	17,047.000	73.835935	1,258,681.18	190.270000	3,243,532.69	1,984,851.51	0.19
		Base		73.835935	1,258,681.18	190.270000	3,243,532.69	1,984,851.51	0.19
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,233.000	68.363162	1,451,555.02	123.400000	2,620,152.20	1,168,597.18	0.15
		Base		68.363162	1,451,555.02	123.400000	2,620,152.20	1,168,597.18	0.15
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
		Local	29,718.000	72.483988	2,154,079.15	251.440000	7,472,293.92	5,318,214.77	0.44
		Base		72.483988	2,154,079.15	251.440000	7,472,293.92	5,318,214.77	0.44
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	122,694.000	24.818434	3,045,072.88	24.820000	3,045,265.08	192.20	0.18
		Base		24.818434	3,045,072.88	24.820000	3,045,265.08	192.20	0.18
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	28,206.000	81.521339	2,299,390.88	191.360000	5,397,500.16	3,098,109.28	0.32
		Base		81.521339	2,299,390.88	191.360000	5,397,500.16	3,098,109.28	0.32
565394103	MAPLEBEAR INC COMMON STOCK USD.0001								
		Local	86,382.000	47.382521	4,092,996.93	44.600000	3,852,637.20	-240,359.73	0.23
		Base		47.382521	4,092,996.93	44.600000	3,852,637.20	-240,359.73	0.23
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	28,611.000	64.086134	1,833,568.38	263.100000	7,527,554.10	5,693,985.72	0.44
		Base		64.086134	1,833,568.38	263.100000	7,527,554.10	5,693,985.72	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
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	53,418.000	Local	57.878408	3,091,748.79	49.890000	2,665,024.02	-426,724.77	0.16
		Base	57.878408	3,091,748.79	49.890000	2,665,024.02	-426,724.77	0.16
577081102	MATTEL INC COMMON STOCK USD1.0							
	143,973.000	Local	12.462284	1,794,232.40	15.090000	2,172,552.57	378,320.17	0.13
		Base	12.462284	1,794,232.40	15.090000	2,172,552.57	378,320.17	0.13
577933104	MAXIMUS INC COMMON STOCK							
	25,870.000	Local	64.490930	1,668,380.37	60.250000	1,558,667.50	-109,712.87	0.09
		Base	64.490930	1,668,380.37	60.250000	1,558,667.50	-109,712.87	0.09
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	10,545.000	Local	155.432734	1,639,038.18	577.110000	6,085,624.95	4,446,586.77	0.36
		Base	155.432734	1,639,038.18	577.110000	6,085,624.95	4,446,586.77	0.36
596278101	MIDDLEBY CORP COMMON STOCK USD.01							
	21,631.000	Local	71.191838	1,539,950.64	133.580000	2,889,468.98	1,349,518.34	0.17
		Base	71.191838	1,539,950.64	133.580000	2,889,468.98	1,349,518.34	0.17
615394202	MOOG INC CLASS A COMMON STOCK USD1.0							
	10,180.000	Local	292.296900	2,975,582.44	389.850000	3,968,673.00	993,090.56	0.23
		Base	292.296900	2,975,582.44	389.850000	3,968,673.00	993,090.56	0.23
617700109	MORNINGSTAR INC COMMON STOCK							
	10,941.000	Local	250.294610	2,738,473.33	192.570000	2,106,908.37	-631,564.96	0.12
		Base	250.294610	2,738,473.33	192.570000	2,106,908.37	-631,564.96	0.12
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01							
	104,206.000	Local	40.936866	4,265,867.06	66.410000	6,920,320.46	2,654,453.40	0.41
		Base	40.936866	4,265,867.06	66.410000	6,920,320.46	2,654,453.40	0.41
626717102	MURPHY OIL CORP COMMON STOCK USD1.0							
	62,566.000	Local	26.112529	1,633,756.47	39.740000	2,486,372.84	852,616.37	0.15
		Base	26.112529	1,633,756.47	39.740000	2,486,372.84	852,616.37	0.15
626755102	MURPHY USA INC COMMON STOCK USD.01							
	7,939.000	Local	105.810359	840,028.44	607.760000	4,825,006.64	3,984,978.20	0.28
		Base	105.810359	840,028.44	607.760000	4,825,006.64	3,984,978.20	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
62955J103	NOV INC COMMON STOCK USD.01								
		Local	166,421.000	12.932799	2,152,289.38	19.430000	3,233,560.03	1,081,270.65	0.19
		Base		12.932799	2,152,289.38	19.430000	3,233,560.03	1,081,270.65	0.19
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	44,259.000	52.930761	2,342,662.53	82.310000	3,642,958.29	1,300,295.76	0.21
		Base		52.930761	2,342,662.53	82.310000	3,642,958.29	1,300,295.76	0.21
637417106	NNN REIT INC REIT USD.01								
		Local	88,840.000	36.881558	3,276,557.59	47.520000	4,221,676.80	945,119.21	0.25
		Base		36.881558	3,276,557.59	47.520000	4,221,676.80	945,119.21	0.25
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		Local	46,307.000	96.859088	4,485,253.77	166.800000	7,724,007.60	3,238,753.83	0.45
		Base		96.859088	4,485,253.77	166.800000	7,724,007.60	3,238,753.83	0.45
64361Q101	VIPER ENERGY INC CL A COMMON STOCK USD.000001								
		Local	147,532.000	41.883833	6,179,205.69	44.610000	6,581,402.52	402,196.83	0.39
		Base		41.883833	6,179,205.69	44.610000	6,581,402.52	402,196.83	0.39
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	47,309.000	38.776075	1,834,457.35	57.890000	2,738,718.01	904,260.66	0.16
		Base		38.776075	1,834,457.35	57.890000	2,738,718.01	904,260.66	0.16
649445400	FLAGSTAR BANK NA COMMON STOCK USD.01								
		Local	139,376.000	30.850548	4,299,825.96	14.220000	1,981,926.72	-2,317,899.24	0.12
		Base		30.850548	4,299,825.96	14.220000	1,981,926.72	-2,317,899.24	0.12
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	75,688.000	25.459933	1,927,011.39	74.890000	5,668,274.32	3,741,262.93	0.33
		Base		25.459933	1,927,011.39	74.890000	5,668,274.32	3,741,262.93	0.33
651587107	NEWMARKET CORP COMMON STOCK								
		Local	3,662.000	299.120896	1,095,380.72	850.160000	3,113,285.92	2,017,905.20	0.18
		Base		299.120896	1,095,380.72	850.160000	3,113,285.92	2,017,905.20	0.18
65290E101	NEXTPOWER INC CL A COMMON STOCK USD.0001								
		Local	69,300.000	47.359455	3,282,010.23	89.870000	6,227,991.00	2,945,980.77	0.37
		Base		47.359455	3,282,010.23	89.870000	6,227,991.00	2,945,980.77	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
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	13,395.000	Local	174.362711	2,335,588.51	190.530000	2,552,149.35	216,560.84	0.15
		Base	174.362711	2,335,588.51	190.530000	2,552,149.35	216,560.84	0.15
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	28,734.000	Local	59.770772	1,717,453.35	68.740000	1,975,175.16	257,721.81	0.12
		Base	59.770772	1,717,453.35	68.740000	1,975,175.16	257,721.81	0.12
67000B104	NOVANTA INC COMMON STOCK							
	16,758.000	Local	132.520945	2,220,786.00	142.550000	2,388,852.90	168,066.90	0.14
		Base	132.520945	2,220,786.00	142.550000	2,388,852.90	168,066.90	0.14
67059N108	NUTANIX INC A COMMON STOCK USD.000025							
	127,830.000	Local	73.733746	9,425,384.69	59.010000	7,543,248.30	-1,882,136.39	0.44
		Base	73.733746	9,425,384.69	59.010000	7,543,248.30	-1,882,136.39	0.44
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	95,699.000	Local	28.228620	2,701,450.75	47.350000	4,531,347.65	1,829,896.90	0.27
		Base	28.228620	2,701,450.75	47.350000	4,531,347.65	1,829,896.90	0.27
674215207	CHORD ENERGY CORP COMMON STOCK							
	26,581.000	Local	145.928385	3,878,922.40	140.380000	3,731,440.78	-147,481.62	0.22
		Base	145.928385	3,878,922.40	140.380000	3,731,440.78	-147,481.62	0.22
679295105	OKTA INC COMMON STOCK							
	78,813.000	Local	104.364879	8,225,309.22	141.930000	11,185,929.09	2,960,619.87	0.66
		Base	104.364879	8,225,309.22	141.930000	11,185,929.09	2,960,619.87	0.66
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	161,425.000	Local	17.040043	2,750,688.95	26.640000	4,300,362.00	1,549,673.05	0.25
		Base	17.040043	2,750,688.95	26.640000	4,300,362.00	1,549,673.05	0.25
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	106,637.000	Local	19.406037	2,069,401.55	43.210000	4,607,784.77	2,538,383.22	0.27
		Base	19.406037	2,069,401.55	43.210000	4,607,784.77	2,538,383.22	0.27
680665205	OLIN CORP COMMON STOCK USD1.0							
	52,398.000	Local	23.199828	1,215,624.60	18.510000	969,886.98	-245,737.62	0.06
		Base	23.199828	1,215,624.60	18.510000	969,886.98	-245,737.62	0.06

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681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,640.000	Local	71.183718	2,038,701.67	73.470000	2,104,180.80	65,479.13	0.12
		Base	71.183718	2,038,701.67	73.470000	2,104,180.80	65,479.13	0.12
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	138,445.000	Local	32.034433	4,435,007.14	50.630000	7,009,470.35	2,574,463.21	0.41
		Base	32.034433	4,435,007.14	50.630000	7,009,470.35	2,574,463.21	0.41
68235P108	ONE GAS INC COMMON STOCK							
	28,390.000	Local	54.600709	1,550,114.13	77.650000	2,204,483.50	654,369.37	0.13
		Base	54.600709	1,550,114.13	77.650000	2,204,483.50	654,369.37	0.13
683344105	ONTO INNOVATION INC COMMON STOCK							
	22,744.000	Local	119.721935	2,722,955.70	258.580000	5,881,143.52	3,158,187.82	0.35
		Base	119.721935	2,722,955.70	258.580000	5,881,143.52	3,158,187.82	0.35
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001							
	74,815.000	Local	29.259167	2,189,024.57	23.030000	1,722,989.45	-466,035.12	0.10
		Base	29.259167	2,189,024.57	23.030000	1,722,989.45	-466,035.12	0.10
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001							
	28,437.000	Local	84.391538	2,399,842.16	97.580000	2,774,882.46	375,040.30	0.16
		Base	84.391538	2,399,842.16	97.580000	2,774,882.46	375,040.30	0.16
688239201	OSHKOSH CORP COMMON STOCK USD.01							
	29,295.000	Local	52.064747	1,525,236.77	142.410000	4,171,900.95	2,646,664.18	0.25
		Base	52.064747	1,525,236.77	142.410000	4,171,900.95	2,646,664.18	0.25
69047Q102	OVINTIV INC COMMON STOCK							
	126,053.000	Local	38.448169	4,846,507.01	62.460000	7,873,270.38	3,026,763.37	0.46
		Base	38.448169	4,846,507.01	62.460000	7,873,270.38	3,026,763.37	0.46
690742101	OWENS CORNING COMMON STOCK USD.001							
	37,978.000	Local	67.515276	2,564,095.15	138.900000	5,275,144.20	2,711,049.05	0.31
		Base	67.515276	2,564,095.15	138.900000	5,275,144.20	2,711,049.05	0.31
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001							
	38,882.000	Local	31.464304	1,223,395.07	72.280000	2,810,390.96	1,586,995.89	0.17
		Base	31.464304	1,223,395.07	72.280000	2,810,390.96	1,586,995.89	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
69349H107	TXNM ENERGY INC COMMON STOCK								
		Local	45,948.000	29.785128	1,368,567.05	57.920000	2,661,308.16	1,292,741.11	0.16
		Base		29.785128	1,368,567.05	57.920000	2,661,308.16	1,292,741.11	0.16
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	21,541.000	49.307924	1,062,141.99	86.660000	1,866,743.06	804,601.07	0.11
		Base		49.307924	1,062,141.99	86.660000	1,866,743.06	804,601.07	0.11
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
		Local	94,449.000	20.831282	1,967,493.79	15.060000	1,422,401.94	-545,091.85	0.08
		Base		20.831282	1,967,493.79	15.060000	1,422,401.94	-545,091.85	0.08
70202L102	PARSONS CORP COMMON STOCK USD1.0								
		Local	24,947.000	97.848616	2,441,029.43	44.210000	1,102,906.87	-1,338,122.56	0.06
		Base		97.848616	2,441,029.43	44.210000	1,102,906.87	-1,338,122.56	0.06
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001								
		Local	20,806.000	149.635886	3,113,324.25	137.895000	2,869,043.37	-244,280.88	0.17
		Base		149.635886	3,113,324.25	137.895000	2,869,043.37	-244,280.88	0.17
705573103	PEGASYSTEMS INC COMMON STOCK USD.01								
		Local	42,941.000	49.027256	2,105,279.40	30.550000	1,311,847.55	-793,431.85	0.08
		Base		49.027256	2,105,279.40	30.550000	1,311,847.55	-793,431.85	0.08
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001								
		Local	8,696.000	165.858023	1,442,301.37	217.310000	1,889,727.76	447,426.39	0.11
		Base		165.858023	1,442,301.37	217.310000	1,889,727.76	447,426.39	0.11
70975L107	PENUMBRA INC COMMON STOCK USD.001								
		Local	18,385.000	166.383088	3,058,953.08	321.190000	5,905,078.15	2,846,125.07	0.35
		Base		166.383088	3,058,953.08	321.190000	5,905,078.15	2,846,125.07	0.35
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01								
		Local	73,968.000	49.393439	3,653,533.92	114.390000	8,461,199.52	4,807,665.60	0.50
		Base		49.393439	3,653,533.92	114.390000	8,461,199.52	4,807,665.60	0.50
71424F105	PERMIAN RESOURCES CORP CL A COMMON STOCK USD.0001								
		Local	338,069.000	14.378439	4,860,904.63	21.310000	7,204,250.39	2,343,345.76	0.42
		Base		14.378439	4,860,904.63	21.310000	7,204,250.39	2,343,345.76	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
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	20,146.000	Local	31.608964	636,794.18	27.360000	551,194.56	-85,599.62	0.03
		Base	31.608964	636,794.18	27.360000	551,194.56	-85,599.62	0.03
72348N109	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	105,374.000	Local	70.514935	7,430,440.72	105.230000	11,088,506.02	3,658,065.30	0.65
		Base	70.514935	7,430,440.72	105.230000	11,088,506.02	3,658,065.30	0.65
72352L106	PINTEREST INC CLASS A COMMON STOCK USD.00001							
	224,130.000	Local	26.005534	5,828,620.30	24.010000	5,381,361.30	-447,259.00	0.32
		Base	26.005534	5,828,620.30	24.010000	5,381,361.30	-447,259.00	0.32
72703H101	PLANET FITNESS INC CL A COMMON STOCK							
	38,361.000	Local	69.294565	2,658,208.81	55.910000	2,144,763.51	-513,445.30	0.13
		Base	69.294565	2,658,208.81	55.910000	2,144,763.51	-513,445.30	0.13
731068102	POLARIS INC COMMON STOCK USD.01							
	24,899.000	Local	64.815961	1,613,852.62	67.080000	1,670,224.92	56,372.30	0.10
		Base	64.815961	1,613,852.62	67.080000	1,670,224.92	56,372.30	0.10
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	52,730.000	Local	47.691267	2,514,760.51	49.330000	2,601,170.90	86,410.39	0.15
		Base	47.691267	2,514,760.51	49.330000	2,601,170.90	86,410.39	0.15
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	20,397.000	Local	46.253353	943,429.64	91.410000	1,864,489.77	921,060.13	0.11
		Base	46.253353	943,429.64	91.410000	1,864,489.77	921,060.13	0.11
74164M108	PRIMERICA INC COMMON STOCK							
	14,888.000	Local	75.974862	1,131,113.75	319.960000	4,763,564.48	3,632,450.73	0.28
		Base	75.974862	1,131,113.75	319.960000	4,763,564.48	3,632,450.73	0.28
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	46,505.000	Local	56.905744	2,646,401.62	74.870000	3,481,829.35	835,427.73	0.20
		Base	56.905744	2,646,401.62	74.870000	3,481,829.35	835,427.73	0.20
74460D109	PUBLIC STORAGE REIT USD.1							
	4,640.720	Local	328.091815	1,522,582.25	324.170000	1,504,382.20	-18,200.05	0.09
		Base	328.091815	1,522,582.25	324.170000	1,504,382.20	-18,200.05	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
74624M102	EVERPURE INC A COMMON STOCK USD.0001							
	145,200.000	Local	51.579210	7,489,301.28	77.170000	11,205,084.00	3,715,782.72	0.66
		Base	51.579210	7,489,301.28	77.170000	11,205,084.00	3,715,782.72	0.66
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,930.000	Local	109.147930	1,847,874.45	144.750000	2,450,617.50	602,743.05	0.14
		Base	109.147930	1,847,874.45	144.750000	2,450,617.50	602,743.05	0.14
74935Q107	RB GLOBAL INC COMMON STOCK							
	86,807.000	Local	79.386272	6,891,284.10	109.740000	9,526,200.18	2,634,916.08	0.56
		Base	79.386272	6,891,284.10	109.740000	9,526,200.18	2,634,916.08	0.56
749607107	RLI CORP COMMON STOCK USD1.0							
	43,368.000	Local	71.413239	3,097,049.35	61.240000	2,655,856.32	-441,193.03	0.16
		Base	71.413239	3,097,049.35	61.240000	2,655,856.32	-441,193.03	0.16
74967X103	RH COMMON STOCK USD.0001							
	7,127.000	Local	256.042363	1,824,813.92	165.520000	1,179,661.04	-645,152.88	0.07
		Base	256.042363	1,824,813.92	165.520000	1,179,661.04	-645,152.88	0.07
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	59,843.000	Local	45.059781	2,696,512.49	107.070000	6,407,390.01	3,710,877.52	0.38
		Base	45.059781	2,696,512.49	107.070000	6,407,390.01	3,710,877.52	0.38
750917106	RAMBUS INC COMMON STOCK USD.001							
	49,508.000	Local	67.322321	3,332,993.45	91.030000	4,506,713.24	1,173,719.79	0.26
		Base	67.322321	3,332,993.45	91.030000	4,506,713.24	1,173,719.79	0.26
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	110,050.000	Local	31.271366	3,441,413.86	40.140000	4,417,407.00	975,993.14	0.26
		Base	31.271366	3,441,413.86	40.140000	4,417,407.00	975,993.14	0.26
754907103	RAYONIER INC REIT							
	141,968.000	Local	24.089795	3,419,980.01	21.780000	3,092,063.04	-327,916.97	0.18
		Base	24.089795	3,419,980.01	21.780000	3,092,063.04	-327,916.97	0.18
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
	14,730.000	Local	254.482983	3,748,534.34	551.310000	8,120,796.30	4,372,261.96	0.48
		Base	254.482983	3,748,534.34	551.310000	8,120,796.30	4,372,261.96	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	30,752.000	Local	111.554817	3,430,533.72	205.230000	6,311,232.96	2,880,699.24	0.37
		Base	111.554817	3,430,533.72	205.230000	6,311,232.96	2,880,699.24	0.37
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	30,973.000	Local	82.524914	2,556,044.15	236.850000	7,335,955.05	4,779,910.90	0.43
		Base	82.524914	2,556,044.15	236.850000	7,335,955.05	4,779,910.90	0.43
759509102	RELIANCE INC COMMON STOCK USD.001							
	24,509.000	Local	85.856490	2,104,256.71	406.100000	9,953,104.90	7,848,848.19	0.58
		Base	85.856490	2,104,256.71	406.100000	9,953,104.90	7,848,848.19	0.58
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,488.000	Local	98.878647	2,421,340.31	141.010000	3,453,052.88	1,031,712.57	0.20
		Base	98.878647	2,421,340.31	141.010000	3,453,052.88	1,031,712.57	0.20
76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01							
	108,478.000	Local	50.896146	5,521,112.08	37.770000	4,097,214.06	-1,423,898.02	0.24
		Base	50.896146	5,521,112.08	37.770000	4,097,214.06	-1,423,898.02	0.24
77543R102	ROKU INC COMMON STOCK USD.0001							
	60,800.000	Local	135.362200	8,230,021.76	145.010000	8,816,608.00	586,586.24	0.52
		Base	135.362200	8,230,021.76	145.010000	8,816,608.00	586,586.24	0.52
780287108	ROYAL GOLD INC COMMON STOCK USD.01							
	37,448.000	Local	112.866268	4,226,616.01	198.350000	7,427,810.80	3,201,194.79	0.44
		Base	112.866268	4,226,616.01	198.350000	7,427,810.80	3,201,194.79	0.44
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001							
	53,487.000	Local	57.874250	3,095,520.02	44.160000	2,361,985.92	-733,534.10	0.14
		Base	57.874250	3,095,520.02	44.160000	2,361,985.92	-733,534.10	0.14
783549108	RYDER SYSTEM INC COMMON STOCK USD.5							
	18,472.000	Local	71.910923	1,328,338.57	256.420000	4,736,590.24	3,408,251.67	0.28
		Base	71.910923	1,328,338.57	256.420000	4,736,590.24	3,408,251.67	0.28
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01							
	43,703.000	Local	36.868609	1,611,268.82	102.980000	4,500,534.94	2,889,266.12	0.26
		Base	36.868609	1,611,268.82	102.980000	4,500,534.94	2,889,266.12	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
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	93,067.000	11.065120	1,029,797.49	25.995000	2,419,276.67	1,389,479.18	0.14
		Base		11.065120	1,029,797.49	25.995000	2,419,276.67	1,389,479.18	0.14
78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP								
		Local	2,548.000	544.856860	1,388,295.28	686.320000	1,748,743.36	360,448.08	0.10
		Base		544.856860	1,388,295.28	686.320000	1,748,743.36	360,448.08	0.10
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,458.000	203.632043	4,776,800.47	219.620000	5,151,845.96	375,045.49	0.30
		Base		203.632043	4,776,800.47	219.620000	5,151,845.96	375,045.49	0.30
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	117,514.000	20.672400	2,429,296.40	21.170000	2,487,771.38	58,474.98	0.15
		Base		20.672400	2,429,296.40	21.170000	2,487,771.38	58,474.98	0.15
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	12,335.000	336.665621	4,152,770.43	347.630000	4,288,016.05	135,245.62	0.25
		Base		336.665621	4,152,770.43	347.630000	4,288,016.05	135,245.62	0.25
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	24,838.000	243.000000	6,035,634.00	185.560000	4,608,939.28	-1,426,694.72	0.27
		Base		243.000000	6,035,634.00	185.560000	4,608,939.28	-1,426,694.72	0.27
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,375.000	62.727156	1,340,792.96	117.130000	2,503,653.75	1,162,860.79	0.15
		Base		62.727156	1,340,792.96	117.130000	2,503,653.75	1,162,860.79	0.15
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	20,717.000	63.107795	1,307,404.18	65.680000	1,360,692.56	53,288.38	0.08
		Base		63.107795	1,307,404.18	65.680000	1,360,692.56	53,288.38	0.08
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	28,280.000	74.054282	2,094,255.10	94.790000	2,680,661.20	586,406.10	0.16
		Base		74.054282	2,094,255.10	94.790000	2,680,661.20	586,406.10	0.16
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	65,396.000	27.296393	1,785,074.90	86.190000	5,636,481.24	3,851,406.34	0.33
		Base		27.296393	1,785,074.90	86.190000	5,636,481.24	3,851,406.34	0.33

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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
82452J109	SHIFT4 PAYMENTS INC CLASS A COMMON STOCK								
		Local	31,853.000	104.386574	3,325,025.53	53.000000	1,688,209.00	-1,636,816.53	0.10
		Base		104.386574	3,325,025.53	53.000000	1,688,209.00	-1,636,816.53	0.10
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	15,421.000	74.356391	1,146,649.90	217.500000	3,354,067.50	2,207,417.60	0.20
		Base		74.356391	1,146,649.90	217.500000	3,354,067.50	2,207,417.60	0.20
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	40,910.000	27.048084	1,106,537.10	39.980000	1,635,581.80	529,044.70	0.10
		Base		27.048084	1,106,537.10	39.980000	1,635,581.80	529,044.70	0.10
82846H405	QXO INC COMMON STOCK USD.00001								
		Local	68,977.000	14.451285	996,806.29	13.300000	917,394.10	-79,412.19	0.05
		Base		14.451285	996,806.29	13.300000	917,394.10	-79,412.19	0.05
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	19,317.000	97.408561	1,881,641.17	187.740000	3,626,573.58	1,744,932.41	0.21
		Base		97.408561	1,881,641.17	187.740000	3,626,573.58	1,744,932.41	0.21
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	7,834.000	343.545301	2,691,333.89	535.200000	4,192,756.80	1,501,422.91	0.25
		Base		343.545301	2,691,333.89	535.200000	4,192,756.80	1,501,422.91	0.25
829933100	SIRIUS XM HOLDINGS INC COMMON STOCK								
		Local	2,276.000	27.540299	62,681.72	29.620000	67,415.12	4,733.40	0.00
		Base		27.540299	62,681.72	29.620000	67,415.12	4,733.40	0.00
83443Q103	SOLSTICE ADV MATERIALS INC COMMON STOCK								
		Local	56,299.000	75.805000	4,267,745.69	60.170000	3,387,510.83	-880,234.86	0.20
		Base		75.805000	4,267,745.69	60.170000	3,387,510.83	-880,234.86	0.20
835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	46,103.000	38.867389	1,791,903.25	56.360000	2,598,365.08	806,461.83	0.15
		Base		38.867389	1,791,903.25	56.360000	2,598,365.08	806,461.83	0.15
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
		Local	101,786.000	17.181431	1,748,829.10	17.860000	1,817,897.96	69,068.86	0.11
		Base		17.181431	1,748,829.10	17.860000	1,817,897.96	69,068.86	0.11

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84472E102	SOUTHSTATE BANK CORP COMMON STOCK USD2.5								
		Local	46,443.000	78.140146	3,629,062.80	105.090000	4,880,694.87	1,251,632.07	0.29
		Base		78.140146	3,629,062.80	105.090000	4,880,694.87	1,251,632.07	0.29
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
		Local	30,284.000	77.475840	2,346,278.35	89.400000	2,707,389.60	361,111.25	0.16
		Base		77.475840	2,346,278.35	89.400000	2,707,389.60	361,111.25	0.16
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	27,791.000	76.069549	2,114,048.84	79.860000	2,219,389.26	105,340.42	0.13
		Base		76.069549	2,114,048.84	79.860000	2,219,389.26	105,340.42	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	45,405.000	31.379479	1,424,785.26	87.160000	3,957,499.80	2,532,714.54	0.23
		Base		31.379479	1,424,785.26	87.160000	3,957,499.80	2,532,714.54	0.23
85254J102	STAG INDUSTRIAL INC REIT USD.01								
		Local	89,412.000	34.931939	3,123,334.54	38.260000	3,420,903.12	297,568.58	0.20
		Base		34.931939	3,123,334.54	38.260000	3,420,903.12	297,568.58	0.20
85423L103	STANDARDAERO INC COMMON STOCK USD.01								
		Local	88,591.000	30.213042	2,676,603.60	29.310000	2,596,602.21	-80,001.39	0.15
		Base		30.213042	2,676,603.60	29.310000	2,596,602.21	-80,001.39	0.15
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
		Local	165,600.000	17.185736	2,845,957.81	15.980000	2,646,288.00	-199,669.81	0.16
		Base		17.185736	2,845,957.81	15.980000	2,646,288.00	-199,669.81	0.16
859241101	STERLING INFRASTRUCTURE INC COMMON STOCK USD.01								
		Local	14,189.000	343.522724	4,874,243.93	596.770000	8,467,569.53	3,593,325.60	0.50
		Base		343.522724	4,874,243.93	596.770000	8,467,569.53	3,593,325.60	0.50
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	71,610.000	28.280575	2,025,171.96	82.910000	5,937,185.10	3,912,013.14	0.35
		Base		28.280575	2,025,171.96	82.910000	5,937,185.10	3,912,013.14	0.35
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,928.000	95.877482	1,718,891.49	107.320000	1,924,032.96	205,141.47	0.11
		Base		95.877482	1,718,891.49	107.320000	1,924,032.96	205,141.47	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
87162W100	TD SYNNEX CORP COMMON STOCK USD.001							
	37,133.000	Local	86.596072	3,215,571.93	255.700000	9,494,908.10	6,279,336.17	0.56
		Base	86.596072	3,215,571.93	255.700000	9,494,908.10	6,279,336.17	0.56
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001							
	46,764.000	Local	94.936877	4,439,628.12	115.440000	5,398,436.16	958,808.04	0.32
		Base	94.936877	4,439,628.12	115.440000	5,398,436.16	958,808.04	0.32
87422Q109	TALEN ENERGY CORP COMMON STOCK USD.001							
	21,788.000	Local	376.474506	8,202,626.53	334.100000	7,279,370.80	-923,255.73	0.43
		Base	376.474506	8,202,626.53	334.100000	7,279,370.80	-923,255.73	0.43
88023U101	SOMNIGROUP INTERNATIONAL INC COMMON STOCK USD.01							
	96,401.000	Local	26.534039	2,557,907.89	65.330000	6,297,877.33	3,739,969.44	0.37
		Base	26.534039	2,557,907.89	65.330000	6,297,877.33	3,739,969.44	0.37
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05							
	41,249.000	Local	45.037766	1,857,762.81	254.780000	10,509,420.22	8,651,657.41	0.62
		Base	45.037766	1,857,762.81	254.780000	10,509,420.22	8,651,657.41	0.62
880779103	TEREX CORP COMMON STOCK USD.01							
	46,623.000	Local	37.178449	1,733,370.83	62.840000	2,929,789.32	1,196,418.49	0.17
		Base	37.178449	1,733,370.83	62.840000	2,929,789.32	1,196,418.49	0.17
88162G103	TETRA TECH INC COMMON STOCK USD.01							
	122,831.000	Local	18.400331	2,260,131.05	33.160000	4,073,075.96	1,812,944.91	0.24
		Base	18.400331	2,260,131.05	33.160000	4,073,075.96	1,812,944.91	0.24
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01							
	20,708.000	Local	69.869909	1,446,866.08	98.850000	2,046,985.80	600,119.72	0.12
		Base	69.869909	1,446,866.08	98.850000	2,046,985.80	600,119.72	0.12
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001							
	30,957.000	Local	66.891851	2,070,771.03	205.440000	6,359,806.08	4,289,035.05	0.37
		Base	66.891851	2,070,771.03	205.440000	6,359,806.08	4,289,035.05	0.37
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1							
	24,676.000	Local	50.042502	1,234,848.77	74.970000	1,849,959.72	615,110.95	0.11
		Base	50.042502	1,234,848.77	74.970000	1,849,959.72	615,110.95	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
887389104	TIMKEN CO COMMON STOCK								
		Local	29,482.000	36.818570	1,085,485.07	137.550000	4,055,249.10	2,969,764.03	0.24
		Base		36.818570	1,085,485.07	137.550000	4,055,249.10	2,969,764.03	0.24
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	43,894.000	36.925519	1,620,808.71	145.890000	6,403,695.66	4,782,886.95	0.38
		Base		36.925519	1,620,808.71	145.890000	6,403,695.66	4,782,886.95	0.38
891092108	TORO CO COMMON STOCK USD1.0								
		Local	45,569.000	49.576651	2,259,158.41	91.870000	4,186,424.03	1,927,265.62	0.25
		Base		49.576651	2,259,158.41	91.870000	4,186,424.03	1,927,265.62	0.25
89400J107	TRANSUNION COMMON STOCK USD.01								
		Local	89,991.000	88.000221	7,919,227.86	78.620000	7,075,092.42	-844,135.44	0.42
		Base		88.000221	7,919,227.86	78.620000	7,075,092.42	-844,135.44	0.42
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		Local	29,889.000	44.045338	1,316,471.11	76.020000	2,272,161.78	955,690.67	0.13
		Base		44.045338	1,316,471.11	76.020000	2,272,161.78	955,690.67	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	49,889.000	37.908906	1,891,237.43	43.360000	2,163,187.04	271,949.61	0.13
		Base		37.908906	1,891,237.43	43.360000	2,163,187.04	271,949.61	0.13
90138F102	TWILIO INC A COMMON STOCK USD.001								
		Local	71,182.000	104.599929	7,445,632.15	197.350000	14,047,767.70	6,602,135.55	0.83
		Base		104.599929	7,445,632.15	197.350000	14,047,767.70	6,602,135.55	0.83
902681105	UGI CORP COMMON STOCK								
		Local	100,303.000	28.799962	2,888,722.57	36.120000	3,622,944.36	734,221.79	0.21
		Base		28.799962	2,888,722.57	36.120000	3,622,944.36	734,221.79	0.21
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,276.000	89.627558	2,982,446.61	145.730000	4,849,311.48	1,866,864.87	0.28
		Base		89.627558	2,982,446.61	145.730000	4,849,311.48	1,866,864.87	0.28
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	27,129.000	85.338628	2,315,151.63	86.740000	2,353,169.46	38,017.83	0.14
		Base		85.338628	2,315,151.63	86.740000	2,353,169.46	38,017.83	0.14

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001							
	198,281.000	Local	15.753631	3,123,645.79	12.760000	2,530,065.56	-593,580.23	0.15
		Base	15.753631	3,123,645.79	12.760000	2,530,065.56	-593,580.23	0.15
903731107	UL SOLUTIONS INC CLASS A COMMON STOCK USD.001							
	35,937.000	Local	80.638254	2,897,896.95	91.640000	3,293,266.68	395,369.73	0.19
		Base	80.638254	2,897,896.95	91.640000	3,293,266.68	395,369.73	0.19
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5							
	65,019.000	Local	35.896253	2,333,938.50	48.450000	3,150,170.55	816,232.05	0.19
		Base	35.896253	2,333,938.50	48.450000	3,150,170.55	816,232.05	0.19
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01							
	104,229.000	Local	42.764289	4,457,279.11	100.590000	10,484,395.11	6,027,116.00	0.62
		Base	42.764289	4,457,279.11	100.590000	10,484,395.11	6,027,116.00	0.62
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01							
	20,503.000	Local	129.385491	2,652,790.73	517.710000	10,614,608.13	7,961,817.40	0.62
		Base	129.385491	2,652,790.73	517.710000	10,614,608.13	7,961,817.40	0.62
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01							
	20,638.000	Local	109.204342	2,253,759.21	80.160000	1,654,342.08	-599,417.13	0.10
		Base	109.204342	2,253,759.21	80.160000	1,654,342.08	-599,417.13	0.10
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	71,563.000	Local	30.409299	2,176,180.69	86.110000	6,162,289.93	3,986,109.24	0.36
		Base	30.409299	2,176,180.69	86.110000	6,162,289.93	3,986,109.24	0.36
918204108	VF CORP COMMON STOCK							
	151,289.000	Local	16.109104	2,437,130.24	14.320000	2,166,458.48	-270,671.76	0.13
		Base	16.109104	2,437,130.24	14.320000	2,166,458.48	-270,671.76	0.13
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
	16,679.000	Local	238.466955	3,977,390.35	149.380000	2,491,509.02	-1,485,881.33	0.15
		Base	238.466955	3,977,390.35	149.380000	2,491,509.02	-1,485,881.33	0.15
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	222,772.000	Local	10.546627	2,349,493.20	14.290000	3,183,411.88	833,918.68	0.19
		Base	10.546627	2,349,493.20	14.290000	3,183,411.88	833,918.68	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
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0								
		Local	9,243.000	139.149643	1,286,160.15	481.700000	4,452,353.10	3,166,192.95	0.26
		Base		139.149643	1,286,160.15	481.700000	4,452,353.10	3,166,192.95	0.26
92047W101	VALVOLINE INC COMMON STOCK USD.01								
		Local	59,089.000	16.536445	977,121.99	38.410000	2,269,608.49	1,292,486.50	0.13
		Base		16.536445	977,121.99	38.410000	2,269,608.49	1,292,486.50	0.13
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	263,997.000	109.538811	28,917,917.49	127.360000	33,622,657.92	4,704,740.43	1.98
		Base		109.538811	28,917,917.49	127.360000	33,622,657.92	4,704,740.43	1.98
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	108,825.000	43.087259	4,688,970.94	36.950000	4,021,083.75	-667,887.19	0.24
		Base		43.087259	4,688,970.94	36.950000	4,021,083.75	-667,887.19	0.24
925815102	VICOR CORP COMMON STOCK USD.01								
		Local	8,068.000	157.495000	1,270,669.66	207.370000	1,673,061.16	402,391.50	0.10
		Base		157.495000	1,270,669.66	207.370000	1,673,061.16	402,391.50	0.10
92839U206	VISTEON CORP COMMON STOCK								
		Local	12,702.000	114.801628	1,458,210.28	104.540000	1,327,867.08	-130,343.20	0.08
		Base		114.801628	1,458,210.28	104.540000	1,327,867.08	-130,343.20	0.08
928881101	VONTIER CORP COMMON STOCK USD.0001								
		Local	66,844.000	30.749510	2,055,420.22	32.130000	2,147,697.72	92,277.50	0.13
		Base		30.749510	2,055,420.22	32.130000	2,147,697.72	92,277.50	0.13
929042109	VORNADO REALTY TRUST REIT USD.04								
		Local	74,684.000	23.619370	1,763,989.00	39.390000	2,941,802.76	1,177,813.76	0.17
		Base		23.619370	1,763,989.00	39.390000	2,941,802.76	1,177,813.76	0.17
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01								
		Local	44,113.000	66.230608	2,921,630.79	99.430000	4,386,155.59	1,464,524.80	0.26
		Base		66.230608	2,921,630.79	99.430000	4,386,155.59	1,464,524.80	0.26
92936U109	WP CAREY INC REIT USD.001								
		Local	103,473.000	61.734598	6,387,864.08	73.600000	7,615,612.80	1,227,748.72	0.45
		Base		61.734598	6,387,864.08	73.600000	7,615,612.80	1,227,748.72	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
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK							
	68,589.000	Local	30.221259	2,072,845.95	25.960000	1,780,570.44	-292,275.51	0.10
		Base	30.221259	2,072,845.95	25.960000	1,780,570.44	-292,275.51	0.10
942622200	WATSCO INC COMMON STOCK USD.5							
	16,163.000	Local	197.707408	3,195,544.83	309.300000	4,999,215.90	1,803,671.07	0.29
		Base	197.707408	3,195,544.83	309.300000	4,999,215.90	1,803,671.07	0.29
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	12,803.000	Local	158.171381	2,025,068.19	345.790000	4,427,149.37	2,402,081.18	0.26
		Base	158.171381	2,025,068.19	345.790000	4,427,149.37	2,402,081.18	0.26
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	75,122.000	Local	39.193326	2,944,281.01	77.220000	5,800,920.84	2,856,639.83	0.34
		Base	39.193326	2,944,281.01	77.220000	5,800,920.84	2,856,639.83	0.34
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
	22,570.000	Local	174.821871	3,945,729.63	343.490000	7,752,569.30	3,806,839.67	0.46
		Base	174.821871	3,945,729.63	343.490000	7,752,569.30	3,806,839.67	0.46
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001							
	47,972.000	Local	82.950600	3,979,306.20	80.490000	3,861,266.28	-118,039.92	0.23
		Base	82.950600	3,979,306.20	80.490000	3,861,266.28	-118,039.92	0.23
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	15,507.000	Local	95.108285	1,474,844.17	70.500000	1,093,243.50	-381,600.67	0.06
		Base	95.108285	1,474,844.17	70.500000	1,093,243.50	-381,600.67	0.06
96208T104	WEX INC COMMON STOCK USD.01							
	16,131.000	Local	108.360789	1,747,967.89	186.960000	3,015,851.76	1,267,883.87	0.18
		Base	108.360789	1,747,967.89	186.960000	3,015,851.76	1,267,883.87	0.18
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	28,474.000	Local	102.406992	2,915,936.68	37.500000	1,067,775.00	-1,848,161.68	0.06
		Base	102.406992	2,915,936.68	37.500000	1,067,775.00	-1,848,161.68	0.06
974155103	WINGSTOP INC COMMON STOCK USD.01							
	13,037.000	Local	143.901603	1,876,045.20	129.490000	1,688,161.13	-187,884.07	0.10
		Base	143.901603	1,876,045.20	129.490000	1,688,161.13	-187,884.07	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
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	31,323.000	Local	76.069730	2,382,732.15	159.540000	4,997,271.42	2,614,539.27	0.29
		Base	76.069730	2,382,732.15	159.540000	4,997,271.42	2,614,539.27	0.29
980745103	WOODWARD INC COMMON STOCK USD.001455							
	27,764.000	Local	66.670349	1,851,035.57	360.750000	10,015,863.00	8,164,827.43	0.59
		Base	66.670349	1,851,035.57	360.750000	10,015,863.00	8,164,827.43	0.59
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	35,393.000	Local	60.889153	2,155,049.79	74.860000	2,649,519.98	494,470.19	0.16
		Base	60.889153	2,155,049.79	74.860000	2,649,519.98	494,470.19	0.16
983793100	XPO INC COMMON STOCK USD.001							
	54,195.000	Local	34.568749	1,873,453.33	200.970000	10,891,569.15	9,018,115.82	0.64
		Base	34.568749	1,873,453.33	200.970000	10,891,569.15	9,018,115.82	0.64
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	36,162.000	Local	70.370353	2,544,732.70	48.940000	1,769,768.28	-774,964.42	0.10
		Base	70.370353	2,544,732.70	48.940000	1,769,768.28	-774,964.42	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	68,464.000	Local	41.828560	2,863,750.53	69.700000	4,771,940.80	1,908,190.27	0.28
		Base	41.828560	2,863,750.53	69.700000	4,771,940.80	1,908,190.27	0.28
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0							
	98,973.000	Local	30.900259	3,058,291.38	35.810000	3,544,223.13	485,931.75	0.21
		Base	30.900259	3,058,291.38	35.810000	3,544,223.13	485,931.75	0.21
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK							
	55,540.000	Local	40.579722	2,253,797.77	15.930000	884,752.20	-1,369,045.57	0.05
		Base	40.579722	2,253,797.77	15.930000	884,752.20	-1,369,045.57	0.05
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015							
	44,967.000	Local	37.374374	1,680,613.47	65.960000	2,966,023.32	1,285,409.85	0.17
		Base	37.374374	1,680,613.47	65.960000	2,966,023.32	1,285,409.85	0.17
G3323L100	FABRINET COMMON STOCK USD.01							
	16,450.000	Local	225.017303	3,701,534.63	435.410000	7,162,494.50	3,460,959.87	0.42
		Base	225.017303	3,701,534.63	435.410000	7,162,494.50	3,460,959.87	0.42

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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
G3922B107	GENPACT LTD COMMON STOCK USD.01							
	74,893.000	Local	44.505285	3,333,134.32	35.170000	2,633,986.81	-699,147.51	0.15
		Base	44.505285	3,333,134.32	35.170000	2,633,986.81	-699,147.51	0.15
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001							
	33,278.000	Local	85.607189	2,848,836.03	87.790000	2,921,475.62	72,639.59	0.17
		Base	85.607189	2,848,836.03	87.790000	2,921,475.62	72,639.59	0.17
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001							
	28,243.000	Local	142.201675	4,016,201.92	252.860000	7,141,524.98	3,125,323.06	0.42
		Base	142.201675	4,016,201.92	252.860000	7,141,524.98	3,125,323.06	0.42
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0							
	25,766.000	Local	68.566490	1,766,684.17	80.140000	2,064,887.24	298,203.07	0.12
		Base	68.566490	1,766,684.17	80.140000	2,064,887.24	298,203.07	0.12
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	74,660.000	Local	30.413674	2,270,684.90	153.830000	11,484,947.80	9,214,262.90	0.67
		Base	30.413674	2,270,684.90	153.830000	11,484,947.80	9,214,262.90	0.67
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	20,797.000	Local	141.317944	2,938,989.29	319.980000	6,654,624.06	3,715,634.77	0.39
		Base	141.317944	2,938,989.29	319.980000	6,654,624.06	3,715,634.77	0.39
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001							
	207,607.000	Local	11.696521	2,428,279.55	33.910000	7,039,953.37	4,611,673.82	0.41
		Base	11.696521	2,428,279.55	33.910000	7,039,953.37	4,611,673.82	0.41
G8060N102	SENSATA TECHNOLOGIES HOLDPLC COMMON STOCK EUR.01							
	67,386.000	Local	36.068776	2,430,530.52	46.290000	3,119,297.94	688,767.42	0.18
		Base	36.068776	2,430,530.52	46.290000	3,119,297.94	688,767.42	0.18
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	186,736.000	Local	39.843518	7,440,219.19	71.660000	13,381,501.76	5,941,282.57	0.79
		Base	39.843518	7,440,219.19	71.660000	13,381,501.76	5,941,282.57	0.79
G9460G101	VALARIS LTD COMMON STOCK USD.01							
	29,818.000	Local	63.425291	1,891,215.34	79.190000	2,361,287.42	470,072.08	0.14
		Base	63.425291	1,891,215.34	79.190000	2,361,287.42	470,072.08	0.14

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
N20944109	CNH INDUSTRIAL NV COMMON STOCK EUR.01								
			408,895.000	10.609322	4,338,098.73	10.250000	4,191,173.75	-146,924.98	0.25
		Base		10.609322	4,338,098.73	10.250000	4,191,173.75	-146,924.98	0.25
US DOLLAR Total									
			24,601,622.720		1,129,281,939.45		1,661,957,030.57	532,675,091.12	97.67
		Base			1,129,281,939.45		1,661,957,030.57	532,675,091.12	97.67
EQUITY Total									
			24,601,622.720	Base	1,129,281,939.45		1,661,957,030.57	532,675,091.12	97.67

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		64,304,677.700	Base		1,168,984,994.43		1,701,660,085.55	532,675,091.12	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			4,689.910	Local	1.000000	4,689.91	1.000000	4,689.91	0.00	0.00
				Base	1.000000	4,689.91	1.000000	4,689.91	0.00	0.00
US DOLLAR Total										
			4,689.910	Local		4,689.91		4,689.91	0.00	0.00
				Base		4,689.91		4,689.91	0.00	0.00
CASH Total										
			4,689.910	Base		4,689.91		4,689.91	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.569554	31 Dec 2030		
			46,963,927.090	Local	100.000000	46,963,927.09	100.000000	46,963,927.09	0.00	3.95
				Base	100.000000	46,963,927.09	100.000000	46,963,927.09	0.00	3.95
US DOLLAR Total										
			46,963,927.090	Local		46,963,927.09		46,963,927.09	0.00	3.95
				Base		46,963,927.09		46,963,927.09	0.00	3.95
CASH EQUIVALENT Total										
			46,963,927.090	Base		46,963,927.09		46,963,927.09	0.00	3.95
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000361105	AAR CORP COMMON STOCK USD1.0									
			24,250.000	Local	37.329884	905,249.68	140.040000	3,395,970.00	2,490,720.32	0.29
				Base	37.329884	905,249.68	140.040000	3,395,970.00	2,490,720.32	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
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001							
	152,212.000	Local	20.717938	3,153,518.72	8.460000	1,287,713.52	-1,865,805.20	0.11
		Base	20.717938	3,153,518.72	8.460000	1,287,713.52	-1,865,805.20	0.11
00090Q103	ADT INC COMMON STOCK USD.01							
	369,900.000	Local	7.170755	2,652,462.39	7.640000	2,826,036.00	173,573.61	0.24
		Base	7.170755	2,652,462.39	7.640000	2,826,036.00	173,573.61	0.24
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01							
	37,679.000	Local	31.745434	1,196,136.21	47.910000	1,805,200.89	609,064.68	0.15
		Base	31.745434	1,196,136.21	47.910000	1,805,200.89	609,064.68	0.15
00108J109	ACM RESEARCH INC CLASS A COMMON STOCK USD.0001							
	33,581.000	Local	37.718112	1,266,611.91	78.470000	2,635,101.07	1,368,489.16	0.22
		Base	37.718112	1,266,611.91	78.470000	2,635,101.07	1,368,489.16	0.22
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	24,582.000	Local	39.964997	982,419.56	33.630000	826,692.66	-155,726.90	0.07
		Base	39.964997	982,419.56	33.630000	826,692.66	-155,726.90	0.07
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	11,341.000	Local	53.415870	605,789.38	79.240000	898,660.84	292,871.46	0.08
		Base	53.415870	605,789.38	79.240000	898,660.84	292,871.46	0.08
00191U102	EVERFORTH INC COMMON STOCK							
	22,328.000	Local	38.744755	865,092.88	28.440000	635,008.32	-230,084.56	0.05
		Base	38.744755	865,092.88	28.440000	635,008.32	-230,084.56	0.05
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	45,234.000	Local	14.203244	642,469.55	29.570000	1,337,569.38	695,099.83	0.11
		Base	14.203244	642,469.55	29.570000	1,337,569.38	695,099.83	0.11
002474104	AZZ INC COMMON STOCK USD1.0							
	18,980.000	Local	43.150994	819,005.86	144.720000	2,746,785.60	1,927,779.74	0.23
		Base	43.150994	819,005.86	144.720000	2,746,785.60	1,927,779.74	0.23
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
	42,170.000	Local	39.475320	1,664,674.24	47.450000	2,000,966.50	336,292.26	0.17
		Base	39.475320	1,664,674.24	47.450000	2,000,966.50	336,292.26	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
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	58,454.000	Local	22.491104	1,314,695.00	29.620000	1,731,407.48	416,712.48	0.15
		Base	22.491104	1,314,695.00	29.620000	1,731,407.48	416,712.48	0.15
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
	79,040.000	Local	18.393611	1,453,831.02	25.870000	2,044,764.80	590,933.78	0.17
		Base	18.393611	1,453,831.02	25.870000	2,044,764.80	590,933.78	0.17
004239109	ACADIA REALTY TRUST REIT USD.001							
	82,800.000	Local	21.928150	1,815,650.81	22.470000	1,860,516.00	44,865.19	0.16
		Base	21.928150	1,815,650.81	22.470000	1,860,516.00	44,865.19	0.16
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	65,222.000	Local	27.451949	1,790,471.01	57.330000	3,739,177.26	1,948,706.25	0.31
		Base	27.451949	1,790,471.01	57.330000	3,739,177.26	1,948,706.25	0.31
005098108	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001							
	17,487.000	Local	66.554559	1,163,839.57	101.270000	1,770,908.49	607,068.92	0.15
		Base	66.554559	1,163,839.57	101.270000	1,770,908.49	607,068.92	0.15
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001							
	68,092.000	Local	18.708246	1,273,881.88	10.800000	735,393.60	-538,488.28	0.06
		Base	18.708246	1,273,881.88	10.800000	735,393.60	-538,488.28	0.06
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,608.000	Local	83.028963	963,800.20	115.480000	1,340,491.84	376,691.64	0.11
		Base	83.028963	963,800.20	115.480000	1,340,491.84	376,691.64	0.11
00676P107	ADEIA INC COMMON STOCK							
	69,411.000	Local	10.795584	749,332.28	26.650000	1,849,803.15	1,100,470.87	0.16
		Base	10.795584	749,332.28	26.650000	1,849,803.15	1,100,470.87	0.16
00737L103	COVISTA INC COMMON STOCK							
	22,181.000	Local	37.979725	842,428.27	124.850000	2,769,297.85	1,926,869.58	0.23
		Base	37.979725	842,428.27	124.850000	2,769,297.85	1,926,869.58	0.23
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	38,201.000	Local	62.947455	2,404,655.74	55.540000	2,121,683.54	-282,972.20	0.18
		Base	62.947455	2,404,655.74	55.540000	2,121,683.54	-282,972.20	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
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	16,186.000	Local	38.756929	627,319.66	105.160000	1,702,119.76	1,074,800.10	0.14
		Base	38.756929	627,319.66	105.160000	1,702,119.76	1,074,800.10	0.14
011311107	ALAMO GROUP INC COMMON STOCK USD.1							
	6,906.000	Local	98.717344	681,741.98	159.080000	1,098,606.48	416,864.50	0.09
		Base	98.717344	681,741.98	159.080000	1,098,606.48	416,864.50	0.09
011642105	ALARM.COM HOLDINGS INC COMMON STOCK							
	31,513.000	Local	50.861349	1,602,793.69	54.750000	1,725,336.75	122,543.06	0.14
		Base	50.861349	1,602,793.69	54.750000	1,725,336.75	122,543.06	0.14
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001							
	18,311.000	Local	50.798890	930,178.47	74.510000	1,364,352.61	434,174.14	0.11
		Base	50.798890	930,178.47	74.510000	1,364,352.61	434,174.14	0.11
01625V104	ALIGNMENT HEALTHCARE INC COMMON STOCK USD.001							
	101,200.000	Local	15.995888	1,618,783.88	14.850000	1,502,820.00	-115,963.88	0.13
		Base	15.995888	1,618,783.88	14.850000	1,502,820.00	-115,963.88	0.13
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001							
	13,812.000	Local	89.021006	1,229,558.13	98.080000	1,354,680.96	125,122.83	0.11
		Base	89.021006	1,229,558.13	98.080000	1,354,680.96	125,122.83	0.11
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01							
	28,324.000	Local	35.902500	1,016,902.40	108.070000	3,060,974.68	2,044,072.28	0.26
		Base	35.902500	1,016,902.40	108.070000	3,060,974.68	2,044,072.28	0.26
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01							
	6,943.000	Local	238.514916	1,656,009.06	137.160000	952,301.88	-703,707.18	0.08
		Base	238.514916	1,656,009.06	137.160000	952,301.88	-703,707.18	0.08
02215L209	KINETIK HOLDINGS INC COMMON STOCK USD.0001							
	28,608.000	Local	43.398046	1,241,531.30	50.570000	1,446,706.56	205,175.26	0.12
		Base	43.398046	1,241,531.30	50.570000	1,446,706.56	205,175.26	0.12
023939101	AMENTUM HOLDINGS INC COMMON STOCK							
	97,597.000	Local	19.220337	1,875,847.25	22.200000	2,166,653.40	290,806.15	0.18
		Base	19.220337	1,875,847.25	22.200000	2,166,653.40	290,806.15	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
024013104	AMERICAN ASSETS TRUST INC REIT USD.01							
	30,040.000	Local	33.741108	1,013,582.88	23.590000	708,643.60	-304,939.28	0.06
		Base	33.741108	1,013,582.88	23.590000	708,643.60	-304,939.28	0.06
024061103	DAUCH CORPORATION COMMON STOCK							
	148,026.000	Local	8.897945	1,317,127.25	5.650000	836,346.90	-480,780.35	0.07
		Base	8.897945	1,317,127.25	5.650000	836,346.90	-480,780.35	0.07
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01							
	100,358.000	Local	11.723822	1,176,579.36	17.180000	1,724,150.44	547,571.08	0.14
		Base	11.723822	1,176,579.36	17.180000	1,724,150.44	547,571.08	0.14
029899101	AMERICAN STATES WATER CO COMMON STOCK							
	24,614.000	Local	51.439516	1,266,132.25	85.640000	2,107,942.96	841,810.71	0.18
		Base	51.439516	1,266,132.25	85.640000	2,107,942.96	841,810.71	0.18
03071H100	AMERISAFE INC COMMON STOCK USD.01							
	12,101.000	Local	40.674194	492,198.42	29.040000	351,413.04	-140,785.38	0.03
		Base	40.674194	492,198.42	29.040000	351,413.04	-140,785.38	0.03
03076K108	AMERIS BANCORP COMMON STOCK USD1.0							
	40,726.000	Local	35.555586	1,448,036.81	87.210000	3,551,714.46	2,103,677.65	0.30
		Base	35.555586	1,448,036.81	87.210000	3,551,714.46	2,103,677.65	0.30
03168L105	AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01							
	107,012.000	Local	13.397793	1,433,724.64	18.320000	1,960,459.84	526,735.20	0.16
		Base	13.397793	1,433,724.64	18.320000	1,960,459.84	526,735.20	0.16
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001							
	22,487.000	Local	23.160226	520,804.01	19.940000	448,390.78	-72,413.23	0.04
		Base	23.160226	520,804.01	19.940000	448,390.78	-72,413.23	0.04
034164103	ANDERSONS INC/THE COMMON STOCK							
	21,398.000	Local	31.421736	672,362.31	70.780000	1,514,550.44	842,188.13	0.13
		Base	31.421736	672,362.31	70.780000	1,514,550.44	842,188.13	0.13
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333							
	13,678.000	Local	35.135984	480,589.99	39.600000	541,648.80	61,058.81	0.05
		Base	35.135984	480,589.99	39.600000	541,648.80	61,058.81	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
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001							
	27,412.000	Local	70.694406	1,937,875.06	35.560000	974,770.72	-963,104.34	0.08
		Base	70.694406	1,937,875.06	35.560000	974,770.72	-963,104.34	0.08
03784Y200	APPLE HOSPITALITY REIT INC REIT							
	139,927.000	Local	15.472883	2,165,074.07	16.510000	2,310,194.77	145,120.70	0.19
		Base	15.472883	2,165,074.07	16.510000	2,310,194.77	145,120.70	0.19
037CVR016	CONTRA APELLIS PHARMAC COMMON STOCK							
	64,441.000	Local	0.030000	1,933.23	0.030000	1,933.23	0.00	0.00
		Base	0.030000	1,933.23	0.030000	1,933.23	0.00	0.00
038923108	ARBOR REALTY TRUST INC REIT USD.01							
	123,862.000	Local	13.634179	1,688,756.65	5.010000	620,548.62	-1,068,208.03	0.05
		Base	13.634179	1,688,756.65	5.010000	620,548.62	-1,068,208.03	0.05
03937C105	ARCBEST CORP COMMON STOCK USD.01							
	14,251.000	Local	40.493018	577,066.00	144.350000	2,057,131.85	1,480,065.85	0.17
		Base	40.493018	577,066.00	144.350000	2,057,131.85	1,480,065.85	0.17
03957W106	ARCHROCK INC COMMON STOCK USD.01							
	110,889.000	Local	12.412090	1,376,364.22	35.760000	3,965,390.64	2,589,026.42	0.33
		Base	12.412090	1,376,364.22	35.760000	3,965,390.64	2,589,026.42	0.33
039653100	ARCOSA INC COMMON STOCK USD.01							
	31,145.000	Local	39.507807	1,230,470.66	145.200000	4,522,254.00	3,291,783.34	0.38
		Base	39.507807	1,230,470.66	145.200000	4,522,254.00	3,291,783.34	0.38
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001							
	53,168.000	Local	24.537590	1,304,614.58	28.190000	1,498,805.92	194,191.34	0.13
		Base	24.537590	1,304,614.58	28.190000	1,498,805.92	194,191.34	0.13
04010E109	ARGAN INC COMMON STOCK USD.15							
	7,257.000	Local	545.088060	3,955,704.05	570.430000	4,139,610.51	183,906.46	0.35
		Base	545.088060	3,955,704.05	570.430000	4,139,610.51	183,906.46	0.35
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001							
	67,294.000	Local	7.481950	503,490.34	14.720000	990,567.68	487,077.34	0.08
		Base	7.481950	503,490.34	14.720000	990,567.68	487,077.34	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	70,987.000	28.622105	2,031,797.35	16.470000	1,169,155.89	-862,641.46	0.10
		Base		28.622105	2,031,797.35	16.470000	1,169,155.89	-862,641.46	0.10
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01								
		Local	27,315.000	100.459142	2,744,041.46	174.660000	4,770,837.90	2,026,796.44	0.40
		Base		100.459142	2,744,041.46	174.660000	4,770,837.90	2,026,796.44	0.40
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
		Local	44,777.000	38.152419	1,708,350.86	39.240000	1,757,049.48	48,698.62	0.15
		Base		38.152419	1,708,350.86	39.240000	1,757,049.48	48,698.62	0.15
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	12,424.000	105.791491	1,314,353.48	231.700000	2,878,640.80	1,564,287.32	0.24
		Base		105.791491	1,314,353.48	231.700000	2,878,640.80	1,564,287.32	0.24
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,508.000	39.323277	570,502.10	50.660000	734,975.28	164,473.18	0.06
		Base		39.323277	570,502.10	50.660000	734,975.28	164,473.18	0.06
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		Local	89,982.000	29.671613	2,669,911.08	42.430000	3,817,936.26	1,148,025.18	0.32
		Base		29.671613	2,669,911.08	42.430000	3,817,936.26	1,148,025.18	0.32
04956D107	ATMUS FILTRATION TECHNOLOGIE COMMON STOCK								
		Local	51,563.000	62.106100	3,202,376.83	51.630000	2,662,197.69	-540,179.14	0.22
		Base		62.106100	3,202,376.83	51.630000	2,662,197.69	-540,179.14	0.22
05379B107	AVISTA CORP COMMON STOCK								
		Local	51,670.000	35.440683	1,831,220.09	40.450000	2,090,051.50	258,831.41	0.18
		Base		35.440683	1,831,220.09	40.450000	2,090,051.50	258,831.41	0.18
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	19,754.000	40.999358	809,901.31	130.380000	2,575,526.52	1,765,625.21	0.22
		Base		40.999358	809,901.31	130.380000	2,575,526.52	1,765,625.21	0.22
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	35,840.000	32.313669	1,158,121.91	101.410000	3,634,534.40	2,476,412.49	0.31
		Base		32.313669	1,158,121.91	101.410000	3,634,534.40	2,476,412.49	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
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	18,684.000	54.584936	1,019,864.94	134.350000	2,510,195.40	1,490,330.46	0.21
		Base		54.584936	1,019,864.94	134.350000	2,510,195.40	1,490,330.46	0.21
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,680.000	82.328059	1,702,544.27	167.555000	3,465,037.40	1,762,493.13	0.29
		Base		82.328059	1,702,544.27	167.555000	3,465,037.40	1,762,493.13	0.29
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,221.000	69.615337	920,384.37	112.820000	1,491,593.22	571,208.85	0.13
		Base		69.615337	920,384.37	112.820000	1,491,593.22	571,208.85	0.13
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	27,088.000	26.478593	717,252.14	67.070000	1,816,792.16	1,099,540.02	0.15
		Base		26.478593	717,252.14	67.070000	1,816,792.16	1,099,540.02	0.15
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	84,725.000	15.675551	1,328,111.08	19.150000	1,622,483.75	294,372.67	0.14
		Base		15.675551	1,328,111.08	19.150000	1,622,483.75	294,372.67	0.14
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	25,232.000	44.539672	1,123,825.01	79.900000	2,016,036.80	892,211.79	0.17
		Base		44.539672	1,123,825.01	79.900000	2,016,036.80	892,211.79	0.17
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	47,201.000	25.613029	1,208,960.60	46.650000	2,201,926.65	992,966.05	0.19
		Base		25.613029	1,208,960.60	46.650000	2,201,926.65	992,966.05	0.19
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	21,723.000	46.225900	1,004,165.23	70.410000	1,529,516.43	525,351.20	0.13
		Base		46.225900	1,004,165.23	70.410000	1,529,516.43	525,351.20	0.13
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	22,682.000	21.520258	488,122.49	79.770000	1,809,343.14	1,321,220.65	0.15
		Base		21.520258	488,122.49	79.770000	1,809,343.14	1,321,220.65	0.15
084680107	BEACON FINANCIAL CORP COMMON STOCK USD.01								
		Local	53,100.000	28.754095	1,526,842.43	31.510000	1,673,181.00	146,338.57	0.14
		Base		28.754095	1,526,842.43	31.510000	1,673,181.00	146,338.57	0.14

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088929104	BGC GROUP INC A COMMON STOCK USD.01							
	230,409.000	Local	7.814352	1,800,496.98	11.520000	2,654,311.68	853,814.70	0.22
		Base	7.814352	1,800,496.98	11.520000	2,654,311.68	853,814.70	0.22
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
	24,664.000	Local	41.647008	1,027,181.81	31.280000	771,489.92	-255,691.89	0.06
		Base	41.647008	1,027,181.81	31.280000	771,489.92	-255,691.89	0.06
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
	13,485.000	Local	36.731812	495,328.49	67.610000	911,720.85	416,392.36	0.08
		Base	36.731812	495,328.49	67.610000	911,720.85	416,392.36	0.08
09239B109	BLACKLINE INC COMMON STOCK USD.01							
	31,812.000	Local	61.752668	1,964,475.86	31.400000	998,896.80	-965,579.06	0.08
		Base	61.752668	1,964,475.86	31.400000	998,896.80	-965,579.06	0.08
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01							
	100,688.000	Local	21.857733	2,200,811.43	14.540000	1,464,003.52	-736,807.91	0.12
		Base	21.857733	2,200,811.43	14.540000	1,464,003.52	-736,807.91	0.12
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	23,556.000	Local	45.807596	1,079,043.74	76.380000	1,799,207.28	720,163.54	0.15
		Base	45.807596	1,079,043.74	76.380000	1,799,207.28	720,163.54	0.15
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
	19,358.000	Local	50.808271	983,546.51	148.990000	2,884,148.42	1,900,601.91	0.24
		Base	50.808271	983,546.51	148.990000	2,884,148.42	1,900,601.91	0.24
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
	90,854.000	Local	28.343722	2,575,140.50	31.550000	2,866,443.70	291,303.20	0.24
		Base	28.343722	2,575,140.50	31.550000	2,866,443.70	291,303.20	0.24
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	27,832.000	Local	39.960655	1,112,184.94	94.270000	2,623,722.64	1,511,537.70	0.22
		Base	39.960655	1,112,184.94	94.270000	2,623,722.64	1,511,537.70	0.22
109194100	BRIGHT HORIZONS FAMILY SOLUT COMMON STOCK USD.001							
	35,809.000	Local	67.823300	2,428,684.55	74.540000	2,669,202.86	240,518.31	0.22
		Base	67.823300	2,428,684.55	74.540000	2,669,202.86	240,518.31	0.22

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10948W103	ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001								
		Local	16,871.000	14.326447	241,701.48	86.490000	1,459,172.79	1,217,471.31	0.12
		Base		14.326447	241,701.48	86.490000	1,459,172.79	1,217,471.31	0.12
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	27,821.000	32.232897	896,751.42	213.700000	5,945,347.70	5,048,596.28	0.50
		Base		32.232897	896,751.42	213.700000	5,945,347.70	5,048,596.28	0.50
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	15,845.000	29.702823	470,641.23	45.320000	718,095.40	247,454.17	0.06
		Base		29.702823	470,641.23	45.320000	718,095.40	247,454.17	0.06
11135E203	BROADSTONE NET LEASE INC REIT USD.00025								
		Local	1,400.000	19.812500	27,737.50	21.410000	29,974.00	2,236.50	0.00
		Base		19.812500	27,737.50	21.410000	29,974.00	2,236.50	0.00
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	26,042.000	43.011577	1,120,107.50	28.130000	732,561.46	-387,546.04	0.06
		Base		43.011577	1,120,107.50	28.130000	732,561.46	-387,546.04	0.06
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,071.000	36.127980	688,996.70	43.770000	834,737.67	145,740.97	0.07
		Base		36.127980	688,996.70	43.770000	834,737.67	145,740.97	0.07
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,536.000	371.882628	3,918,155.37	318.930000	3,360,246.48	-557,908.89	0.28
		Base		371.882628	3,918,155.37	318.930000	3,360,246.48	-557,908.89	0.28
126501105	CTS CORP COMMON STOCK								
		Local	18,489.000	21.454775	396,677.33	64.120000	1,185,514.68	788,837.35	0.10
		Base		21.454775	396,677.33	64.120000	1,185,514.68	788,837.35	0.10
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	81,052.000	17.802773	1,442,950.34	22.370000	1,813,133.24	370,182.90	0.15
		Base		17.802773	1,442,950.34	22.370000	1,813,133.24	370,182.90	0.15
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	19,141.000	25.797837	493,796.40	35.620000	681,802.42	188,006.02	0.06
		Base		25.797837	493,796.40	35.620000	681,802.42	188,006.02	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
127203107	CACTUS INC A COMMON STOCK USD.01							
	43,727.000	Local	51.746390	2,262,714.41	65.010000	2,842,692.27	579,977.86	0.24
		Base	51.746390	2,262,714.41	65.010000	2,842,692.27	579,977.86	0.24
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK							
	129,425.000	Local	26.170200	3,387,078.14	29.750000	3,850,393.75	463,315.61	0.32
		Base	26.170200	3,387,078.14	29.750000	3,850,393.75	463,315.61	0.32
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01							
	28,575.000	Local	43.690046	1,248,443.07	87.780000	2,508,313.50	1,259,870.43	0.21
		Base	43.690046	1,248,443.07	87.780000	2,508,313.50	1,259,870.43	0.21
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01							
	49,033.000	Local	45.631931	2,237,470.47	52.620000	2,580,116.46	342,645.99	0.22
		Base	45.631931	2,237,470.47	52.620000	2,580,116.46	342,645.99	0.22
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01							
	38,063.000	Local	40.339715	1,535,450.58	50.110000	1,907,336.93	371,886.35	0.16
		Base	40.339715	1,535,450.58	50.110000	1,907,336.93	371,886.35	0.16
13100M509	CALIX INC COMMON STOCK							
	38,386.000	Local	33.329841	1,279,399.27	35.900000	1,378,057.40	98,658.13	0.12
		Base	33.329841	1,279,399.27	35.900000	1,378,057.40	98,658.13	0.12
131193104	CALLAWAY GOLF COMPANY COMMON STOCK							
	88,534.000	Local	13.774946	1,219,551.05	18.460000	1,634,337.64	414,786.59	0.14
		Base	13.774946	1,219,551.05	18.460000	1,634,337.64	414,786.59	0.14
134429109	THE CAMPBELL S COMPANY COMMON STOCK USD.0375							
	30,452.000	Local	21.107000	642,750.36	21.980000	669,334.96	26,584.60	0.06
		Base	21.107000	642,750.36	21.980000	669,334.96	26,584.60	0.06
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	76,163.000	Local	11.062540	842,556.27	8.840000	673,280.92	-169,275.35	0.06
		Base	11.062540	842,556.27	8.840000	673,280.92	-169,275.35	0.06
141788109	CARGURUS INC COMMON STOCK USD.001							
	52,183.000	Local	22.828355	1,191,252.07	36.240000	1,891,111.92	699,859.85	0.16
		Base	22.828355	1,191,252.07	36.240000	1,891,111.92	699,859.85	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
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	90,773.000	33.429205	3,034,469.27	57.260000	5,197,661.98	2,163,192.71	0.44
		Base		33.429205	3,034,469.27	57.260000	5,197,661.98	2,163,192.71	0.44
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	23,116.000	53.708410	1,241,523.61	38.570000	891,584.12	-349,939.49	0.07
		Base		53.708410	1,241,523.61	38.570000	891,584.12	-349,939.49	0.07
147448104	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01								
		Local	39,309.000	93.633677	3,680,646.21	89.710000	3,526,410.39	-154,235.82	0.30
		Base		93.633677	3,680,646.21	89.710000	3,526,410.39	-154,235.82	0.30
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	42,862.000	35.578382	1,524,960.60	63.190000	2,708,449.78	1,183,489.18	0.23
		Base		35.578382	1,524,960.60	63.190000	2,708,449.78	1,183,489.18	0.23
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	4,958.000	173.292358	859,183.51	547.030000	2,712,174.74	1,852,991.23	0.23
		Base		173.292358	859,183.51	547.030000	2,712,174.74	1,852,991.23	0.23
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	69,238.000	37.941559	2,626,997.67	44.720000	3,096,323.36	469,325.69	0.26
		Base		37.941559	2,626,997.67	44.720000	3,096,323.36	469,325.69	0.26
15202L107	CENTERSPACE REIT								
		Local	10,630.000	74.795929	795,080.73	54.840000	582,949.20	-212,131.53	0.05
		Base		74.795929	795,080.73	54.840000	582,949.20	-212,131.53	0.05
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	5,164.000	22.243830	114,867.14	43.050000	222,310.20	107,443.06	0.02
		Base		22.243830	114,867.14	43.050000	222,310.20	107,443.06	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	34,296.000	20.924699	717,633.47	37.910000	1,300,161.36	582,527.89	0.11
		Base		20.924699	717,633.47	37.910000	1,300,161.36	582,527.89	0.11
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	16,800.000	22.265955	374,068.04	39.400000	661,920.00	287,851.96	0.06
		Base		22.265955	374,068.04	39.400000	661,920.00	287,851.96	0.06

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156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	33,403.000	12.503547	417,655.97	44.770000	1,495,452.31	1,077,796.34	0.13
		Base		12.503547	417,655.97	44.770000	1,495,452.31	1,077,796.34	0.13
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	16,177.000	38.413137	621,409.31	67.160000	1,086,447.32	465,038.01	0.09
		Base		38.413137	621,409.31	67.160000	1,086,447.32	465,038.01	0.09
15687V109	CERTARA INC COMMON STOCK USD.01								
		Local	76,480.000	21.568581	1,649,565.04	8.100000	619,488.00	-1,030,077.04	0.05
		Base		21.568581	1,649,565.04	8.100000	619,488.00	-1,030,077.04	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	29,201.000	29.421221	859,129.06	101.420000	2,961,565.42	2,102,436.36	0.25
		Base		29.421221	859,129.06	101.420000	2,961,565.42	2,102,436.36	0.25
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	23,145.000	31.788728	735,750.12	115.350000	2,669,775.75	1,934,025.63	0.22
		Base		31.788728	735,750.12	115.350000	2,669,775.75	1,934,025.63	0.22
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
		Local	95,392.000	12.899462	1,230,505.52	16.610000	1,584,461.12	353,955.60	0.13
		Base		12.899462	1,230,505.52	16.610000	1,584,461.12	353,955.60	0.13
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	15,040.000	102.570527	1,542,660.73	132.780000	1,997,011.20	454,350.47	0.17
		Base		102.570527	1,542,660.73	132.780000	1,997,011.20	454,350.47	0.17
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	65,407.000	17.167225	1,122,856.69	36.590000	2,393,242.13	1,270,385.44	0.20
		Base		17.167225	1,122,856.69	36.590000	2,393,242.13	1,270,385.44	0.20
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,184.000	59.598955	547,356.80	145.110000	1,332,690.24	785,333.44	0.11
		Base		59.598955	547,356.80	145.110000	1,332,690.24	785,333.44	0.11
18452B209	CLEANSPARK INC COMMON STOCK								
		Local	164,293.000	7.804447	1,282,215.99	13.760000	2,260,671.68	978,455.69	0.19
		Base		7.804447	1,282,215.99	13.760000	2,260,671.68	978,455.69	0.19

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18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001							
	56,135.000	Local	31.412295	1,763,329.18	55.240000	3,100,897.40	1,337,568.22	0.26
		Base	31.412295	1,763,329.18	55.240000	3,100,897.40	1,337,568.22	0.26
18539C204	CLEARWAY ENERGY INC C COMMON STOCK							
	76,528.000	Local	25.165040	1,925,830.20	31.730000	2,428,233.44	502,403.24	0.20
		Base	25.165040	1,925,830.20	31.730000	2,428,233.44	502,403.24	0.20
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001							
	30,106.000	Local	50.612310	1,523,734.21	13.500000	406,431.00	-1,117,303.21	0.03
		Base	50.612310	1,523,734.21	13.500000	406,431.00	-1,117,303.21	0.03
19247A100	COHEN + STEERS INC COMMON STOCK USD.01							
	17,557.000	Local	70.264981	1,233,642.27	82.270000	1,444,414.39	210,772.12	0.12
		Base	70.264981	1,233,642.27	82.270000	1,444,414.39	210,772.12	0.12
192576106	COHU INC COMMON STOCK USD1.0							
	29,652.000	Local	19.054165	564,994.09	47.990000	1,422,999.48	858,005.39	0.12
		Base	19.054165	564,994.09	47.990000	1,422,999.48	858,005.39	0.12
194014502	ENOVIS CORP COMMON STOCK USD.001							
	36,357.000	Local	38.457042	1,398,182.68	29.150000	1,059,806.55	-338,376.13	0.09
		Base	38.457042	1,398,182.68	29.150000	1,059,806.55	-338,376.13	0.09
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001							
	20,007.000	Local	22.905245	458,265.24	35.390000	708,047.73	249,782.49	0.06
		Base	22.905245	458,265.24	35.390000	708,047.73	249,782.49	0.06
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0							
	33,537.000	Local	45.962869	1,541,456.75	64.810000	2,173,532.97	632,076.22	0.18
		Base	45.962869	1,541,456.75	64.810000	2,173,532.97	632,076.22	0.18
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5							
	50,422.000	Local	12.273590	618,858.98	13.260000	668,595.72	49,736.74	0.06
		Base	12.273590	618,858.98	13.260000	668,595.72	49,736.74	0.06
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0							
	298,916.000	Local	13.570893	4,056,556.94	14.510000	4,337,271.16	280,714.22	0.36
		Base	13.570893	4,056,556.94	14.510000	4,337,271.16	280,714.22	0.36

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20602D101	CONCENTRIX CORP COMMON STOCK							
	13,866.000	Local	24.059600	333,610.41	24.600000	341,103.60	7,493.19	0.03
		Base	24.059600	333,610.41	24.600000	341,103.60	7,493.19	0.03
20603L102	CONCENTRA GROUP HOLDINGS PAR COMMON STOCK USD.01							
	75,628.000	Local	13.214090	999,355.17	31.650000	2,393,626.20	1,394,271.03	0.20
		Base	13.214090	999,355.17	31.650000	2,393,626.20	1,394,271.03	0.20
207410101	CONMED CORP COMMON STOCK USD.01							
	19,625.000	Local	62.480202	1,226,173.97	46.300000	908,637.50	-317,536.47	0.08
		Base	62.480202	1,226,173.97	46.300000	908,637.50	-317,536.47	0.08
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	58,994.000	Local	23.234603	1,370,702.14	114.490000	6,754,223.06	5,383,520.92	0.57
		Base	23.234603	1,370,702.14	114.490000	6,754,223.06	5,383,520.92	0.57
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	64,447.000	Local	10.902372	702,625.18	29.900000	1,926,965.30	1,224,340.12	0.16
		Base	10.902372	702,625.18	29.900000	1,926,965.30	1,224,340.12	0.16
218937100	CORE NATURAL RESOURCES INC COMMON STOCK USD.01							
	32,659.000	Local	71.218855	2,325,936.59	79.840000	2,607,494.56	281,557.97	0.22
		Base	71.218855	2,325,936.59	79.840000	2,607,494.56	281,557.97	0.22
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	42,724.000	Local	37.070692	1,583,808.23	16.770000	716,481.48	-867,326.75	0.06
		Base	37.070692	1,583,808.23	16.770000	716,481.48	-867,326.75	0.06
22041X102	CORSAIR GAMING INC COMMON STOCK							
	29,711.000	Local	16.721951	496,825.88	10.610000	315,233.71	-181,592.17	0.03
		Base	16.721951	496,825.88	10.610000	315,233.71	-181,592.17	0.03
221006109	CORVEL CORP COMMON STOCK USD.0001							
	19,893.000	Local	35.104124	698,326.33	60.060000	1,194,773.58	496,447.25	0.10
		Base	35.104124	698,326.33	60.060000	1,194,773.58	496,447.25	0.10
222070203	COTY INC CL A COMMON STOCK USD.01							
	232,216.000	Local	1.957900	454,655.71	2.750000	638,594.00	183,938.29	0.05
		Base	1.957900	454,655.71	2.750000	638,594.00	183,938.29	0.05

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22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	14,198.000	Local	98.879501	1,403,891.15	56.390000	800,625.22	-603,265.93	0.07
		Base	98.879501	1,403,891.15	56.390000	800,625.22	-603,265.93	0.07
228903100	ARTIVION INC COMMON STOCK USD.01							
	26,698.000	Local	17.715040	472,956.14	26.830000	716,307.34	243,351.20	0.06
		Base	17.715040	472,956.14	26.830000	716,307.34	243,351.20	0.06
23128Q101	CURBLINE PROPERTIES CORP REIT							
	61,270.000	Local	21.972818	1,346,274.53	30.640000	1,877,312.80	531,038.27	0.16
		Base	21.972818	1,346,274.53	30.640000	1,877,312.80	531,038.27	0.16
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0							
	19,927.000	Local	32.590367	649,428.24	78.680000	1,567,856.36	918,428.12	0.13
		Base	32.590367	649,428.24	78.680000	1,567,856.36	918,428.12	0.13
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01							
	8,072.000	Local	47.267441	381,542.78	157.020000	1,267,465.44	885,922.66	0.11
		Base	47.267441	381,542.78	157.020000	1,267,465.44	885,922.66	0.11
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01							
	108,172.000	Local	20.731232	2,242,538.88	11.240000	1,215,853.28	-1,026,685.60	0.10
		Base	20.731232	2,242,538.88	11.240000	1,215,853.28	-1,026,685.60	0.10
235825205	DANA INC COMMON STOCK USD.01							
	71,939.000	Local	16.138497	1,160,987.34	26.930000	1,937,317.27	776,329.93	0.16
		Base	16.138497	1,160,987.34	26.930000	1,937,317.27	776,329.93	0.16
248019101	DELUXE CORP COMMON STOCK USD1.0							
	28,526.000	Local	27.461287	783,360.66	25.870000	737,967.62	-45,393.04	0.06
		Base	27.461287	783,360.66	25.870000	737,967.62	-45,393.04	0.06
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01							
	129,599.000	Local	9.435394	1,222,817.58	13.240000	1,715,890.76	493,073.18	0.14
		Base	9.435394	1,222,817.58	13.240000	1,715,890.76	493,073.18	0.14
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01							
	23,913.000	Local	16.379785	391,689.79	69.720000	1,667,214.36	1,275,524.57	0.14
		Base	16.379785	391,689.79	69.720000	1,667,214.36	1,275,524.57	0.14

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25432X102	DIME COMMERCIAL BANCSHARES I COMMON STOCK USD.01							
	25,900.000	Local	27.073116	701,193.70	40.760000	1,055,684.00	354,490.30	0.09
		Base	27.073116	701,193.70	40.760000	1,055,684.00	354,490.30	0.09
254543101	DIODES INC COMMON STOCK USD.667							
	29,225.000	Local	45.448297	1,328,226.47	82.320000	2,405,802.00	1,077,575.53	0.20
		Base	45.448297	1,328,226.47	82.320000	2,405,802.00	1,077,575.53	0.20
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	16,898.000	Local	28.442854	480,627.35	47.300000	799,275.40	318,648.05	0.07
		Base	28.442854	480,627.35	47.300000	799,275.40	318,648.05	0.07
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	17,653.000	Local	61.788826	1,090,758.15	133.160000	2,350,673.48	1,259,915.33	0.20
		Base	61.788826	1,090,758.15	133.160000	2,350,673.48	1,259,915.33	0.20
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
	85,143.000	Local	27.567095	2,347,145.14	11.250000	957,858.75	-1,389,286.39	0.08
		Base	27.567095	2,347,145.14	11.250000	957,858.75	-1,389,286.39	0.08
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	106,259.000	Local	12.625445	1,341,567.19	11.820000	1,255,981.38	-85,585.81	0.11
		Base	12.625445	1,341,567.19	11.820000	1,255,981.38	-85,585.81	0.11
26154D100	DREAM FINDERS HOMES INC A COMMON STOCK USD.01							
	18,334.000	Local	29.069992	532,969.24	12.790000	234,491.86	-298,477.38	0.02
		Base	29.069992	532,969.24	12.790000	234,491.86	-298,477.38	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	17,575.000	Local	48.759292	856,944.56	27.750000	487,706.25	-369,238.31	0.04
		Base	48.759292	856,944.56	27.750000	487,706.25	-369,238.31	0.04
27616P301	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	27,823.000	Local	31.680405	881,443.92	24.360000	677,768.28	-203,675.64	0.06
		Base	31.680405	881,443.92	24.360000	677,768.28	-203,675.64	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	59,645.000	Local	75.093429	4,478,947.60	69.950000	4,172,167.75	-306,779.85	0.35
		Base	75.093429	4,478,947.60	69.950000	4,172,167.75	-306,779.85	0.35

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28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01							
	29,789.000	Local	41.562669	1,238,110.36	27.190000	809,962.91	-428,147.45	0.07
		Base	41.562669	1,238,110.36	27.190000	809,962.91	-428,147.45	0.07
28618M106	ELEMENT SOLUTIONS INC COMMON STOCK USD.01							
	143,967.000	Local	22.282645	3,207,965.59	36.730000	5,287,907.91	2,079,942.32	0.44
		Base	22.282645	3,207,965.59	36.730000	5,287,907.91	2,079,942.32	0.44
28852N109	ELLINGTON FINANCIAL INC REIT							
	76,292.000	Local	15.358305	1,171,715.81	13.280000	1,013,157.76	-158,558.05	0.09
		Base	15.358305	1,171,715.81	13.280000	1,013,157.76	-158,558.05	0.09
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01							
	14,330.000	Local	28.943747	414,763.90	50.550000	724,381.50	309,617.60	0.06
		Base	28.943747	414,763.90	50.550000	724,381.50	309,617.60	0.06
29249E109	ENACT HOLDINGS INC COMMON STOCK USD.01							
	18,424.000	Local	34.726268	639,796.76	47.320000	871,823.68	232,026.92	0.07
		Base	34.726268	639,796.76	47.320000	871,823.68	232,026.92	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01							
	14,217.000	Local	36.477855	518,605.67	94.080000	1,337,535.36	818,929.69	0.11
		Base	36.477855	518,605.67	94.080000	1,337,535.36	818,929.69	0.11
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	39,050.000	Local	32.319819	1,262,088.92	20.970000	818,878.50	-443,210.42	0.07
		Base	32.319819	1,262,088.92	20.970000	818,878.50	-443,210.42	0.07
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	33,538.000	Local	24.618091	825,641.52	35.740000	1,198,648.12	373,006.60	0.10
		Base	24.618091	825,641.52	35.740000	1,198,648.12	373,006.60	0.10
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001							
	82,747.000	Local	39.228500	3,246,040.69	37.540000	3,106,322.38	-139,718.31	0.26
		Base	39.228500	3,246,040.69	37.540000	3,106,322.38	-139,718.31	0.26
29355X107	ENPRO INC COMMON STOCK USD.01							
	13,431.000	Local	69.614818	934,996.62	313.920000	4,216,259.52	3,281,262.90	0.35
		Base	69.614818	934,996.62	313.920000	4,216,259.52	3,281,262.90	0.35

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29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	15,736.000	Local	27.794216	437,369.79	254.140000	3,999,147.04	3,561,777.25	0.34
		Base	27.794216	437,369.79	254.140000	3,999,147.04	3,561,777.25	0.34
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001							
	34,799.000	Local	103.145600	3,589,363.73	105.560000	3,673,382.44	84,018.71	0.31
		Base	103.145600	3,589,363.73	105.560000	3,673,382.44	84,018.71	0.31
294268107	EPLUS INC COMMON STOCK USD.01							
	16,692.000	Local	34.016704	567,806.83	92.410000	1,542,507.72	974,700.89	0.13
		Base	34.016704	567,806.83	92.410000	1,542,507.72	974,700.89	0.13
29430C102	VESTIS CORP COMMON STOCK USD.01							
	71,425.000	Local	19.174600	1,369,545.77	14.460000	1,032,805.50	-336,740.27	0.09
		Base	19.174600	1,369,545.77	14.460000	1,032,805.50	-336,740.27	0.09
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	16,338.000	Local	59.530607	972,611.05	315.290000	5,151,208.02	4,178,596.97	0.43
		Base	59.530607	972,611.05	315.290000	5,151,208.02	4,178,596.97	0.43
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	131,794.000	Local	24.672632	3,251,704.90	31.290000	4,123,834.26	872,129.36	0.35
		Base	24.672632	3,251,704.90	31.290000	4,123,834.26	872,129.36	0.35
29786A106	ETSY INC COMMON STOCK USD.001							
	62,445.000	Local	52.470905	3,276,545.65	81.680000	5,100,507.60	1,823,961.95	0.43
		Base	52.470905	3,276,545.65	81.680000	5,100,507.60	1,823,961.95	0.43
30040P103	EVERTEC INC COMMON STOCK USD.01							
	40,853.000	Local	26.743063	1,092,534.35	30.440000	1,243,565.32	151,030.97	0.10
		Base	26.743063	1,092,534.35	30.440000	1,243,565.32	151,030.97	0.10
300426103	EVERUS CONSTRUCTION GROUP COMMON STOCK							
	32,285.000	Local	44.082740	1,423,211.26	125.430000	4,049,507.55	2,626,296.29	0.34
		Base	44.082740	1,423,211.26	125.430000	4,049,507.55	2,626,296.29	0.34
30190A104	F+G ANNUITIES + LIFE INC COMMON STOCK USD.001							
	23,418.000	Local	26.848400	628,735.84	28.570000	669,052.26	40,316.42	0.06
		Base	26.848400	628,735.84	28.570000	669,052.26	40,316.42	0.06

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30212W100	AGNT INC COMMON STOCK							
	57,696.000	Local	17.885221	1,031,905.70	4.050000	233,668.80	-798,236.90	0.02
		Base	17.885221	1,031,905.70	4.050000	233,668.80	-798,236.90	0.02
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	85,008.000	Local	12.158198	1,033,544.10	30.140000	2,562,141.12	1,528,597.02	0.22
		Base	12.158198	1,033,544.10	30.140000	2,562,141.12	1,528,597.02	0.22
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	37,250.000	Local	15.793032	588,290.46	29.770000	1,108,932.50	520,642.04	0.09
		Base	15.793032	588,290.46	29.770000	1,108,932.50	520,642.04	0.09
302491303	FMC CORP COMMON STOCK USD.1							
	79,370.000	Local	35.034337	2,780,675.29	10.710000	850,052.70	-1,930,622.59	0.07
		Base	35.034337	2,780,675.29	10.710000	850,052.70	-1,930,622.59	0.07
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	25,727.000	Local	35.880620	923,100.72	60.380000	1,553,396.26	630,295.54	0.13
		Base	35.880620	923,100.72	60.380000	1,553,396.26	630,295.54	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	38,630.000	Local	26.149405	1,010,151.53	124.950000	4,826,818.50	3,816,666.97	0.41
		Base	26.149405	1,010,151.53	124.950000	4,826,818.50	3,816,666.97	0.41
31846B108	FIRST ADVANTAGE CORP COMMON STOCK USD.001							
	36,599.000	Local	16.407900	600,512.73	19.840000	726,124.16	125,611.43	0.06
		Base	16.407900	600,512.73	19.840000	726,124.16	125,611.43	0.06
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	99,077.000	Local	8.465563	838,742.63	28.930000	2,866,297.61	2,027,554.98	0.24
		Base	8.465563	838,742.63	28.930000	2,866,297.61	2,027,554.98	0.24
318910106	FIRST BANCORP/NC COMMON STOCK							
	26,327.000	Local	36.467248	960,073.24	62.870000	1,655,178.49	695,105.25	0.14
		Base	36.467248	960,073.24	62.870000	1,655,178.49	695,105.25	0.14
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	65,258.000	Local	9.894076	645,667.63	21.530000	1,405,004.74	759,337.11	0.12
		Base	9.894076	645,667.63	21.530000	1,405,004.74	759,337.11	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
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	64,896.000	21.418278	1,389,960.57	33.830000	2,195,431.68	805,471.11	0.18
		Base		21.418278	1,389,960.57	33.830000	2,195,431.68	805,471.11	0.18
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01								
		Local	78,014.000	19.541874	1,524,539.75	27.790000	2,168,009.06	643,469.31	0.18
		Base		19.541874	1,524,539.75	27.790000	2,168,009.06	643,469.31	0.18
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK USD.00001								
		Local	55,475.000	33.758355	1,872,744.74	38.020000	2,109,159.50	236,414.76	0.18
		Base		33.758355	1,872,744.74	38.020000	2,109,159.50	236,414.76	0.18
343498101	FLOWERS FOODS INC COMMON STOCK USD.01								
		Local	133,062.000	7.185810	956,158.19	7.020000	934,095.24	-22,062.95	0.08
		Base		7.185810	956,158.19	7.020000	934,095.24	-22,062.95	0.08
346375108	FORMFACTOR INC COMMON STOCK USD.001								
		Local	49,245.000	23.249720	1,144,932.45	106.200000	5,229,819.00	4,084,886.55	0.44
		Base		23.249720	1,144,932.45	106.200000	5,229,819.00	4,084,886.55	0.44
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001								
		Local	58,646.000	28.640838	1,679,670.56	19.170000	1,124,243.82	-555,426.74	0.09
		Base		28.640838	1,679,670.56	19.170000	1,124,243.82	-555,426.74	0.09
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001								
		Local	83,626.000	22.841151	1,910,114.12	25.600000	2,140,825.60	230,711.48	0.18
		Base		22.841151	1,910,114.12	25.600000	2,140,825.60	230,711.48	0.18
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001								
		Local	26,646.000	45.378011	1,209,142.48	18.000000	479,628.00	-729,514.48	0.04
		Base		45.378011	1,209,142.48	18.000000	479,628.00	-729,514.48	0.04
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01								
		Local	52,018.000	14.942831	777,296.16	7.590000	394,816.62	-382,479.54	0.03
		Base		14.942831	777,296.16	7.590000	394,816.62	-382,479.54	0.03
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1								
		Local	24,350.000	47.636577	1,159,950.64	104.720000	2,549,932.00	1,389,981.36	0.21
		Base		47.636577	1,159,950.64	104.720000	2,549,932.00	1,389,981.36	0.21

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358039105	FRESHPET INC COMMON STOCK USD.001							
	30,958.000	Local	77.867900	2,410,634.45	59.540000	1,843,239.32	-567,395.13	0.15
		Base	77.867900	2,410,634.45	59.540000	1,843,239.32	-567,395.13	0.15
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	46,158.000	Local	25.250491	1,165,512.16	72.630000	3,352,455.54	2,186,943.38	0.28
		Base	25.250491	1,165,512.16	72.630000	3,352,455.54	2,186,943.38	0.28
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	34,531.000	Local	42.090148	1,453,414.90	55.300000	1,909,564.30	456,149.40	0.16
		Base	42.090148	1,453,414.90	55.300000	1,909,564.30	456,149.40	0.16
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	118,053.000	Local	13.498714	1,593,563.71	24.330000	2,872,229.49	1,278,665.78	0.24
		Base	13.498714	1,593,563.71	24.330000	2,872,229.49	1,278,665.78	0.24
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	86,955.000	Local	9.985753	868,311.15	30.890000	2,686,039.95	1,817,728.80	0.23
		Base	9.985753	868,311.15	30.890000	2,686,039.95	1,817,728.80	0.23
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	23,573.000	Local	30.494838	718,854.81	36.410000	858,292.93	139,438.12	0.07
		Base	30.494838	718,854.81	36.410000	858,292.93	139,438.12	0.07
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001							
	254,667.000	Local	4.253819	1,083,307.45	9.830000	2,503,376.61	1,420,069.16	0.21
		Base	4.253819	1,083,307.45	9.830000	2,503,376.61	1,420,069.16	0.21
37253A103	GENTHERM INC COMMON STOCK							
	19,486.000	Local	51.660281	1,006,652.23	40.580000	790,741.88	-215,910.35	0.07
		Base	51.660281	1,006,652.23	40.580000	790,741.88	-215,910.35	0.07
374297109	GETTY REALTY CORP REIT USD.01							
	34,919.000	Local	25.303976	883,589.55	34.140000	1,192,134.66	308,545.11	0.10
		Base	25.303976	883,589.55	34.140000	1,192,134.66	308,545.11	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	18,877.000	Local	31.728978	598,947.92	42.260000	797,742.02	198,794.10	0.07
		Base	31.728978	598,947.92	42.260000	797,742.02	198,794.10	0.07

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377322102	GLAUKOS CORP COMMON STOCK USD.001							
	36,593.000	Local	52.888737	1,935,357.54	166.720000	6,100,784.96	4,165,427.42	0.51
		Base	52.888737	1,935,357.54	166.720000	6,100,784.96	4,165,427.42	0.51
379378201	GLOBAL NET LEASE INC REIT USD.01							
	125,122.000	Local	12.923851	1,617,058.08	8.720000	1,091,063.84	-525,994.24	0.09
		Base	12.923851	1,617,058.08	8.720000	1,091,063.84	-525,994.24	0.09
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	99,295.000	Local	6.497600	645,179.19	6.950000	690,100.25	44,921.06	0.06
		Base	6.497600	645,179.19	6.950000	690,100.25	44,921.06	0.06
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01							
	15,932.000	Local	77.954999	1,241,979.05	62.000000	987,784.00	-254,195.05	0.08
		Base	77.954999	1,241,979.05	62.000000	987,784.00	-254,195.05	0.08
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01							
	27,663.000	Local	31.348714	867,199.47	120.970000	3,346,393.11	2,479,193.64	0.28
		Base	31.348714	867,199.47	120.970000	3,346,393.11	2,479,193.64	0.28
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01							
	19,409.000	Local	33.220482	644,776.34	70.730000	1,372,798.57	728,022.23	0.12
		Base	33.220482	644,776.34	70.730000	1,372,798.57	728,022.23	0.12
393657101	GREENBRIER COMPANIES INC COMMON STOCK							
	19,624.000	Local	34.385116	674,773.51	49.250000	966,482.00	291,708.49	0.08
		Base	34.385116	674,773.51	49.250000	966,482.00	291,708.49	0.08
398433102	GRIFFON CORP COMMON STOCK USD.25							
	24,845.000	Local	26.068117	647,662.36	86.170000	2,140,893.65	1,493,231.29	0.18
		Base	26.068117	647,662.36	86.170000	2,140,893.65	1,493,231.29	0.18
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	62,944.000	Local	21.364219	1,344,749.40	9.190000	578,455.36	-766,294.04	0.05
		Base	21.364219	1,344,749.40	9.190000	578,455.36	-766,294.04	0.05
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	7,609.000	Local	110.948223	844,205.03	286.770000	2,182,032.93	1,337,827.90	0.18
		Base	110.948223	844,205.03	286.770000	2,182,032.93	1,337,827.90	0.18

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40416E103	HCI GROUP INC COMMON STOCK							
	6,839.000	Local	90.170816	616,678.21	175.010000	1,196,893.39	580,215.18	0.10
		Base	90.170816	616,678.21	175.010000	1,196,893.39	580,215.18	0.10
404251100	HNI CORP COMMON STOCK USD1.0							
	41,589.000	Local	38.889934	1,617,393.47	45.010000	1,871,920.89	254,527.42	0.16
		Base	38.889934	1,617,393.47	45.010000	1,871,920.89	254,527.42	0.16
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	18,876.000	Local	15.126688	285,531.36	31.880000	601,766.88	316,235.52	0.05
		Base	15.126688	285,531.36	31.880000	601,766.88	316,235.52	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	80,368.000	Local	24.137834	1,939,909.41	37.870000	3,043,536.16	1,103,626.75	0.26
		Base	24.137834	1,939,909.41	37.870000	3,043,536.16	1,103,626.75	0.26
413160102	HARMONIC INC COMMON STOCK USD.001							
	71,632.000	Local	7.556206	541,266.17	11.550000	827,349.60	286,083.43	0.07
		Base	7.556206	541,266.17	11.550000	827,349.60	286,083.43	0.07
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	25,215.000	Local	36.713997	925,743.44	35.240000	888,576.60	-37,166.84	0.07
		Base	36.713997	925,743.44	35.240000	888,576.60	-37,166.84	0.07
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	94,866.000	Local	14.624019	1,387,322.14	12.920000	1,225,668.72	-161,653.42	0.10
		Base	14.624019	1,387,322.14	12.920000	1,225,668.72	-161,653.42	0.10
420261109	HAWKINS INC COMMON STOCK USD.01							
	13,276.000	Local	42.532127	564,656.52	128.030000	1,699,726.28	1,135,069.76	0.14
		Base	42.532127	564,656.52	128.030000	1,699,726.28	1,135,069.76	0.14
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001							
	126,721.000	Local	14.134778	1,791,173.26	15.130000	1,917,288.73	126,115.47	0.16
		Base	14.134778	1,791,173.26	15.130000	1,917,288.73	126,115.47	0.16
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	45,278.000	Local	16.230098	734,866.36	23.300000	1,054,977.40	320,111.04	0.09
		Base	16.230098	734,866.36	23.300000	1,054,977.40	320,111.04	0.09

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42222N103	HEALTHSTREAM INC COMMON STOCK							
	15,079.000	Local	25.819334	389,329.73	28.040000	422,815.16	33,485.43	0.04
		Base	25.819334	389,329.73	28.040000	422,815.16	33,485.43	0.04
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	29,099.000	Local	16.405497	477,383.55	12.230000	355,880.77	-121,502.78	0.03
		Base	16.405497	477,383.55	12.230000	355,880.77	-121,502.78	0.03
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	86,642.000	Local	5.793083	501,924.27	9.510000	823,965.42	322,041.15	0.07
		Base	5.793083	501,924.27	9.510000	823,965.42	322,041.15	0.07
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	63,485.000	Local	24.959720	1,584,567.83	34.570000	2,194,676.45	610,108.62	0.18
		Base	24.959720	1,584,567.83	34.570000	2,194,676.45	610,108.62	0.18
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	25,300.000	Local	28.643686	724,685.26	29.730000	752,169.00	27,483.74	0.06
		Base	28.643686	724,685.26	29.730000	752,169.00	27,483.74	0.06
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01							
	79,096.000	Local	4.158529	328,923.00	1.585000	125,367.16	-203,555.84	0.01
		Base	4.158529	328,923.00	1.585000	125,367.16	-203,555.84	0.01
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	69,579.000	Local	21.834212	1,519,202.63	33.130000	2,305,152.27	785,949.64	0.19
		Base	21.834212	1,519,202.63	33.130000	2,305,152.27	785,949.64	0.19
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	26,651.000	Local	34.449244	918,106.80	39.440000	1,051,115.44	133,008.64	0.09
		Base	34.449244	918,106.80	39.440000	1,051,115.44	133,008.64	0.09
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	81,467.000	Local	10.969244	893,631.37	14.010000	1,141,352.67	247,721.30	0.10
		Base	10.969244	893,631.37	14.010000	1,141,352.67	247,721.30	0.10
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	25,908.000	Local	28.372195	735,066.83	52.110000	1,350,065.88	614,999.05	0.11
		Base	28.372195	735,066.83	52.110000	1,350,065.88	614,999.05	0.11

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443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	38,595.000	24.418526	942,433.00	46.530000	1,795,825.35	853,392.35	0.15
		Base		24.418526	942,433.00	46.530000	1,795,825.35	853,392.35	0.15
44891N208	PEOPLE INC COMMON STOCK								
		Local	41,636.000	43.680209	1,818,669.19	41.570000	1,730,808.52	-87,860.67	0.15
		Base		43.680209	1,818,669.19	41.570000	1,730,808.52	-87,860.67	0.15
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	15,739.000	116.218912	1,829,169.45	168.510000	2,652,178.89	823,009.44	0.22
		Base		116.218912	1,829,169.45	168.510000	2,652,178.89	823,009.44	0.22
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001								
		Local	153,417.000	15.982392	2,451,970.61	11.470000	1,759,692.99	-692,277.62	0.15
		Base		15.982392	2,451,970.61	11.470000	1,759,692.99	-692,277.62	0.15
453204109	IMPINJ INC COMMON STOCK USD.001								
		Local	17,112.000	197.991546	3,388,031.33	151.360000	2,590,072.32	-797,959.01	0.22
		Base		197.991546	3,388,031.33	151.360000	2,590,072.32	-797,959.01	0.22
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	31,545.000	63.373948	1,999,131.20	83.830000	2,644,417.35	645,286.15	0.22
		Base		63.373948	1,999,131.20	83.830000	2,644,417.35	645,286.15	0.22
45579U109	INDIVIOR PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	154,045.000	33.597902	5,175,588.86	40.010000	6,163,340.45	987,751.59	0.52
		Base		33.597902	5,175,588.86	40.010000	6,163,340.45	987,751.59	0.52
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	22,943.000	49.729866	1,140,952.31	73.110000	1,677,362.73	536,410.42	0.14
		Base		49.729866	1,140,952.31	73.110000	1,677,362.73	536,410.42	0.14
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,452.000	31.285505	764,993.17	28.080000	686,612.16	-78,381.01	0.06
		Base		31.285505	764,993.17	28.080000	686,612.16	-78,381.01	0.06
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	19,705.000	58.031200	1,143,504.80	128.930000	2,540,565.65	1,397,060.85	0.21
		Base		58.031200	1,143,504.80	128.930000	2,540,565.65	1,397,060.85	0.21

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45768S105	INNOSPEC INC COMMON STOCK USD.01							
	15,754.000	Local	67.311131	1,060,419.55	85.980000	1,354,528.92	294,109.37	0.11
		Base	67.311131	1,060,419.55	85.980000	1,354,528.92	294,109.37	0.11
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001							
	16,582.000	Local	211.989957	3,515,217.46	50.210000	832,582.22	-2,682,635.24	0.07
		Base	211.989957	3,515,217.46	50.210000	832,582.22	-2,682,635.24	0.07
45778Q107	INSPERITY INC COMMON STOCK USD.01							
	22,535.000	Local	23.796611	536,256.64	50.610000	1,140,496.35	604,239.71	0.10
		Base	23.796611	536,256.64	50.610000	1,140,496.35	604,239.71	0.10
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01							
	14,417.000	Local	73.337592	1,057,308.07	222.940000	3,214,125.98	2,156,817.91	0.27
		Base	73.337592	1,057,308.07	222.940000	3,214,125.98	2,156,817.91	0.27
45781M101	INNOVIVA INC COMMON STOCK USD.01							
	44,561.000	Local	14.081223	627,473.36	20.970000	934,444.17	306,970.81	0.08
		Base	14.081223	627,473.36	20.970000	934,444.17	306,970.81	0.08
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001							
	17,738.000	Local	109.192989	1,936,865.24	58.810000	1,043,171.78	-893,693.46	0.09
		Base	109.192989	1,936,865.24	58.810000	1,043,171.78	-893,693.46	0.09
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01							
	42,919.000	Local	27.680166	1,188,005.04	16.650000	714,601.35	-473,403.69	0.06
		Base	27.680166	1,188,005.04	16.650000	714,601.35	-473,403.69	0.06
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	22,215.000	Local	54.739019	1,216,027.30	121.210000	2,692,680.15	1,476,652.85	0.23
		Base	54.739019	1,216,027.30	121.210000	2,692,680.15	1,476,652.85	0.23
458334109	INTERPARFUMS INC COMMON STOCK USD.001							
	11,686.000	Local	48.720518	569,347.97	124.550000	1,455,491.30	886,143.33	0.12
		Base	48.720518	569,347.97	124.550000	1,455,491.30	886,143.33	0.12
458665304	INTERFACE INC COMMON STOCK USD.1							
	37,138.000	Local	15.018232	557,747.09	34.260000	1,272,347.88	714,600.79	0.11
		Base	15.018232	557,747.09	34.260000	1,272,347.88	714,600.79	0.11

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	66,689.000	17.623600	1,175,300.26	47.340000	3,157,057.26	1,981,757.00	0.27
		Base		17.623600	1,175,300.26	47.340000	3,157,057.26	1,981,757.00	0.27
465741106	ITRON INC COMMON STOCK								
		Local	28,878.000	52.056323	1,503,282.50	99.660000	2,877,981.48	1,374,698.98	0.24
		Base		52.056323	1,503,282.50	99.660000	2,877,981.48	1,374,698.98	0.24
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	37,799.000	13.992777	528,912.96	14.050000	531,075.95	2,162.99	0.04
		Base		13.992777	528,912.96	14.050000	531,075.95	2,162.99	0.04
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	9,742.000	99.737734	971,645.00	76.500000	745,263.00	-226,382.00	0.06
		Base		99.737734	971,645.00	76.500000	745,263.00	-226,382.00	0.06
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01								
		Local	44,866.000	47.375336	2,125,541.84	122.280000	5,486,214.48	3,360,672.64	0.46
		Base		47.375336	2,125,541.84	122.280000	5,486,214.48	3,360,672.64	0.46
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	186,133.000	4.551693	847,220.25	6.030000	1,122,381.99	275,161.74	0.09
		Base		4.551693	847,220.25	6.030000	1,122,381.99	275,161.74	0.09
477839104	JBT MAREL CORP COMMON STOCK USD.01								
		Local	32,863.000	80.077186	2,631,576.56	138.470000	4,550,539.61	1,918,963.05	0.38
		Base		80.077186	2,631,576.56	138.470000	4,550,539.61	1,918,963.05	0.38
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
		Local	25,336.000	44.554758	1,128,839.35	53.080000	1,344,834.88	215,995.53	0.11
		Base		44.554758	1,128,839.35	53.080000	1,344,834.88	215,995.53	0.11
48238T109	OPENLANE INC COMMON STOCK USD.01								
		Local	67,296.000	15.858245	1,067,196.44	39.760000	2,675,688.96	1,608,492.52	0.22
		Base		15.858245	1,067,196.44	39.760000	2,675,688.96	1,608,492.52	0.22
48282T104	KADANT INC COMMON STOCK USD.01								
		Local	7,484.000	378.335591	2,831,463.56	307.500000	2,301,330.00	-530,133.56	0.19
		Base		378.335591	2,831,463.56	307.500000	2,301,330.00	-530,133.56	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
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01							
	10,164.000	Local	70.566187	717,234.72	159.680000	1,622,987.52	905,752.80	0.14
		Base	70.566187	717,234.72	159.680000	1,622,987.52	905,752.80	0.14
488401100	KEMPER CORP COMMON STOCK USD.1							
	30,711.000	Local	30.677169	942,126.53	28.380000	871,578.18	-70,548.35	0.07
		Base	30.677169	942,126.53	28.380000	871,578.18	-70,548.35	0.07
489170100	KENNAMETAL INC COMMON STOCK USD1.25							
	48,363.000	Local	25.720251	1,243,908.49	33.970000	1,642,891.11	398,982.62	0.14
		Base	25.720251	1,243,908.49	33.970000	1,642,891.11	398,982.62	0.14
49926D109	KNOWLES CORP COMMON STOCK USD.01							
	54,076.000	Local	15.287486	826,686.09	36.590000	1,978,640.84	1,151,954.75	0.17
		Base	15.287486	826,686.09	36.590000	1,978,640.84	1,151,954.75	0.17
50012A108	KODIAK GAS SERVICES INC COMMON STOCK USD.01							
	50,640.000	Local	38.309724	1,940,004.41	58.710000	2,973,074.40	1,033,069.99	0.25
		Base	38.309724	1,940,004.41	58.710000	2,973,074.40	1,033,069.99	0.25
500255104	KOHLS CORP COMMON STOCK USD.01							
	71,109.000	Local	19.900758	1,415,122.99	19.140000	1,361,026.26	-54,096.73	0.11
		Base	19.900758	1,415,122.99	19.140000	1,361,026.26	-54,096.73	0.11
50050N103	KONTOOR BRANDS INC COMMON STOCK							
	32,215.000	Local	39.368664	1,268,261.50	83.740000	2,697,684.10	1,429,422.60	0.23
		Base	39.368664	1,268,261.50	83.740000	2,697,684.10	1,429,422.60	0.23
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01							
	12,515.000	Local	30.852984	386,125.09	49.020000	613,485.30	227,360.21	0.05
		Base	30.852984	386,125.09	49.020000	613,485.30	227,360.21	0.05
500643200	KORN FERRY COMMON STOCK USD.01							
	33,220.000	Local	35.449219	1,177,623.04	82.270000	2,733,009.40	1,555,386.36	0.23
		Base	35.449219	1,177,623.04	82.270000	2,733,009.40	1,555,386.36	0.23
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001							
	16,408.000	Local	181.658545	2,980,653.40	341.120000	5,597,096.96	2,616,443.56	0.47
		Base	181.658545	2,980,653.40	341.120000	5,597,096.96	2,616,443.56	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	33,257.000	23.689846	787,853.20	89.200000	2,966,524.40	2,178,671.20	0.25
		Base		23.689846	787,853.20	89.200000	2,966,524.40	2,178,671.20	0.25
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	12,934.000	62.441376	807,616.76	54.570000	705,808.38	-101,808.38	0.06
		Base		62.441376	807,616.76	54.570000	705,808.38	-101,808.38	0.06
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	161,362.000	29.133107	4,700,976.45	22.450000	3,622,576.90	-1,078,399.55	0.30
		Base		29.133107	4,700,976.45	22.450000	3,622,576.90	-1,078,399.55	0.30
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	15,396.000	66.523041	1,024,188.74	102.360000	1,575,934.56	551,745.82	0.13
		Base		66.523041	1,024,188.74	102.360000	1,575,934.56	551,745.82	0.13
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,044.000	35.845480	1,076,941.59	40.240000	1,208,970.56	132,028.97	0.10
		Base		35.845480	1,076,941.59	40.240000	1,208,970.56	132,028.97	0.10
505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	26,214.000	20.760618	544,218.84	39.380000	1,032,307.32	488,088.48	0.09
		Base		20.760618	544,218.84	39.380000	1,032,307.32	488,088.48	0.09
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	16,095.000	69.889895	1,124,877.86	62.650000	1,008,351.75	-116,526.11	0.08
		Base		69.889895	1,124,877.86	62.650000	1,008,351.75	-116,526.11	0.08
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	72,622.000	41.273451	2,997,360.54	52.550000	3,816,286.10	818,925.56	0.32
		Base		41.273451	2,997,360.54	52.550000	3,816,286.10	818,925.56	0.32
518613203	LAUREATE EDUCATION INC COMMON STOCK USD.001								
		Local	70,104.000	34.502766	2,418,781.93	38.310000	2,685,684.24	266,902.31	0.23
		Base		34.502766	2,418,781.93	38.310000	2,685,684.24	266,902.31	0.23
52110M109	LAZARD INC COMMON STOCK USD.01								
		Local	70,508.000	40.834100	2,879,130.72	42.380000	2,988,129.04	108,998.32	0.25
		Base		40.834100	2,879,130.72	42.380000	2,988,129.04	108,998.32	0.25

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524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	85,940.000	Local	10.779758	926,412.42	9.800000	842,212.00	-84,200.42	0.07
		Base	10.779758	926,412.42	9.800000	842,212.00	-84,200.42	0.07
52466B103	LEGALZOOMCOM INC COMMON STOCK USD.001							
	72,845.000	Local	9.041599	658,635.28	7.870000	573,290.15	-85,345.13	0.05
		Base	9.041599	658,635.28	7.870000	573,290.15	-85,345.13	0.05
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,305.000	Local	40.304646	536,253.32	101.320000	1,348,062.60	811,809.28	0.11
		Base	40.304646	536,253.32	101.320000	1,348,062.60	811,809.28	0.11
529043408	LXP INDUSTRIAL TRUST REIT USD.0001							
	37,548.000	Local	51.797580	1,944,895.55	60.530000	2,272,780.44	327,884.89	0.19
		Base	51.797580	1,944,895.55	60.530000	2,272,780.44	327,884.89	0.19
53115L104	LIBERTY ENERGY INC COMMON STOCK							
	102,634.000	Local	17.784116	1,825,254.93	18.710000	1,920,282.14	95,027.21	0.16
		Base	17.784116	1,825,254.93	18.710000	1,920,282.14	95,027.21	0.16
53190C102	LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01							
	79,556.000	Local	26.994874	2,147,604.20	45.100000	3,587,975.60	1,440,371.40	0.30
		Base	26.994874	2,147,604.20	45.100000	3,587,975.60	1,440,371.40	0.30
532206109	LIFE360 INC COMMON STOCK USD.001							
	40,984.000	Local	40.189887	1,647,142.34	54.050000	2,215,185.20	568,042.86	0.19
		Base	40.189887	1,647,142.34	54.050000	2,215,185.20	568,042.86	0.19
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001							
	12,571.000	Local	104.949141	1,319,315.65	287.540000	3,614,665.34	2,295,349.69	0.30
		Base	104.949141	1,319,315.65	287.540000	3,614,665.34	2,295,349.69	0.30
53228F101	LIFESTANCE HEALTH GROUP INC COMMON STOCK USD.01							
	142,807.000	Local	7.394652	1,056,008.11	10.480000	1,496,617.36	440,609.25	0.13
		Base	7.394652	1,056,008.11	10.480000	1,496,617.36	440,609.25	0.13
534187109	LINCOLN NATIONAL CORP COMMON STOCK							
	107,389.000	Local	25.580652	2,747,080.69	45.610000	4,898,012.29	2,150,931.60	0.41
		Base	25.580652	2,747,080.69	45.610000	4,898,012.29	2,150,931.60	0.41

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535555106	LINDSAY CORP COMMON STOCK USD1.0							
	6,726.000	Local	91.785697	617,350.60	110.820000	745,375.32	128,024.72	0.06
		Base	91.785697	617,350.60	110.820000	745,375.32	128,024.72	0.06
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001							
	14,978.000	Local	19.001087	284,598.28	38.980000	583,842.44	299,244.16	0.05
		Base	19.001087	284,598.28	38.980000	583,842.44	299,244.16	0.05
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1							
	40,142.000	Local	27.682662	1,111,237.43	37.870000	1,520,177.54	408,940.11	0.13
		Base	27.682662	1,111,237.43	37.870000	1,520,177.54	408,940.11	0.13
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0							
	601,485.000	Local	3.181585	1,913,675.67	6.380000	3,837,474.30	1,923,798.63	0.32
		Base	3.181585	1,913,675.67	6.380000	3,837,474.30	1,923,798.63	0.32
55087P104	LYFT INC A COMMON STOCK USD.00001							
	237,020.000	Local	13.008119	3,083,184.25	15.860000	3,759,137.20	675,952.95	0.32
		Base	13.008119	3,083,184.25	15.860000	3,759,137.20	675,952.95	0.32
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0							
	129,805.000	Local	15.428428	2,002,687.04	19.950000	2,589,609.75	586,922.71	0.22
		Base	15.428428	2,002,687.04	19.950000	2,589,609.75	586,922.71	0.22
55277P104	MGE ENERGY INC COMMON STOCK USD1.0							
	23,256.000	Local	80.018481	1,860,909.80	79.530000	1,849,549.68	-11,360.12	0.16
		Base	80.018481	1,860,909.80	79.530000	1,849,549.68	-11,360.12	0.16
55305B101	M/I HOMES INC COMMON STOCK USD.01							
	16,636.000	Local	39.313686	654,022.48	146.130000	2,431,018.68	1,776,996.20	0.20
		Base	39.313686	654,022.48	146.130000	2,431,018.68	1,776,996.20	0.20
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01							
	9,821.000	Local	52.003673	510,728.07	333.220000	3,272,553.62	2,761,825.55	0.28
		Base	52.003673	510,728.07	333.220000	3,272,553.62	2,761,825.55	0.28
554382101	MACERICH CO/THE REIT USD.01							
	161,956.000	Local	11.862435	1,921,192.53	25.840000	4,184,943.04	2,263,750.51	0.35
		Base	11.862435	1,921,192.53	25.840000	4,184,943.04	2,263,750.51	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
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001							
	46,149.000	Local	25.066856	1,156,810.33	46.080000	2,126,545.92	969,735.59	0.18
		Base	25.066856	1,156,810.33	46.080000	2,126,545.92	969,735.59	0.18
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01							
	11,398.000	Local	210.934324	2,404,229.43	393.680000	4,487,164.64	2,082,935.21	0.38
		Base	210.934324	2,404,229.43	393.680000	4,487,164.64	2,082,935.21	0.38
55826T102	SPHERE ENTERTAINMENT CO COMMON STOCK USD.01							
	13,918.000	Local	117.411574	1,634,134.28	143.250000	1,993,753.50	359,619.22	0.17
		Base	117.411574	1,634,134.28	143.250000	1,993,753.50	359,619.22	0.17
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001							
	115,277.000	Local	25.903112	2,986,033.05	25.710000	2,963,771.67	-22,261.38	0.25
		Base	25.903112	2,986,033.05	25.710000	2,963,771.67	-22,261.38	0.25
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01							
	29,306.000	Local	37.681100	1,104,282.31	52.420000	1,536,220.52	431,938.21	0.13
		Base	37.681100	1,104,282.31	52.420000	1,536,220.52	431,938.21	0.13
565788106	MARA HOLDINGS INC COMMON STOCK USD.001							
	240,598.000	Local	16.911215	4,068,804.59	11.320000	2,723,569.36	-1,345,235.23	0.23
		Base	16.911215	4,068,804.59	11.320000	2,723,569.36	-1,345,235.23	0.23
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001							
	15,178.000	Local	36.171101	549,004.97	30.750000	466,723.50	-82,281.47	0.04
		Base	36.171101	549,004.97	30.750000	466,723.50	-82,281.47	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001							
	12,248.000	Local	19.078741	233,676.42	34.470000	422,188.56	188,512.14	0.04
		Base	19.078741	233,676.42	34.470000	422,188.56	188,512.14	0.04
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	23,630.000	Local	180.558691	4,266,601.88	162.300000	3,835,149.00	-431,452.88	0.32
		Base	180.558691	4,266,601.88	162.300000	3,835,149.00	-431,452.88	0.32
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01							
	17,564.000	Local	58.096902	1,020,413.99	97.510000	1,712,665.64	692,251.65	0.14
		Base	58.096902	1,020,413.99	97.510000	1,712,665.64	692,251.65	0.14

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573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01							
	36,916.000	Local	11.876982	438,450.66	14.790000	545,987.64	107,536.98	0.05
		Base	11.876982	438,450.66	14.790000	545,987.64	107,536.98	0.05
57638P104	MASTERBRAND INC COMMON STOCK USD.01							
	128,413.000	Local	9.090273	1,167,309.24	8.250000	1,059,407.25	-107,901.99	0.09
		Base	9.090273	1,167,309.24	8.250000	1,059,407.25	-107,901.99	0.09
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	128,632.000	Local	30.826525	3,965,277.58	39.410000	5,069,387.12	1,104,109.54	0.43
		Base	30.826525	3,965,277.58	39.410000	5,069,387.12	1,104,109.54	0.43
576690101	MATERION CORP COMMON STOCK							
	13,195.000	Local	51.298469	676,883.30	210.840000	2,782,033.80	2,105,150.50	0.23
		Base	51.298469	676,883.30	210.840000	2,782,033.80	2,105,150.50	0.23
57686G105	MATSON INC COMMON STOCK							
	19,792.000	Local	49.949751	988,605.47	202.590000	4,009,661.28	3,021,055.81	0.34
		Base	49.949751	988,605.47	202.590000	4,009,661.28	3,021,055.81	0.34
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0							
	19,788.000	Local	35.788322	708,179.32	27.750000	549,117.00	-159,062.32	0.05
		Base	35.788322	708,179.32	27.750000	549,117.00	-159,062.32	0.05
57776J100	MAXLINEAR INC COMMON STOCK							
	51,863.000	Local	29.059741	1,507,125.36	66.820000	3,465,485.66	1,958,360.30	0.29
		Base	29.059741	1,507,125.36	66.820000	3,465,485.66	1,958,360.30	0.29
58463J304	MEDICAL PROPERTIES TRUST INC REIT							
	312,990.000	Local	4.454604	1,394,246.46	4.630000	1,449,143.70	54,897.24	0.12
		Base	4.454604	1,394,246.46	4.630000	1,449,143.70	54,897.24	0.12
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01							
	53,842.000	Local	22.644181	1,219,208.01	26.510000	1,427,351.42	208,143.41	0.12
		Base	22.644181	1,219,208.01	26.510000	1,427,351.42	208,143.41	0.12
58844R108	MERCHANTS BANCORP/IN COMMON STOCK							
	15,354.000	Local	43.255697	664,147.97	55.180000	847,233.72	183,085.75	0.07
		Base	43.255697	664,147.97	55.180000	847,233.72	183,085.75	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
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,323.000	38.574934	1,285,432.51	97.100000	3,235,663.30	1,950,230.79	0.27
		Base		38.574934	1,285,432.51	97.100000	3,235,663.30	1,950,230.79	0.27
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	16,921.000	33.075819	559,675.93	107.120000	1,812,577.52	1,252,901.59	0.15
		Base		33.075819	559,675.93	107.120000	1,812,577.52	1,252,901.59	0.15
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	37,851.000	39.625763	1,499,874.76	85.010000	3,217,713.51	1,717,838.75	0.27
		Base		39.625763	1,499,874.76	85.010000	3,217,713.51	1,717,838.75	0.27
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	42,967.000	31.261490	1,343,212.45	70.200000	3,016,283.40	1,673,070.95	0.25
		Base		31.261490	1,343,212.45	70.200000	3,016,283.40	1,673,070.95	0.25
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	14,000.000	31.736779	444,314.90	88.240000	1,235,360.00	791,045.10	0.10
		Base		31.736779	444,314.90	88.240000	1,235,360.00	791,045.10	0.10
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	11,709.000	96.002282	1,124,090.72	57.300000	670,925.70	-453,165.02	0.06
		Base		96.002282	1,124,090.72	57.300000	670,925.70	-453,165.02	0.06
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
		Local	43,474.000	20.511056	891,697.63	22.520000	979,034.48	87,336.85	0.08
		Base		20.511056	891,697.63	22.520000	979,034.48	87,336.85	0.08
601137102	MILLROSE PROPERTIES REIT USD.01								
		Local	97,122.000	23.457818	2,278,270.23	27.980000	2,717,473.56	439,203.33	0.23
		Base		23.457818	2,278,270.23	27.980000	2,717,473.56	439,203.33	0.23
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	19,864.000	53.238028	1,057,520.18	76.240000	1,514,431.36	456,911.18	0.13
		Base		53.238028	1,057,520.18	76.240000	1,514,431.36	456,911.18	0.13
60471A101	MIRION TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	155,454.000	24.428535	3,797,513.51	14.980000	2,328,700.92	-1,468,812.59	0.20
		Base		24.428535	3,797,513.51	14.980000	2,328,700.92	-1,468,812.59	0.20

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60744M106	MOBILITY GLOBAL INC COMMON STOCK							
	187,468.000	Local	19.108600	3,582,251.02	20.380000	3,820,597.84	238,346.82	0.32
		Base	19.108600	3,582,251.02	20.380000	3,820,597.84	238,346.82	0.32
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01							
	46,865.000	Local	45.573567	2,135,805.22	67.080000	3,143,704.20	1,007,898.98	0.26
		Base	45.573567	2,135,805.22	67.080000	3,143,704.20	1,007,898.98	0.26
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	27,693.000	Local	97.681461	2,705,092.69	123.100000	3,409,008.30	703,915.61	0.29
		Base	97.681461	2,705,092.69	123.100000	3,409,008.30	703,915.61	0.29
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	26,923.000	Local	135.835114	3,657,088.78	195.620000	5,266,677.26	1,609,588.48	0.44
		Base	135.835114	3,657,088.78	195.620000	5,266,677.26	1,609,588.48	0.44
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	7,739.000	Local	34.264070	265,169.64	122.750000	949,962.25	684,792.61	0.08
		Base	34.264070	265,169.64	122.750000	949,962.25	684,792.61	0.08
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01							
	99,404.000	Local	23.535394	2,339,512.27	25.240000	2,508,956.96	169,444.69	0.21
		Base	23.535394	2,339,512.27	25.240000	2,508,956.96	169,444.69	0.21
628778102	N B T BANCORP INC COMMON STOCK USD.01							
	33,266.000	Local	31.205491	1,038,081.85	52.650000	1,751,454.90	713,373.05	0.15
		Base	31.205491	1,038,081.85	52.650000	1,751,454.90	713,373.05	0.15
62878D100	N ABLE INC COMMON STOCK USD.001							
	47,452.000	Local	12.769407	605,933.91	4.680000	222,075.36	-383,858.55	0.02
		Base	12.769407	605,933.91	4.680000	222,075.36	-383,858.55	0.02
62886E108	NCR VOYIX CORP COMMON STOCK USD.01							
	87,867.000	Local	16.140636	1,418,229.22	8.270000	726,660.09	-691,569.13	0.06
		Base	16.140636	1,418,229.22	8.270000	726,660.09	-691,569.13	0.06
629209305	NMI HOLDINGS INC COMMON STOCK USD.01							
	48,501.000	Local	18.799578	911,798.31	44.300000	2,148,594.30	1,236,795.99	0.18
		Base	18.799578	911,798.31	44.300000	2,148,594.30	1,236,795.99	0.18

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63001N106	NCR ATLEOS CORP COMMON STOCK USD.01								
		Local	46,754.000	24.188818	1,130,924.02	47.030000	2,198,840.62	1,067,916.60	0.18
		Base		24.188818	1,130,924.02	47.030000	2,198,840.62	1,067,916.60	0.18
630402105	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01								
		Local	18,657.000	39.388495	734,871.15	37.080000	691,801.56	-43,069.59	0.06
		Base		39.388495	734,871.15	37.080000	691,801.56	-43,069.59	0.06
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	27,770.000	35.414553	983,462.13	43.190000	1,199,386.30	215,924.17	0.10
		Base		35.414553	983,462.13	43.190000	1,199,386.30	215,924.17	0.10
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	14,924.000	28.598409	426,802.66	31.640000	472,195.36	45,392.70	0.04
		Base		28.598409	426,802.66	31.640000	472,195.36	45,392.70	0.04
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01								
		Local	7,907.000	96.723603	764,793.53	226.030000	1,787,219.21	1,022,425.68	0.15
		Base		96.723603	764,793.53	226.030000	1,787,219.21	1,022,425.68	0.15
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0								
		Local	3,366.000	87.186976	293,471.36	121.420000	408,699.72	115,228.36	0.03
		Base		87.186976	293,471.36	121.420000	408,699.72	115,228.36	0.03
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01								
		Local	50,484.000	26.121766	1,318,731.23	22.040000	1,112,667.36	-206,063.87	0.09
		Base		26.121766	1,318,731.23	22.040000	1,112,667.36	-206,063.87	0.09
63938C108	NAVIENT CORP COMMON STOCK USD.01								
		Local	42,226.000	17.891671	755,493.72	8.390000	354,276.14	-401,217.58	0.03
		Base		17.891671	755,493.72	8.390000	354,276.14	-401,217.58	0.03
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	138,518.000	7.734879	1,071,419.96	12.040000	1,667,756.72	596,336.76	0.14
		Base		7.734879	1,071,419.96	12.040000	1,667,756.72	596,336.76	0.14
64049M209	NEOGENOMICS INC COMMON STOCK USD.001								
		Local	81,983.000	18.531828	1,519,294.84	15.290000	1,253,520.07	-265,774.77	0.11
		Base		18.531828	1,519,294.84	15.290000	1,253,520.07	-265,774.77	0.11

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64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	43,432.000	Local	29.687684	1,289,395.49	40.670000	1,766,379.44	476,983.95	0.15
		Base	29.687684	1,289,395.49	40.670000	1,766,379.44	476,983.95	0.15
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK							
	48,630.000	Local	21.471817	1,044,174.47	10.790000	524,717.70	-519,456.77	0.04
		Base	21.471817	1,044,174.47	10.790000	524,717.70	-519,456.77	0.04
64828T201	RITHM CAPITAL CORP REIT USD.01							
	290,589.000	Local	9.457497	2,748,244.70	9.880000	2,871,019.32	122,774.62	0.24
		Base	9.457497	2,748,244.70	9.880000	2,871,019.32	122,774.62	0.24
649604840	ADAMAS TRUST INC REIT USD.02							
	53,402.000	Local	18.057280	964,294.85	9.070000	484,356.14	-479,938.71	0.04
		Base	18.057280	964,294.85	9.070000	484,356.14	-479,938.71	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	265,751.000	Local	8.718479	2,316,944.54	5.600000	1,488,205.60	-828,738.94	0.13
		Base	8.718479	2,316,944.54	5.600000	1,488,205.60	-828,738.94	0.13
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	17,556.000	Local	46.378679	814,224.08	26.110000	458,387.16	-355,836.92	0.04
		Base	46.378679	814,224.08	26.110000	458,387.16	-355,836.92	0.04
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
	65,479.000	Local	32.260017	2,112,353.67	21.150000	1,384,880.85	-727,472.82	0.12
		Base	32.260017	2,112,353.67	21.150000	1,384,880.85	-727,472.82	0.12
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	92,784.000	Local	12.292986	1,140,592.37	15.740000	1,460,420.16	319,827.79	0.12
		Base	12.292986	1,140,592.37	15.740000	1,460,420.16	319,827.79	0.12
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	26,349.000	Local	50.295276	1,325,230.24	48.920000	1,288,993.08	-36,237.16	0.11
		Base	50.295276	1,325,230.24	48.920000	1,288,993.08	-36,237.16	0.11
67011P100	DNOW INC COMMON STOCK USD.01							
	116,763.000	Local	11.289764	1,318,226.73	14.120000	1,648,693.56	330,466.83	0.14
		Base	11.289764	1,318,226.73	14.120000	1,648,693.56	330,466.83	0.14

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67098H104	O I GLASS INC COMMON STOCK USD.01							
	97,200.000	Local	15.506785	1,507,259.49	7.150000	694,980.00	-812,279.49	0.06
		Base	15.506785	1,507,259.49	7.150000	694,980.00	-812,279.49	0.06
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	27,566.000	Local	19.659769	541,941.19	52.860000	1,457,138.76	915,197.57	0.12
		Base	19.659769	541,941.19	52.860000	1,457,138.76	915,197.57	0.12
671044105	OSI SYSTEMS INC COMMON STOCK							
	9,915.000	Local	72.942005	723,219.98	221.390000	2,195,081.85	1,471,861.87	0.18
		Base	72.942005	723,219.98	221.390000	2,195,081.85	1,471,861.87	0.18
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	63,156.000	Local	13.729470	867,098.41	48.780000	3,080,749.68	2,213,651.27	0.26
		Base	13.729470	867,098.41	48.780000	3,080,749.68	2,213,651.27	0.26
68213N109	OMNICELL INC COMMON STOCK USD.001							
	28,725.000	Local	49.276538	1,415,468.56	35.370000	1,016,003.25	-399,465.31	0.09
		Base	49.276538	1,415,468.56	35.370000	1,016,003.25	-399,465.31	0.09
68218J103	OMNIAB INC COMMON STOCK USD.0001							
	62,740.000	Local	8.780774	550,905.73	1.980000	124,225.20	-426,680.53	0.01
		Base	8.780774	550,905.73	1.980000	124,225.20	-426,680.53	0.01
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK							
	4,855.000	Local	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							
	4,855.000	Local	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							
	165,146.000	Local	15.529478	2,564,631.17	13.550000	2,237,728.30	-326,902.87	0.19
		Base	15.529478	2,564,631.17	13.550000	2,237,728.30	-326,902.87	0.19
689648103	OTTER TAIL CORP COMMON STOCK USD5.0							
	26,663.000	Local	71.881260	1,916,570.03	88.420000	2,357,542.46	440,972.43	0.20
		Base	71.881260	1,916,570.03	88.420000	2,357,542.46	440,972.43	0.20

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69007J304	OUTFRONT MEDIA INC REIT USD.01							
	96,143.000	Local	16.072155	1,545,225.22	31.870000	3,064,077.41	1,518,852.19	0.26
		Base	16.072155	1,545,225.22	31.870000	3,064,077.41	1,518,852.19	0.26
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	7,283.000	Local	51.431045	374,572.30	83.720000	609,732.76	235,160.46	0.05
		Base	51.431045	374,572.30	83.720000	609,732.76	235,160.46	0.05
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	20,311.000	Local	19.482051	395,699.94	46.090000	936,133.99	540,434.05	0.08
		Base	19.482051	395,699.94	46.090000	936,133.99	540,434.05	0.08
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01							
	15,477.000	Local	102.155729	1,581,064.21	168.310000	2,604,933.87	1,023,869.66	0.22
		Base	102.155729	1,581,064.21	168.310000	2,604,933.87	1,023,869.66	0.22
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001							
	50,914.000	Local	78.148700	3,978,862.91	68.010000	3,462,661.14	-516,201.77	0.29
		Base	78.148700	3,978,862.91	68.010000	3,462,661.14	-516,201.77	0.29
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	26,577.000	Local	40.536500	1,077,338.56	26.410000	701,898.57	-375,439.99	0.06
		Base	40.536500	1,077,338.56	26.410000	701,898.57	-375,439.99	0.06
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	16,961.000	Local	86.426478	1,465,879.50	133.790000	2,269,212.19	803,332.69	0.19
		Base	86.426478	1,465,879.50	133.790000	2,269,212.19	803,332.69	0.19
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	20,842.000	Local	69.248022	1,443,267.28	29.900000	623,175.80	-820,091.48	0.05
		Base	69.248022	1,443,267.28	29.900000	623,175.80	-820,091.48	0.05
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	31,970.000	Local	17.837695	570,271.11	86.030000	2,750,379.10	2,180,107.99	0.23
		Base	17.837695	570,271.11	86.030000	2,750,379.10	2,180,107.99	0.23
700658107	PARK NATIONAL CORP COMMON STOCK							
	10,024.000	Local	105.573490	1,058,268.66	208.150000	2,086,495.60	1,028,226.94	0.18
		Base	105.573490	1,058,268.66	208.150000	2,086,495.60	1,028,226.94	0.18

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703343103	PATRICK INDUSTRIES INC COMMON STOCK							
	21,154.000	Local	37.391765	790,985.40	82.550000	1,746,262.70	955,277.30	0.15
		Base	37.391765	790,985.40	82.550000	1,746,262.70	955,277.30	0.15
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01							
	219,413.000	Local	8.100048	1,777,255.83	10.480000	2,299,448.24	522,192.41	0.19
		Base	8.100048	1,777,255.83	10.480000	2,299,448.24	522,192.41	0.19
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01							
	25,484.000	Local	122.611175	3,124,623.18	163.960000	4,178,356.64	1,053,733.46	0.35
		Base	122.611175	3,124,623.18	163.960000	4,178,356.64	1,053,733.46	0.35
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
	184,201.000	Local	7.014496	1,292,077.26	7.170000	1,320,721.17	28,643.91	0.11
		Base	7.014496	1,292,077.26	7.170000	1,320,721.17	28,643.91	0.11
704551100	PEABODY ENERGY CORP COMMON STOCK							
	78,122.000	Local	24.315927	1,899,608.82	21.320000	1,665,561.04	-234,047.78	0.14
		Base	24.315927	1,899,608.82	21.320000	1,665,561.04	-234,047.78	0.14
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	72,571.000	Local	14.121864	1,024,837.80	19.100000	1,386,106.10	361,268.30	0.12
		Base	14.121864	1,024,837.80	19.100000	1,386,106.10	361,268.30	0.12
70614W100	PELOTON INTERACTIVE INC A COMMON STOCK USD.000025							
	257,919.000	Local	5.635265	1,453,441.89	6.390000	1,648,102.41	194,660.52	0.14
		Base	5.635265	1,453,441.89	6.390000	1,648,102.41	194,660.52	0.14
706915105	PENGUIN SOLUTIONS INC COMMON STOCK USD.01							
	30,267.000	Local	21.955369	664,523.14	52.630000	1,592,952.21	928,429.07	0.13
		Base	21.955369	664,523.14	52.630000	1,592,952.21	928,429.07	0.13
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
	80,500.000	Local	18.354775	1,477,559.41	20.530000	1,652,665.00	175,105.59	0.14
		Base	18.354775	1,477,559.41	20.530000	1,652,665.00	175,105.59	0.14
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	55,104.000	Local	16.554785	912,234.86	9.430000	519,630.72	-392,604.14	0.04
		Base	16.554785	912,234.86	9.430000	519,630.72	-392,604.14	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
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	38,672.000	10.215491	395,053.45	31.810000	1,230,156.32	835,102.87	0.10
		Base		10.215491	395,053.45	31.810000	1,230,156.32	835,102.87	0.10
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,093.000	26.981673	353,271.05	36.330000	475,668.69	122,397.64	0.04
		Base		26.981673	353,271.05	36.330000	475,668.69	122,397.64	0.04
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01								
		Local	79,869.000	33.915051	2,708,761.18	42.490000	3,393,633.81	684,872.63	0.29
		Base		33.915051	2,708,761.18	42.490000	3,393,633.81	684,872.63	0.29
71880K101	PHINIA INC COMMON STOCK USD.01								
		Local	24,146.000	34.283654	827,813.10	73.590000	1,776,904.14	949,091.04	0.15
		Base		34.283654	827,813.10	73.590000	1,776,904.14	949,091.04	0.15
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	37,479.000	12.422995	465,601.42	30.290000	1,135,238.91	669,637.49	0.10
		Base		12.422995	465,601.42	30.290000	1,135,238.91	669,637.49	0.10
724078209	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	42,762.000	22.474159	961,039.98	75.800000	3,241,359.60	2,280,319.62	0.27
		Base		22.474159	961,039.98	75.800000	3,241,359.60	2,280,319.62	0.27
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	94,266.000	5.838108	550,335.06	17.530000	1,652,482.98	1,102,147.92	0.14
		Base		5.838108	550,335.06	17.530000	1,652,482.98	1,102,147.92	0.14
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	17,036.000	55.004773	937,061.31	251.340000	4,281,828.24	3,344,766.93	0.36
		Base		55.004773	937,061.31	251.340000	4,281,828.24	3,344,766.93	0.36
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,657.000	211.551701	562,092.87	185.710000	493,431.47	-68,661.40	0.04
		Base		211.551701	562,092.87	185.710000	493,431.47	-68,661.40	0.04
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	26,744.000	103.128103	2,758,057.98	208.680000	5,580,937.92	2,822,879.94	0.47
		Base		103.128103	2,758,057.98	208.680000	5,580,937.92	2,822,879.94	0.47

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	35,043.000	36.192100	1,268,279.76	60.710000	2,127,460.53	859,180.77	0.18
		Base		36.192100	1,268,279.76	60.710000	2,127,460.53	859,180.77	0.18
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	7,234.000	64.311309	465,228.01	104.440000	755,518.96	290,290.95	0.06
		Base		64.311309	465,228.01	104.440000	755,518.96	290,290.95	0.06
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	30,175.000	54.573871	1,646,766.56	50.220000	1,515,388.50	-131,378.06	0.13
		Base		54.573871	1,646,766.56	50.220000	1,515,388.50	-131,378.06	0.13
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	16,119.000	72.088434	1,161,993.46	193.910000	3,125,635.29	1,963,641.83	0.26
		Base		72.088434	1,161,993.46	193.910000	3,125,635.29	1,963,641.83	0.26
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
		Local	28,246.000	143.641138	4,057,287.59	84.410000	2,384,244.86	-1,673,042.73	0.20
		Base		143.641138	4,057,287.59	84.410000	2,384,244.86	-1,673,042.73	0.20
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01								
		Local	73,356.000	26.421684	1,938,189.05	23.670000	1,736,336.52	-201,852.53	0.15
		Base		26.421684	1,938,189.05	23.670000	1,736,336.52	-201,852.53	0.15
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	27,214.000	33.479816	911,119.72	40.590000	1,104,616.26	193,496.54	0.09
		Base		33.479816	911,119.72	40.590000	1,104,616.26	193,496.54	0.09
74340E103	PROGYNY INC COMMON STOCK USD.0001								
		Local	51,086.000	16.716588	853,983.59	31.130000	1,590,307.18	736,323.59	0.13
		Base		16.716588	853,983.59	31.130000	1,590,307.18	736,323.59	0.13
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001								
		Local	37,184.000	34.583872	1,285,966.69	136.640000	5,080,821.76	3,794,855.07	0.43
		Base		34.583872	1,285,966.69	136.640000	5,080,821.76	3,794,855.07	0.43
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	15,051.000	71.360710	1,074,050.05	75.050000	1,129,577.55	55,527.50	0.09
		Base		71.360710	1,074,050.05	75.050000	1,129,577.55	55,527.50	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	83,011.000	Local	16.695823	1,385,936.95	24.680000	2,048,711.48	662,774.53	0.17
		Base	16.695823	1,385,936.95	24.680000	2,048,711.48	662,774.53	0.17
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
	8,763.000	Local	105.048353	920,538.72	160.520000	1,406,636.76	486,098.04	0.12
		Base	105.048353	920,538.72	160.520000	1,406,636.76	486,098.04	0.12
74736K101	QORVO INC COMMON STOCK USD.0001							
	53,601.000	Local	69.258371	3,712,317.97	90.570000	4,854,642.57	1,142,324.60	0.41
		Base	69.258371	3,712,317.97	90.570000	4,854,642.57	1,142,324.60	0.41
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001							
	39,667.000	Local	77.467065	3,072,886.05	60.870000	2,414,530.29	-658,355.76	0.20
		Base	77.467065	3,072,886.05	60.870000	2,414,530.29	-658,355.76	0.20
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01							
	29,207.000	Local	20.190352	589,699.61	17.840000	521,052.88	-68,646.73	0.04
		Base	20.190352	589,699.61	17.840000	521,052.88	-68,646.73	0.04
74874Q100	QUINSTREET INC COMMON STOCK USD.001							
	36,230.000	Local	11.214468	406,300.16	15.500000	561,565.00	155,264.84	0.05
		Base	11.214468	406,300.16	15.500000	561,565.00	155,264.84	0.05
749660106	RPC INC COMMON STOCK USD.1							
	56,561.000	Local	5.582234	315,736.71	5.610000	317,307.21	1,570.50	0.03
		Base	5.582234	315,736.71	5.610000	317,307.21	1,570.50	0.03
74982T103	RXO INC COMMON STOCK USD.01							
	104,182.000	Local	18.098401	1,885,527.59	20.250000	2,109,685.50	224,157.91	0.18
		Base	18.098401	1,885,527.59	20.250000	2,109,685.50	224,157.91	0.18
750236101	RADIAN GROUP INC COMMON STOCK USD.001							
	86,227.000	Local	25.016590	2,157,105.53	38.990000	3,361,990.73	1,204,885.20	0.28
		Base	25.016590	2,157,105.53	38.990000	3,361,990.73	1,204,885.20	0.28
750491102	RADNET INC COMMON STOCK USD.0001							
	44,194.000	Local	26.148021	1,155,585.66	63.780000	2,818,693.32	1,663,107.66	0.24
		Base	26.148021	1,155,585.66	63.780000	2,818,693.32	1,663,107.66	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
750940108	RALLIANT CORP COMMON STOCK USD.01							
	71,488.000	Local	45.669546	3,264,824.52	65.370000	4,673,170.56	1,408,346.04	0.39
		Base	45.669546	3,264,824.52	65.370000	4,673,170.56	1,408,346.04	0.39
75700L108	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01							
	30,748.000	Local	58.134087	1,787,506.90	64.440000	1,981,401.12	193,894.22	0.17
		Base	58.134087	1,787,506.90	64.440000	1,981,401.12	193,894.22	0.17
75960P104	REMITLY GLOBAL INC COMMON STOCK USD.0001							
	108,539.000	Local	21.576669	2,341,910.05	22.770000	2,471,433.03	129,522.98	0.21
		Base	21.576669	2,341,910.05	22.770000	2,471,433.03	129,522.98	0.21
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	60,122.000	Local	31.801965	1,911,997.76	43.570000	2,619,515.54	707,517.78	0.22
		Base	31.801965	1,911,997.76	43.570000	2,619,515.54	707,517.78	0.22
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
	33,485.000	Local	23.618167	790,854.33	19.390000	649,274.15	-141,580.18	0.05
		Base	23.618167	790,854.33	19.390000	649,274.15	-141,580.18	0.05
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	87,639.000	Local	15.896036	1,393,112.74	34.300000	3,006,017.70	1,612,904.96	0.25
		Base	15.896036	1,393,112.74	34.300000	3,006,017.70	1,612,904.96	0.25
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	18,083.000	Local	12.660953	228,948.02	43.040000	778,292.32	549,344.30	0.07
		Base	12.660953	228,948.02	43.040000	778,292.32	549,344.30	0.07
76171L106	REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001							
	34,718.000	Local	22.900531	795,060.64	24.940000	865,866.92	70,806.28	0.07
		Base	22.900531	795,060.64	24.940000	865,866.92	70,806.28	0.07
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001							
	39,641.000	Local	37.108654	1,471,024.17	55.620000	2,204,832.42	733,808.25	0.19
		Base	37.108654	1,471,024.17	55.620000	2,204,832.42	733,808.25	0.19
770323103	ROBERT HALF INC COMMON STOCK USD.001							
	62,938.000	Local	62.993985	3,964,715.42	37.800000	2,379,056.40	-1,585,659.02	0.20
		Base	62.993985	3,964,715.42	37.800000	2,379,056.40	-1,585,659.02	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
775133101	ROGERS CORP COMMON STOCK USD1.0							
	10,659.000	Local	104.964952	1,118,821.42	123.470000	1,316,066.73	197,245.31	0.11
		Base	104.964952	1,118,821.42	123.470000	1,316,066.73	197,245.31	0.11
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
	38,718.000	Local	47.147212	1,825,445.75	79.790000	3,089,309.22	1,263,863.47	0.26
		Base	47.147212	1,825,445.75	79.790000	3,089,309.22	1,263,863.47	0.26
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01							
	39,948.000	Local	84.018863	3,356,385.53	133.650000	5,339,050.20	1,982,664.67	0.45
		Base	84.018863	3,356,385.53	133.650000	5,339,050.20	1,982,664.67	0.45
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	23,942.000	Local	27.463137	657,522.43	52.150000	1,248,575.30	591,052.87	0.10
		Base	27.463137	657,522.43	52.150000	1,248,575.30	591,052.87	0.10
784305104	H2O AMERICA COMMON STOCK							
	23,235.000	Local	74.415290	1,729,039.26	61.330000	1,425,002.55	-304,036.71	0.12
		Base	74.415290	1,729,039.26	61.330000	1,425,002.55	-304,036.71	0.12
78435P105	SEZZLE INC COMMON STOCK							
	10,865.000	Local	69.654119	756,792.00	154.750000	1,681,358.75	924,566.75	0.14
		Base	69.654119	756,792.00	154.750000	1,681,358.75	924,566.75	0.14
78440X887	SL GREEN REALTY CORP REIT USD.01							
	44,982.000	Local	27.659684	1,244,187.90	52.930000	2,380,897.26	1,136,709.36	0.20
		Base	27.659684	1,244,187.90	52.930000	2,380,897.26	1,136,709.36	0.20
78454L100	SM ENERGY CO COMMON STOCK USD.01							
	131,207.000	Local	24.234397	3,179,722.48	32.520000	4,266,851.64	1,087,129.16	0.36
		Base	24.234397	3,179,722.48	32.520000	4,266,851.64	1,087,129.16	0.36
78463M107	SPS COMMERCE INC COMMON STOCK USD.001							
	23,897.000	Local	66.012953	1,577,511.54	73.390000	1,753,800.83	176,289.29	0.15
		Base	66.012953	1,577,511.54	73.390000	1,753,800.83	176,289.29	0.15
78573M104	SABRE CORP COMMON STOCK USD.01							
	255,645.000	Local	5.060983	1,293,814.88	1.850000	472,943.25	-820,871.63	0.04
		Base	5.060983	1,293,814.88	1.850000	472,943.25	-820,871.63	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
78646V107	SAFEHOLD INC REIT USD.001								
		Local	29,246.000	47.388550	1,385,925.54	16.180000	473,200.28	-912,725.26	0.04
		Base		47.388550	1,385,925.54	16.180000	473,200.28	-912,725.26	0.04
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,484.000	66.543060	631,094.38	103.390000	980,550.76	349,456.38	0.08
		Base		66.543060	631,094.38	103.390000	980,550.76	349,456.38	0.08
790148100	ST JOE CO/THE COMMON STOCK								
		Local	25,358.000	30.134530	764,151.40	62.240000	1,578,281.92	814,130.52	0.13
		Base		30.134530	764,151.40	62.240000	1,578,281.92	814,130.52	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	61,681.000	9.773611	602,846.11	14.970000	923,364.57	320,518.46	0.08
		Base		9.773611	602,846.11	14.970000	923,364.57	320,518.46	0.08
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,799.000	76.650033	444,493.54	82.760000	479,925.24	35,431.70	0.04
		Base		76.650033	444,493.54	82.760000	479,925.24	35,431.70	0.04
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001								
		Local	65,466.000	17.656331	1,155,889.34	14.860000	972,824.76	-183,064.58	0.08
		Base		17.656331	1,155,889.34	14.860000	972,824.76	-183,064.58	0.08
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,949.000	41.514533	329,999.02	34.070000	270,822.43	-59,176.59	0.02
		Base		41.514533	329,999.02	34.070000	270,822.43	-59,176.59	0.02
806037107	SCANSOURCE INC COMMON STOCK								
		Local	12,648.000	33.654295	425,659.52	56.620000	716,129.76	290,470.24	0.06
		Base		33.654295	425,659.52	56.620000	716,129.76	290,470.24	0.06
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK								
		Local	31,765.000	26.654668	846,685.53	35.740000	1,135,281.10	288,595.57	0.10
		Base		26.654668	846,685.53	35.740000	1,135,281.10	288,595.57	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	14,516.000	32.547933	472,465.79	40.650000	590,075.40	117,609.61	0.05
		Base		32.547933	472,465.79	40.650000	590,075.40	117,609.61	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
80810D103	SCHRODINGER INC COMMON STOCK USD.01							
	35,642.000	Local	44.055781	1,570,236.14	15.140000	539,619.88	-1,030,616.26	0.05
		Base	44.055781	1,570,236.14	15.140000	539,619.88	-1,030,616.26	0.05
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1							
	60,312.000	Local	28.708346	1,731,457.76	34.740000	2,095,238.88	363,781.12	0.18
		Base	28.708346	1,731,457.76	34.740000	2,095,238.88	363,781.12	0.18
81282V100	UNITED PARKS + RESORTS INC COMMON STOCK USD.01							
	17,358.000	Local	51.204128	888,801.26	44.630000	774,687.54	-114,113.72	0.07
		Base	51.204128	888,801.26	44.630000	774,687.54	-114,113.72	0.07
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	27,214.000	Local	63.043968	1,715,678.54	123.670000	3,365,555.38	1,649,876.84	0.28
		Base	63.043968	1,715,678.54	123.670000	3,365,555.38	1,649,876.84	0.28
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	32,012.000	Local	41.212925	1,319,308.14	89.500000	2,865,074.00	1,545,765.86	0.24
		Base	41.212925	1,319,308.14	89.500000	2,865,074.00	1,545,765.86	0.24
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	25,466.000	Local	61.423432	1,564,209.11	62.750000	1,597,991.50	33,782.39	0.13
		Base	61.423432	1,564,209.11	62.750000	1,597,991.50	33,782.39	0.13
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	28,845.000	Local	32.247622	930,182.67	11.990000	345,851.55	-584,331.12	0.03
		Base	32.247622	930,182.67	11.990000	345,851.55	-584,331.12	0.03
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	91,910.000	Local	22.757492	2,091,641.13	23.590000	2,168,156.90	76,515.77	0.18
		Base	22.757492	2,091,641.13	23.590000	2,168,156.90	76,515.77	0.18
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	54,958.000	Local	32.698258	1,797,030.88	10.180000	559,472.44	-1,237,558.44	0.05
		Base	32.698258	1,797,030.88	10.180000	559,472.44	-1,237,558.44	0.05
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025							
	64,418.000	Local	45.369825	2,922,633.39	17.330000	1,116,363.94	-1,806,269.45	0.09
		Base	45.369825	2,922,633.39	17.330000	1,116,363.94	-1,806,269.45	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
830830105	CHAMPION HOMES INC COMMON STOCK USD.028							
	35,297.000	Local	90.618553	3,198,563.06	79.610000	2,809,994.17	-388,568.89	0.24
		Base	90.618553	3,198,563.06	79.610000	2,809,994.17	-388,568.89	0.24
830879102	SKYWEST INC COMMON STOCK							
	25,536.000	Local	28.157760	719,036.56	106.970000	2,731,585.92	2,012,549.36	0.23
		Base	28.157760	719,036.56	106.970000	2,731,585.92	2,012,549.36	0.23
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001							
	37,605.000	Local	82.068166	3,086,173.37	41.200000	1,549,326.00	-1,536,847.37	0.13
		Base	82.068166	3,086,173.37	41.200000	1,549,326.00	-1,536,847.37	0.13
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01							
	9,442.000	Local	26.216376	247,535.02	91.580000	864,698.36	617,163.34	0.07
		Base	26.216376	247,535.02	91.580000	864,698.36	617,163.34	0.07
83570H108	SONOS INC COMMON STOCK USD.001							
	76,331.000	Local	26.131042	1,994,608.53	14.660000	1,119,012.46	-875,596.07	0.09
		Base	26.131042	1,994,608.53	14.660000	1,119,012.46	-875,596.07	0.09
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25							
	17,817.000	Local	30.697309	546,933.96	32.510000	579,230.67	32,296.71	0.05
		Base	30.697309	546,933.96	32.510000	579,230.67	32,296.71	0.05
85208T107	SPRINKLR INC A COMMON STOCK USD.00003							
	77,871.000	Local	11.857198	923,331.89	6.360000	495,259.56	-428,072.33	0.04
		Base	11.857198	923,331.89	6.360000	495,259.56	-428,072.33	0.04
852312305	STAAR SURGICAL CO COMMON STOCK USD.01							
	31,699.000	Local	40.638592	1,288,202.73	24.360000	772,187.64	-516,015.09	0.06
		Base	40.638592	1,288,202.73	24.360000	772,187.64	-516,015.09	0.06
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0							
	13,313.000	Local	29.930518	398,464.99	38.230000	508,955.99	110,491.00	0.04
		Base	29.930518	398,464.99	38.230000	508,955.99	110,491.00	0.04
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5							
	7,688.000	Local	68.865777	529,440.09	296.500000	2,279,492.00	1,750,051.91	0.19
		Base	68.865777	529,440.09	296.500000	2,279,492.00	1,750,051.91	0.19

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858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	13,713.000	68.438996	938,503.95	64.140000	879,551.82	-58,952.13	0.07
		Base		68.438996	938,503.95	64.140000	879,551.82	-58,952.13	0.07
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001								
		Local	46,601.000	49.148926	2,290,389.10	43.860000	2,043,919.86	-246,469.24	0.17
		Base		49.148926	2,290,389.10	43.860000	2,043,919.86	-246,469.24	0.17
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,993.000	37.539497	712,987.66	67.590000	1,283,736.87	570,749.21	0.11
		Base		37.539497	712,987.66	67.590000	1,283,736.87	570,749.21	0.11
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	66,807.000	12.580531	840,467.52	76.570000	5,115,411.99	4,274,944.47	0.43
		Base		12.580531	840,467.52	76.570000	5,115,411.99	4,274,944.47	0.43
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	14,865.000	77.180684	1,147,290.87	82.000000	1,218,930.00	71,639.13	0.10
		Base		77.180684	1,147,290.87	82.000000	1,218,930.00	71,639.13	0.10
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	26,783.000	50.449236	1,351,181.88	80.290000	2,150,407.07	799,225.19	0.18
		Base		50.449236	1,351,181.88	80.290000	2,150,407.07	799,225.19	0.18
86771W105	SUNRUN INC COMMON STOCK USD.0001								
		Local	146,683.000	12.912197	1,893,999.74	9.810000	1,438,960.23	-455,039.51	0.12
		Base		12.912197	1,893,999.74	9.810000	1,438,960.23	-455,039.51	0.12
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
		Local	120,643.000	10.712629	1,292,403.74	11.770000	1,419,968.11	127,564.37	0.12
		Base		10.712629	1,292,403.74	11.770000	1,419,968.11	127,564.37	0.12
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	36,155.000	23.097930	835,105.67	44.630000	1,613,597.65	778,491.98	0.14
		Base		23.097930	835,105.67	44.630000	1,613,597.65	778,491.98	0.14
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	21,136.000	37.758047	798,054.09	37.410000	790,697.76	-7,356.33	0.07
		Base		37.758047	798,054.09	37.410000	790,697.76	-7,356.33	0.07

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87484T108	TALOS ENERGY INC COMMON STOCK							
	79,704.000	Local	13.578517	1,082,262.10	15.180000	1,209,906.72	127,644.62	0.10
		Base	13.578517	1,082,262.10	15.180000	1,209,906.72	127,644.62	0.10
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	43,392.000	Local	38.771289	1,682,363.78	19.500000	846,144.00	-836,219.78	0.07
		Base	38.771289	1,682,363.78	19.500000	846,144.00	-836,219.78	0.07
875465106	TANGER INC REIT USD.01							
	73,142.000	Local	16.866770	1,233,669.31	40.660000	2,973,953.72	1,740,284.41	0.25
		Base	16.866770	1,233,669.31	40.660000	2,973,953.72	1,740,284.41	0.25
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	28,063.000	Local	129.252700	3,627,218.52	136.710000	3,836,492.73	209,274.21	0.32
		Base	129.252700	3,627,218.52	136.710000	3,836,492.73	209,274.21	0.32
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	62,612.000	Local	20.665881	1,293,932.13	33.580000	2,102,510.96	808,578.83	0.18
		Base	20.665881	1,293,932.13	33.580000	2,102,510.96	808,578.83	0.18
880345103	TENNANT CO COMMON STOCK USD.375							
	11,547.000	Local	56.974479	657,884.31	84.030000	970,294.41	312,410.10	0.08
		Base	56.974479	657,884.31	84.030000	970,294.41	312,410.10	0.08
88076W103	TERADATA CORP COMMON STOCK USD.01							
	59,052.000	Local	22.602192	1,334,704.67	30.990000	1,830,021.48	495,316.81	0.15
		Base	22.602192	1,334,704.67	30.990000	1,830,021.48	495,316.81	0.15
88146M101	TERRENO REALTY CORP REIT USD.01							
	65,963.000	Local	52.309698	3,450,504.61	71.650000	4,726,248.95	1,275,744.34	0.40
		Base	52.309698	3,450,504.61	71.650000	4,726,248.95	1,275,744.34	0.40
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001							
	86,020.000	Local	22.765964	1,958,328.22	52.030000	4,475,620.60	2,517,292.38	0.38
		Base	22.765964	1,958,328.22	52.030000	4,475,620.60	2,517,292.38	0.38
88642R109	TIDEWATER INC COMMON STOCK							
	29,136.000	Local	89.496431	2,607,568.00	75.060000	2,186,948.16	-420,619.84	0.18
		Base	89.496431	2,607,568.00	75.060000	2,186,948.16	-420,619.84	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
887399103	METALLUS INC COMMON STOCK							
	22,893.000	Local	15.382629	352,154.52	20.120000	460,607.16	108,452.64	0.04
		Base	15.382629	352,154.52	20.120000	460,607.16	108,452.64	0.04
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1							
	8,045.000	Local	58.432369	470,088.41	99.840000	803,212.80	333,124.39	0.07
		Base	58.432369	470,088.41	99.840000	803,212.80	333,124.39	0.07
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694							
	12,889.000	Local	32.202999	415,064.45	39.020000	502,928.78	87,864.33	0.04
		Base	32.202999	415,064.45	39.020000	502,928.78	87,864.33	0.04
89377M109	TRANSMEDICS GROUP INC COMMON STOCK							
	21,593.000	Local	138.153415	2,983,146.70	76.510000	1,652,080.43	-1,331,066.27	0.14
		Base	138.153415	2,983,146.70	76.510000	1,652,080.43	-1,331,066.27	0.14
894CVR018	CONTRA TREEHOUSE FOODS COMMON STOCK							
	28,243.000	Local	1.930000	54,508.99	1.930000	54,508.99	0.00	0.00
		Base	1.930000	54,508.99	1.930000	54,508.99	0.00	0.00
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01							
	51,102.000	Local	24.334528	1,243,543.03	31.240000	1,596,426.48	352,883.45	0.13
		Base	24.334528	1,243,543.03	31.240000	1,596,426.48	352,883.45	0.13
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
	14,190.000	Local	52.026278	738,252.89	75.930000	1,077,446.70	339,193.81	0.09
		Base	52.026278	738,252.89	75.930000	1,077,446.70	339,193.81	0.09
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	72,634.000	Local	16.075063	1,167,596.16	14.165000	1,028,860.61	-138,735.55	0.09
		Base	16.075063	1,167,596.16	14.165000	1,028,860.61	-138,735.55	0.09
898202106	TRUPANION INC COMMON STOCK USD.00001							
	21,514.000	Local	73.781788	1,587,341.38	24.490000	526,877.86	-1,060,463.52	0.04
		Base	73.781788	1,587,341.38	24.490000	526,877.86	-1,060,463.52	0.04
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	11,543.000	Local	29.621495	341,920.92	56.980000	657,720.14	315,799.22	0.06
		Base	29.621495	341,920.92	56.980000	657,720.14	315,799.22	0.06

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898402102	TRUSTMARK CORP COMMON STOCK								
		Local	37,586.000	31.057412	1,167,323.88	47.450000	1,783,455.70	616,131.82	0.15
		Base		31.057412	1,167,323.88	47.450000	1,783,455.70	616,131.82	0.15
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	66,477.000	24.369715	1,620,025.57	12.090000	803,706.93	-816,318.64	0.07
		Base		24.369715	1,620,025.57	12.090000	803,706.93	-816,318.64	0.07
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	4,913.000	200.393936	984,535.41	254.780000	1,251,734.14	267,198.73	0.11
		Base		200.393936	984,535.41	254.780000	1,251,734.14	267,198.73	0.11
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,719.000	72.552510	705,137.84	79.060000	768,384.14	63,246.30	0.06
		Base		72.552510	705,137.84	79.060000	768,384.14	63,246.30	0.06
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	28,699.000	26.840638	770,299.47	83.310000	2,390,913.69	1,620,614.22	0.20
		Base		26.840638	770,299.47	83.310000	2,390,913.69	1,620,614.22	0.20
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	98,713.000	5.914183	583,806.76	6.650000	656,441.45	72,634.69	0.06
		Base		5.914183	583,806.76	6.650000	656,441.45	72,634.69	0.06
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	62,488.000	5.780323	361,200.85	6.490000	405,547.12	44,346.27	0.03
		Base		5.780323	361,200.85	6.490000	405,547.12	44,346.27	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,265.000	119.198546	1,104,374.53	292.980000	2,714,459.70	1,610,085.17	0.23
		Base		119.198546	1,104,374.53	292.980000	2,714,459.70	1,610,085.17	0.23
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	76,702.000	23.762009	1,822,593.58	35.440000	2,718,318.88	895,725.30	0.23
		Base		23.762009	1,822,593.58	35.440000	2,718,318.88	895,725.30	0.23
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,024.000	26.745473	375,078.52	51.360000	720,272.64	345,194.12	0.06
		Base		26.745473	375,078.52	51.360000	720,272.64	345,194.12	0.06

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911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	38,617.000	23.777800	918,227.31	50.830000	1,962,902.11	1,044,674.80	0.16
		Base		23.777800	918,227.31	50.830000	1,962,902.11	1,044,674.80	0.16
912932100	UNITI GROUP INC COMMON STOCK USD.0001								
		Local	114,033.000	7.471514	851,999.14	9.720000	1,108,400.76	256,401.62	0.09
		Base		7.471514	851,999.14	9.720000	1,108,400.76	256,401.62	0.09
913259107	UNITIL CORP COMMON STOCK								
		Local	11,433.000	52.811455	603,793.37	53.940000	616,696.02	12,902.65	0.05
		Base		52.811455	603,793.37	53.940000	616,696.02	12,902.65	0.05
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	15,840.000	49.696083	787,185.96	52.690000	834,609.60	47,423.64	0.07
		Base		49.696083	787,185.96	52.690000	834,609.60	47,423.64	0.07
913915104	UNIVERSAL TECHNICAL INSTITUT COMMON STOCK USD.0001								
		Local	31,894.000	38.888300	1,240,303.45	39.310000	1,253,753.14	13,449.69	0.11
		Base		38.888300	1,240,303.45	39.310000	1,253,753.14	13,449.69	0.11
91688F104	UPWORK INC COMMON STOCK USD.0001								
		Local	82,173.000	19.662092	1,615,693.11	9.160000	752,704.68	-862,988.43	0.06
		Base		19.662092	1,615,693.11	9.160000	752,704.68	-862,988.43	0.06
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001								
		Local	34,179.000	23.017220	786,705.55	74.180000	2,535,398.22	1,748,692.67	0.21
		Base		23.017220	786,705.55	74.180000	2,535,398.22	1,748,692.67	0.21
91704F104	URBAN EDGE PROPERTIES REIT USD.01								
		Local	80,004.000	18.290097	1,463,280.89	22.660000	1,812,890.64	349,609.75	0.15
		Base		18.290097	1,463,280.89	22.660000	1,812,890.64	349,609.75	0.15
918284100	VSE CORP COMMON STOCK USD.05								
		Local	15,054.000	181.121044	2,726,596.19	194.390000	2,926,347.06	199,750.87	0.25
		Base		181.121044	2,726,596.19	194.390000	2,926,347.06	199,750.87	0.25
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	366,546.000	103.286091	37,859,103.68	134.860000	49,432,393.56	11,573,289.88	4.15
		Base		103.286091	37,859,103.68	134.860000	49,432,393.56	11,573,289.88	4.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	38,738.000	Local	27.911303	1,081,228.05	50.000000	1,936,900.00	855,671.95	0.16
		Base	27.911303	1,081,228.05	50.000000	1,936,900.00	855,671.95	0.16
92337F107	VERACYTE INC COMMON STOCK USD.001							
	50,133.000	Local	34.144880	1,711,785.25	46.320000	2,322,160.56	610,375.31	0.20
		Base	34.144880	1,711,785.25	46.320000	2,322,160.56	610,375.31	0.20
92346J108	VERICEL CORP COMMON STOCK							
	32,192.000	Local	48.091873	1,548,173.58	45.960000	1,479,544.32	-68,629.26	0.12
		Base	48.091873	1,548,173.58	45.960000	1,479,544.32	-68,629.26	0.12
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
	101,192.000	Local	17.413343	1,762,091.00	5.290000	535,305.68	-1,226,785.32	0.04
		Base	17.413343	1,762,091.00	5.290000	535,305.68	-1,226,785.32	0.04
925283103	VERSANT MEDIA GROUP INC COMMON STOCK USD.01							
	91,859.000	Local	34.749357	3,192,041.16	35.990000	3,306,005.41	113,964.25	0.28
		Base	34.749357	3,192,041.16	35.990000	3,306,005.41	113,964.25	0.28
92552R406	PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5							
	13,692.000	Local	29.065443	397,964.04	50.530000	691,856.76	293,892.72	0.06
		Base	29.065443	397,964.04	50.530000	691,856.76	293,892.72	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001							
	86,392.000	Local	28.019166	2,420,631.83	76.930000	6,646,136.56	4,225,504.73	0.56
		Base	28.019166	2,420,631.83	76.930000	6,646,136.56	4,225,504.73	0.56
926400102	VICTORIA S SECRET + CO COMMON STOCK							
	50,553.000	Local	19.080971	964,600.32	88.680000	4,483,040.04	3,518,439.72	0.38
		Base	19.080971	964,600.32	88.680000	4,483,040.04	3,518,439.72	0.38
92645B103	VICTORY CAPITAL HOLDING A COMMON STOCK USD.01							
	30,296.000	Local	70.450869	2,134,379.54	99.030000	3,000,212.88	865,833.34	0.25
		Base	70.450869	2,134,379.54	99.030000	3,000,212.88	865,833.34	0.25
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK							
	69,219.000	Local	18.805947	1,301,728.87	8.660000	599,436.54	-702,292.33	0.05
		Base	18.805947	1,301,728.87	8.660000	599,436.54	-702,292.33	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
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001								
		Local	50,553.000	23.756902	1,200,982.68	58.730000	2,968,977.69	1,767,995.01	0.25
		Base		23.756902	1,200,982.68	58.730000	2,968,977.69	1,767,995.01	0.25
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,052.000	134.383862	544,523.41	159.350000	645,686.20	101,162.79	0.05
		Base		134.383862	544,523.41	159.350000	645,686.20	101,162.79	0.05
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	78,096.000	16.214621	1,266,297.04	34.220000	2,672,445.12	1,406,148.08	0.22
		Base		16.214621	1,266,297.04	34.220000	2,672,445.12	1,406,148.08	0.22
92846Q107	VITA COCO CO INC/THE COMMON STOCK USD.01								
		Local	22,936.000	47.431056	1,087,878.69	65.940000	1,512,399.84	424,521.15	0.13
		Base		47.431056	1,087,878.69	65.940000	1,512,399.84	424,521.15	0.13
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	8,623.000	126.471622	1,090,564.80	227.140000	1,958,628.22	868,063.42	0.16
		Base		126.471622	1,090,564.80	227.140000	1,958,628.22	868,063.42	0.16
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	34,127.000	47.689016	1,627,483.05	80.200000	2,736,985.40	1,109,502.35	0.23
		Base		47.689016	1,627,483.05	80.200000	2,736,985.40	1,109,502.35	0.23
93148P102	WALKER + DUNLOP INC COMMON STOCK								
		Local	21,586.000	52.450669	1,132,200.14	49.690000	1,072,608.34	-59,591.80	0.09
		Base		52.450669	1,132,200.14	49.690000	1,072,608.34	-59,591.80	0.09
93403J106	WARBY PARKER INC CLASS A COMMON STOCK USD.0001								
		Local	63,546.000	25.845200	1,642,359.08	26.690000	1,696,042.74	53,683.66	0.14
		Base		25.845200	1,642,359.08	26.690000	1,696,042.74	53,683.66	0.14
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01								
		Local	33,444.000	24.651802	824,454.87	79.410000	2,655,788.04	1,831,333.17	0.22
		Base		24.651802	824,454.87	79.410000	2,655,788.04	1,831,333.17	0.22
938824109	WAFD INC COMMON STOCK USD1.0								
		Local	48,586.000	29.888513	1,452,163.27	36.770000	1,786,507.22	334,343.95	0.15
		Base		29.888513	1,452,163.27	36.770000	1,786,507.22	334,343.95	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
946784105	WAYSTAR HOLDING CORP COMMON STOCK USD.01							
	72,393.000	Local	38.258966	2,769,681.31	21.110000	1,528,216.23	-1,241,465.08	0.13
		Base	38.258966	2,769,681.31	21.110000	1,528,216.23	-1,241,465.08	0.13
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	100,612.000	Local	9.185109	924,132.22	7.360000	740,504.32	-183,627.90	0.06
		Base	9.185109	924,132.22	7.360000	740,504.32	-183,627.90	0.06
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	38,168.000	Local	34.982689	1,335,219.26	37.420000	1,428,246.56	93,027.30	0.12
		Base	34.982689	1,335,219.26	37.420000	1,428,246.56	93,027.30	0.12
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	15,693.000	Local	51.551203	808,993.03	60.150000	943,933.95	134,940.92	0.08
		Base	51.551203	808,993.03	60.150000	943,933.95	134,940.92	0.08
959802109	WESTERN UNION CO COMMON STOCK USD.01							
	200,389.000	Local	8.561696	1,715,669.72	6.360000	1,274,474.04	-441,195.68	0.11
		Base	8.561696	1,715,669.72	6.360000	1,274,474.04	-441,195.68	0.11
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	25,622.000	Local	33.566752	860,047.32	52.200000	1,337,468.40	477,421.08	0.11
		Base	33.566752	860,047.32	52.200000	1,337,468.40	477,421.08	0.11
971378104	WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001							
	115,308.000	Local	27.271492	3,144,621.19	24.280000	2,799,678.24	-344,942.95	0.24
		Base	27.271492	3,144,621.19	24.280000	2,799,678.24	-344,942.95	0.24
974250102	WINMARK CORP COMMON STOCK							
	1,545.000	Local	426.484660	658,918.80	333.500000	515,257.50	-143,661.30	0.04
		Base	426.484660	658,918.80	333.500000	515,257.50	-143,661.30	0.04
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	17,980.000	Local	32.200979	578,973.60	30.280000	544,434.40	-34,539.20	0.05
		Base	32.200979	578,973.60	30.280000	544,434.40	-34,539.20	0.05
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
	72,664.000	Local	7.360918	534,873.75	19.370000	1,407,501.68	872,627.93	0.12
		Base	7.360918	534,873.75	19.370000	1,407,501.68	872,627.93	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
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0							
	52,063.000	Local	20.488046	1,066,669.13	19.680000	1,024,599.84	-42,069.29	0.09
		Base	20.488046	1,066,669.13	19.680000	1,024,599.84	-42,069.29	0.09
981419104	WORLD ACCEPTANCE CORP COMMON STOCK							
	1,830.000	Local	98.831842	180,862.27	179.810000	329,052.30	148,190.03	0.03
		Base	98.831842	180,862.27	179.810000	329,052.30	148,190.03	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01							
	35,273.000	Local	30.214059	1,065,740.51	39.860000	1,405,981.78	340,241.27	0.12
		Base	30.214059	1,065,740.51	39.860000	1,405,981.78	340,241.27	0.12
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK							
	19,870.000	Local	61.302719	1,218,085.03	56.210000	1,116,892.70	-101,192.33	0.09
		Base	61.302719	1,218,085.03	56.210000	1,116,892.70	-101,192.33	0.09
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001							
	20,658.000	Local	31.717658	655,223.38	36.010000	743,894.58	88,671.20	0.06
		Base	31.717658	655,223.38	36.010000	743,894.58	88,671.20	0.06
98379L100	XPEL INC COMMON STOCK							
	15,961.000	Local	56.601890	903,422.77	44.370000	708,189.57	-195,233.20	0.06
		Base	56.601890	903,422.77	44.370000	708,189.57	-195,233.20	0.06
984017103	XENIA HOTELS + RESORTS INC REIT USD.01							
	60,274.000	Local	18.477190	1,113,694.13	20.580000	1,240,438.92	126,744.79	0.10
		Base	18.477190	1,113,694.13	20.580000	1,240,438.92	126,744.79	0.10
98401F105	XENCOR INC COMMON STOCK USD.01							
	45,206.000	Local	33.440522	1,511,712.23	20.210000	913,613.26	-598,098.97	0.08
		Base	33.440522	1,511,712.23	20.210000	913,613.26	-598,098.97	0.08
985817105	YELP INC COMMON STOCK USD.000001							
	37,197.000	Local	29.931444	1,113,359.92	26.430000	983,116.71	-130,243.21	0.08
		Base	29.931444	1,113,359.92	26.430000	983,116.71	-130,243.21	0.08
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK							
	150,288.000	Local	5.976641	898,217.48	3.300000	495,950.40	-402,267.08	0.04
		Base	5.976641	898,217.48	3.300000	495,950.40	-402,267.08	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
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01							
	94,447.000	Local	36.582399	3,455,097.85	50.510000	4,770,517.97	1,315,420.12	0.40
		Base	36.582399	3,455,097.85	50.510000	4,770,517.97	1,315,420.12	0.40
G0084W101	ADIENT PLC COMMON STOCK USD.001							
	50,218.000	Local	22.077998	1,108,712.89	21.040000	1,056,586.72	-52,126.17	0.09
		Base	22.077998	1,108,712.89	21.040000	1,056,586.72	-52,126.17	0.09
G01767105	ALKERMES PLC COMMON STOCK USD.01							
	103,970.000	Local	27.203202	2,828,316.92	48.990000	5,093,490.30	2,265,173.38	0.43
		Base	27.203202	2,828,316.92	48.990000	5,093,490.30	2,265,173.38	0.43
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01							
	27,666.000	Local	35.569349	984,061.61	82.720000	2,288,531.52	1,304,469.91	0.19
		Base	35.569349	984,061.61	82.720000	2,288,531.52	1,304,469.91	0.19
G2717C106	CUSHMAN + WAKEFIELD LTD COMMON STOCK							
	147,447.000	Local	11.534973	1,700,797.20	13.420000	1,978,738.74	277,941.54	0.17
		Base	11.534973	1,700,797.20	13.420000	1,978,738.74	277,941.54	0.17
G36738105	DEL MONTE CORP COMMON STOCK							
	21,162.000	Local	31.269384	661,722.70	29.710000	628,723.02	-32,999.68	0.05
		Base	31.269384	661,722.70	29.710000	628,723.02	-32,999.68	0.05
G39104107	GATES INDUSTRIAL CORP LTD COMMON STOCK USD.01							
	161,462.000	Local	17.521890	2,829,119.34	27.980000	4,517,706.76	1,688,587.42	0.38
		Base	17.521890	2,829,119.34	27.980000	4,517,706.76	1,688,587.42	0.38
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001							
	21,833.000	Local	27.749514	605,855.15	75.270000	1,643,369.91	1,037,514.76	0.14
		Base	27.749514	605,855.15	75.270000	1,643,369.91	1,037,514.76	0.14
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
	15,812.000	Local	35.207706	556,704.25	31.740000	501,872.88	-54,831.37	0.04
		Base	35.207706	556,704.25	31.740000	501,872.88	-54,831.37	0.04
G65431127	NOBLE CORP PLC COMMON STOCK USD.00001							
	79,684.000	Local	29.096348	2,318,513.39	42.400000	3,378,601.60	1,060,088.21	0.28
		Base	29.096348	2,318,513.39	42.400000	3,378,601.60	1,060,088.21	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	25,911.000	31.463126	815,241.06	92.900000	2,407,131.90	1,591,890.84	0.20
		Base		31.463126	815,241.06	92.900000	2,407,131.90	1,591,890.84	0.20
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	66,177.000	12.943924	856,590.03	23.650000	1,565,086.05	708,496.02	0.13
		Base		12.943924	856,590.03	23.650000	1,565,086.05	708,496.02	0.13
G9600F104	VERSIGENT PLC COMMON STOCK USD.01								
		Local	22,305.000	27.948400	623,389.06	41.350000	922,311.75	298,922.69	0.08
		Base		27.948400	623,389.06	41.350000	922,311.75	298,922.69	0.08
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	87,935.000	13.979530	1,229,289.94	10.110000	889,022.85	-340,267.09	0.07
		Base		13.979530	1,229,289.94	10.110000	889,022.85	-340,267.09	0.07
P73684113	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001								
		Local	64,057.000	20.537445	1,315,567.14	25.760000	1,650,108.32	334,541.18	0.14
		Base		20.537445	1,315,567.14	25.760000	1,650,108.32	334,541.18	0.14
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01								
		Local	23,316.000	15.375071	358,485.15	47.420000	1,105,644.72	747,159.57	0.09
		Base		15.375071	358,485.15	47.420000	1,105,644.72	747,159.57	0.09
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK								
		Local	25,598.000	34.761304	889,819.87	96.180000	2,462,015.64	1,572,195.77	0.21
		Base		34.761304	889,819.87	96.180000	2,462,015.64	1,572,195.77	0.21
US DOLLAR Total									
		Local	30,930,478.000		825,264,725.64		1,143,015,569.12	317,750,843.48	96.05
		Base			825,264,725.64		1,143,015,569.12	317,750,843.48	96.05
EQUITY Total									
		Base	30,930,478.000		825,264,725.64		1,143,015,569.12	317,750,843.48	96.05

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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
FUND Total									
		77,899,095.000	Base		872,233,342.64		1,189,984,186.12	317,750,843.48	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	
0347M3KS2	ANGLESEA FDG PLC + ANG					3.940000	26 Oct 2026		
		Local	15,000,000.000	99.058778	14,858,816.66	99.064270	14,859,640.50	823.84	0.42
		Base		99.058778	14,858,816.66	99.064270	14,859,640.50	823.84	0.42
0347M3KU7	ANGLESEA FDG PLC + ANG					3.960000	28 Oct 2026		
		Local	15,000,000.000	99.032000	14,854,800.00	99.041440	14,856,216.00	1,416.00	0.42
		Base		99.032000	14,854,800.00	99.041440	14,856,216.00	1,416.00	0.42
15987HJ32	CHARLES SCHWAB + CO INC DISC C					3.860000	03 Sep 2026		
		Local	15,000,000.000	99.646167	14,946,925.00	99.646167	14,946,925.05	0.05	0.43
		Base		99.646167	14,946,925.00	99.646167	14,946,925.05	0.05	0.43
26244JH44	DUKE ENERGY CORP					3.870000	04 Aug 2026		
		Local	15,000,000.000	99.967750	14,995,162.50	99.967750	14,995,162.50	0.00	0.43
		Base		99.967750	14,995,162.50	99.967750	14,995,162.50	0.00	0.43
3142X3JF2	FEDEX CORPORATION					4.000000	15 Sep 2026		
		Local	20,000,000.000	99.500000	19,900,000.00	99.500000	19,900,000.00	0.00	0.57
		Base		99.500000	19,900,000.00	99.500000	19,900,000.00	0.00	0.57
40588MJG3	HALKIN FINANCE LLC USC					3.840000	16 Sep 2026		
		Local	20,000,000.000	99.509333	19,901,866.66	99.509333	19,901,866.60	-0.06	0.57
		Base		99.509333	19,901,866.66	99.509333	19,901,866.60	-0.06	0.57
40588MK63	HALKIN FINANCE LLC USC					3.920000	06 Oct 2026		
		Local	15,000,000.000	99.281333	14,892,200.00	99.290170	14,893,525.50	1,325.50	0.43
		Base		99.281333	14,892,200.00	99.290170	14,893,525.50	1,325.50	0.43
4499929H1	ILA FINANCIAL SQUARE GOVT					3.569554	31 Dec 2030		
		Local	64,740,945.240	100.000000	64,740,945.24	100.000000	64,740,945.24	0.00	1.85
		Base		100.000000	64,740,945.24	100.000000	64,740,945.24	0.00	1.85
52953BJM6	LEXINGTN PKR CAP CO LL					3.990000	21 Sep 2026		
		Local	15,000,000.000	99.434750	14,915,212.50	99.434750	14,915,212.50	0.00	0.43
		Base		99.434750	14,915,212.50	99.434750	14,915,212.50	0.00	0.43

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
53127UKK5	LIBERTY FUNDING LLC				3.945000	19 Oct 2026		
	15,000,000.000	Local	99.134292	14,870,143.75	99.147410	14,872,111.50	1,967.75	0.43
		Base	99.134292	14,870,143.75	99.147410	14,872,111.50	1,967.75	0.43
56274MHK1	MANHATTAN ASSET FDG.				3.760000	19 Aug 2026		
	20,000,000.000	Local	99.812000	19,962,400.00	99.812000	19,962,400.00	0.00	0.57
		Base	99.812000	19,962,400.00	99.812000	19,962,400.00	0.00	0.57
56274MHK1	MANHATTAN ASSET FDG.				3.770000	19 Aug 2026		
	20,000,000.000	Local	99.811500	19,962,300.00	99.811500	19,962,300.00	0.00	0.57
		Base	99.811500	19,962,300.00	99.811500	19,962,300.00	0.00	0.57
56274ML34	MANHATTAN ASSET FDG.				3.850000	03 Nov 2026		
	10,000,000.000	Local	98.994722	9,899,472.22	98.977430	9,897,743.00	-1,729.22	0.28
		Base	98.994722	9,899,472.22	98.977430	9,897,743.00	-1,729.22	0.28
57978DHS1	MCCORMICK + COMPANY				3.950000	26 Aug 2026		
	20,000,000.000	Local	99.725694	19,945,138.89	99.725694	19,945,138.80	-0.09	0.57
		Base	99.725694	19,945,138.89	99.725694	19,945,138.80	-0.09	0.57
62455GJ47	MOUNTCLIFF FDG LLC				3.900000	04 Sep 2026		
	15,000,000.000	Local	99.631667	14,944,750.00	99.631667	14,944,750.05	0.05	0.43
		Base	99.631667	14,944,750.00	99.631667	14,944,750.05	0.05	0.43
67983UJ46	OLD LINE FUNDING LLC				3.850000	04 Sep 2026		
	10,000,000.000	Local	99.636389	9,963,638.89	99.636389	9,963,638.89	0.00	0.28
		Base	99.636389	9,963,638.89	99.636389	9,963,638.89	0.00	0.28
67983ULJ0	OLD LINE FUNDING LLC				3.950000	18 Nov 2026		
	15,000,000.000	Local	98.804028	14,820,604.16	98.797130	14,819,569.50	-1,034.66	0.42
		Base	98.804028	14,820,604.16	98.797130	14,819,569.50	-1,034.66	0.42
69039UJQ7	OVERWATCH ALPHA FDG LLC				3.960000	24 Sep 2026		
	20,000,000.000	Local	99.406000	19,881,200.00	99.406000	19,881,200.00	0.00	0.57
		Base	99.406000	19,881,200.00	99.406000	19,881,200.00	0.00	0.57
69039UK77	OVERWATCH ALPHA FDG LLC				3.950000	07 Oct 2026		
	20,000,000.000	Local	99.264861	19,852,972.22	99.279200	19,855,840.00	2,867.78	0.57
		Base	99.264861	19,852,972.22	99.279200	19,855,840.00	2,867.78	0.57

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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
73044GQA0	PODIUM FUNDING TRUST					4.200000	10 Mar 2027		
		Local	25,000,000.000	97.421667	24,355,416.66	97.437130	24,359,282.50	3,865.84	0.70
		Base		97.421667	24,355,416.66	97.437130	24,359,282.50	3,865.84	0.70
82124MH60	SHEFFIELD RECEIVABLE					3.800000	06 Aug 2026		
		Local	20,000,000.000	99.947222	19,989,444.44	99.947222	19,989,444.40	-0.04	0.57
		Base		99.947222	19,989,444.44	99.947222	19,989,444.40	-0.04	0.57
82124MHK9	SHEFFIELD RECEIVABLE					3.790000	19 Aug 2026		
		Local	20,000,000.000	99.810500	19,962,100.00	99.810500	19,962,100.00	0.00	0.57
		Base		99.810500	19,962,100.00	99.810500	19,962,100.00	0.00	0.57
82434UHK6	SHERWIN WILLIAMS CO					3.810000	19 Aug 2026		
		Local	13,000,000.000	99.809500	12,975,235.00	99.809500	12,975,235.00	0.00	0.37
		Base		99.809500	12,975,235.00	99.809500	12,975,235.00	0.00	0.37
912797UL9	TREASURY BILL 10/26 0.00000					3.817000	22 Oct 2026		
		Local	10,000,000.000	99.130572	9,913,057.22	99.179467	9,917,946.70	4,889.48	0.28
		Base		99.130572	9,913,057.22	99.179467	9,917,946.70	4,889.48	0.28
92646LJN1	VICTORY RECEIVABLES					3.970000	22 Sep 2026		
		Local	25,000,000.000	99.426556	24,856,638.89	99.426556	24,856,639.00	0.11	0.71
		Base		99.426556	24,856,638.89	99.426556	24,856,639.00	0.11	0.71
92646LMV9	VICTORY RECEIVABLES					4.020000	29 Dec 2026		
		Local	15,000,000.000	98.325000	14,748,750.00	98.326140	14,748,921.00	171.00	0.42
		Base		98.325000	14,748,750.00	98.326140	14,748,921.00	171.00	0.42
9612C1NU7	WESTPAC BANKING CORP.					3.950000	28 Jan 2027		
		Local	15,000,000.000	98.025000	14,703,750.00	97.979790	14,696,968.50	-6,781.50	0.42
		Base		98.025000	14,703,750.00	97.979790	14,696,968.50	-6,781.50	0.42
US DOLLAR Total									
		Local	502,740,945.240		499,612,940.90		499,620,722.73	7,781.83	14.29
		Base			499,612,940.90		499,620,722.73	7,781.83	14.29
CASH EQUIVALENT Total									
		Base	502,740,945.240		499,612,940.90		499,620,722.73	7,781.83	14.29

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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
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
		Local	283,222.000	128.150355	36,294,999.97	107.630000	30,483,183.86	-5,811,816.11	0.87
		Base		128.150355	36,294,999.97	107.630000	30,483,183.86	-5,811,816.11	0.87
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF								
		Local	177,300.000	26.344842	4,670,940.41	25.110000	4,452,003.00	-218,937.41	0.13
		Base		26.344842	4,670,940.41	25.110000	4,452,003.00	-218,937.41	0.13
78464A664	STATE STREET SPDR PORTFOLIO LO SS SPDR PF LNG TRM TSY E USD								
		Local	622,165.000	29.576310	18,401,344.62	25.080000	15,603,898.20	-2,797,446.42	0.45
		Base		29.576310	18,401,344.62	25.080000	15,603,898.20	-2,797,446.42	0.45
US DOLLAR Total									
		Local	1,082,687.000		59,367,285.00		50,539,085.06	-8,828,199.94	1.45
		Base			59,367,285.00		50,539,085.06	-8,828,199.94	1.45
EQUITY Total									
		Base	1,082,687.000		59,367,285.00		50,539,085.06	-8,828,199.94	1.45
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4					5.400000	01 Jun 2033		
		Local	7,000,000.000	99.880501	6,991,635.05	99.718026	6,980,261.82	-11,373.23	0.20
		Base		99.880501	6,991,635.05	99.718026	6,980,261.82	-11,373.23	0.20
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.040157	10,209,098.05	99.060235	10,109,096.98	-100,001.07	0.29
		Base		100.040157	10,209,098.05	99.060235	10,109,096.98	-100,001.07	0.29
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15					5.150000	15 Nov 2046		
		Local	10,062,000.000	99.903982	10,052,338.65	83.043443	8,355,831.23	-1,696,507.42	0.24
		Base		99.903982	10,052,338.65	83.043443	8,355,831.23	-1,696,507.42	0.24

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00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	15,000,000.000	Local	99.973290	14,995,993.57	100.395879	15,059,381.85	63,388.28	0.43
		Base	99.973290	14,995,993.57	100.395879	15,059,381.85	63,388.28	0.43
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.812929	9,981,292.94	87.340687	8,734,068.70	-1,247,224.24	0.25
		Base	99.812929	9,981,292.94	87.340687	8,734,068.70	-1,247,224.24	0.25
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4				5.400000	06 Jun 2027		
	7,000,000.000	Local	99.983000	6,998,809.98	100.629657	7,044,075.99	45,266.01	0.20
		Base	99.983000	6,998,809.98	100.629657	7,044,075.99	45,266.01	0.20
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.733953	9,973,395.32	101.919545	10,191,954.50	218,559.18	0.29
		Base	99.733953	9,973,395.32	101.919545	10,191,954.50	218,559.18	0.29
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.857692	4,992,884.60	122.022632	6,101,131.60	1,108,247.00	0.17
		Base	99.857692	4,992,884.60	122.022632	6,101,131.60	1,108,247.00	0.17
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				4.275399	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	100.060000	14,008,400.00	8,400.00	0.40
		Base	100.000000	14,000,000.00	100.060000	14,008,400.00	8,400.00	0.40
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	105.513669	5,275,683.45	275,683.45	0.15
		Base	100.000000	5,000,000.00	105.513669	5,275,683.45	275,683.45	0.15
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.984560	2,999,536.81	103.499249	3,104,977.47	105,440.66	0.09
		Base	99.984560	2,999,536.81	103.499249	3,104,977.47	105,440.66	0.09
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	99.657464	7,520,152.23	96.378464	7,272,718.89	-247,433.34	0.21
		Base	99.657464	7,520,152.23	96.378464	7,272,718.89	-247,433.34	0.21
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.939944	4,996,997.18	85.401241	4,270,062.05	-726,935.13	0.12
		Base	99.939944	4,996,997.18	85.401241	4,270,062.05	-726,935.13	0.12

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035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.920776	4,996,038.79	95.562057	4,778,102.85	-217,935.94	0.14
		Base	99.920776	4,996,038.79	95.562057	4,778,102.85	-217,935.94	0.14
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.325352	9,932,535.22	97.189516	9,718,951.60	-213,583.62	0.28
		Base	99.325352	9,932,535.22	97.189516	9,718,951.60	-213,583.62	0.28
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1				5.100000	15 Mar 2036		
	15,000,000.000	Local	99.796302	14,969,445.31	96.172059	14,425,808.85	-543,636.46	0.41
		Base	99.796302	14,969,445.31	96.172059	14,425,808.85	-543,636.46	0.41
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.999589	9,999,958.87	99.382385	9,938,238.50	-61,720.37	0.28
		Base	99.999589	9,999,958.87	99.382385	9,938,238.50	-61,720.37	0.28
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.937741	4,996,887.03	97.655674	4,882,783.70	-114,103.33	0.14
		Base	99.937741	4,996,887.03	97.655674	4,882,783.70	-114,103.33	0.14
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4				5.400000	15 Jul 2034		
	10,000,000.000	Local	99.849977	9,984,997.74	99.550137	9,955,013.70	-29,984.04	0.28
		Base	99.849977	9,984,997.74	99.550137	9,955,013.70	-29,984.04	0.28
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A				3.940000	26 Nov 2027		
	5,270,606.540	Local	99.998152	5,270,509.13	99.956090	5,268,292.22	-2,216.91	0.15
Original Face:	10,000,000.000	Base	99.998152	5,270,509.13	99.956090	5,268,292.22	-2,216.91	0.15
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4				4.210000	25 Feb 2028		
	5,250,000.000	Local	99.997833	5,249,886.23	99.935290	5,246,602.73	-3,283.50	0.15
Original Face:	5,250,000.000	Base	99.997833	5,249,886.23	99.935290	5,246,602.73	-3,283.50	0.15
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25				5.250000	12 Jun 2028		
	3,000,000.000	Local	99.931856	2,997,955.69	101.250170	3,037,505.10	39,549.41	0.09
		Base	99.931856	2,997,955.69	101.250170	3,037,505.10	39,549.41	0.09
09247XAQ4	BLACKROCK FINANCE INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	10,000,000.000	Local	99.970785	9,997,078.48	91.808686	9,180,868.60	-816,209.88	0.26
		Base	99.970785	9,997,078.48	91.808686	9,180,868.60	-816,209.88	0.26

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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	100.300762	30,090,228.60	90,228.60	0.86
		Base	100.000000	30,000,000.00	100.300762	30,090,228.60	90,228.60	0.86
097023CV5	BOEING CO SR UNSECURED 05/40 5.705				5.705000	01 May 2040		
	5,000,000.000	Local	112.021799	5,601,089.97	98.504578	4,925,228.90	-675,861.07	0.14
		Base	112.021799	5,601,089.97	98.504578	4,925,228.90	-675,861.07	0.14
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	94.210979	4,710,548.95	-289,451.05	0.13
		Base	100.000000	5,000,000.00	94.210979	4,710,548.95	-289,451.05	0.13
097023DP7	BOEING CO/THE SR UNSECURED 05/27 6.259				6.259000	01 May 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	101.162567	2,023,251.34	23,251.34	0.06
		Base	100.000000	2,000,000.00	101.162567	2,023,251.34	23,251.34	0.06
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	8,665,645.060	Local	91.761862	7,951,757.23	97.975770	8,490,232.47	538,475.24	0.24
Original Face:	10,000,000.000	Base	91.761862	7,951,757.23	97.975770	8,490,232.47	538,475.24	0.24
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				6.250000	25 Jan 2063		
	6,824,758.570	Local	95.325765	6,505,753.31	99.794220	6,810,714.58	304,961.27	0.19
Original Face:	8,035,647.000	Base	95.325765	6,505,753.31	99.794220	6,810,714.58	304,961.27	0.19
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	11,591,217.030	Local	94.294712	10,929,904.66	95.985050	11,125,835.46	195,930.80	0.32
Original Face:	19,500,000.000	Base	94.294712	10,929,904.66	95.985050	11,125,835.46	195,930.80	0.32
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	6,685,286.100	Local	98.299562	6,571,606.94	99.535440	6,654,228.93	82,621.99	0.19
Original Face:	10,000,000.000	Base	98.299562	6,571,606.94	99.535440	6,654,228.93	82,621.99	0.19
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	10,074,463.450	Local	91.194529	9,187,359.54	95.637040	9,634,918.64	447,559.10	0.28
Original Face:	14,200,000.000	Base	91.194529	9,187,359.54	95.637040	9,634,918.64	447,559.10	0.28
10638UAA0	BREAN ASSET BACKED SECURITIES BABS 2026 RM17 A1 144A				4.500000	25 Jul 2066		
	8,000,000.000	Local	95.613485	7,649,078.78	95.613280	7,649,062.40	-16.38	0.22
Original Face:	8,000,000.000	Base	95.613485	7,649,078.78	95.613280	7,649,062.40	-16.38	0.22

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10639CAA9	BREAN ASSET BACKED SECURITIES BABS 2026 RM15 A1 144A					4.250000	25 Apr 2066		
		Local	9,928,008.790	96.439448	9,574,516.85	95.513920	9,482,630.37	-91,886.48	0.27
Original Face:		Base	10,000,000.000	96.439448	9,574,516.85	95.513920	9,482,630.37	-91,886.48	0.27
11135FCL3	BROADCOM INC SR UNSECURED 07/32 4.9					4.900000	15 Jul 2032		
		Local	10,000,000.000	99.765058	9,976,505.75	97.602672	9,760,267.20	-216,238.55	0.28
		Base		99.765058	9,976,505.75	97.602672	9,760,267.20	-216,238.55	0.28
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	4,847,256.860	99.996117	4,847,068.63	100.742510	4,883,248.23	36,179.60	0.14
Original Face:		Base	10,000,000.000	99.996117	4,847,068.63	100.742510	4,883,248.23	36,179.60	0.14
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	2,526,564.500	99.998684	2,526,531.24	100.043960	2,527,675.18	1,143.94	0.07
Original Face:		Base	5,000,000.000	99.998684	2,526,531.24	100.043960	2,527,675.18	1,143.94	0.07
13605VHL0	CANADIAN IMPERIAL BANK SR UNSECURED 144A 01/36 5					5.000000	16 Jan 2036		
		Local	10,000,000.000	100.000000	10,000,000.00	94.298790	9,429,879.00	-570,121.00	0.27
		Base		100.000000	10,000,000.00	94.298790	9,429,879.00	-570,121.00	0.27
14041NGK1	CAPITAL ONE MULTI ASSET EXECUT COMET 2026 A2 A					5.110000	15 Jul 2038		
		Local	3,000,000.000	99.935135	2,998,054.05	99.031630	2,970,948.90	-27,105.15	0.08
Original Face:		Base	3,000,000.000	99.935135	2,998,054.05	99.031630	2,970,948.90	-27,105.15	0.08
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.684937	2,990,548.10	66.922707	2,007,681.21	-982,866.89	0.06
		Base		99.684937	2,990,548.10	66.922707	2,007,681.21	-982,866.89	0.06
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	10,000,000.000	99.980165	9,998,016.47	99.988910	9,998,891.00	874.53	0.29
		Base		99.980165	9,998,016.47	99.988910	9,998,891.00	874.53	0.29
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	25,000,000.000	99.959086	24,989,771.59	98.787777	24,696,944.25	-292,827.34	0.71
		Base		99.959086	24,989,771.59	98.787777	24,696,944.25	-292,827.34	0.71
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	101.596841	10,159,684.14	98.568172	9,856,817.20	-302,866.94	0.28
		Base		101.596841	10,159,684.14	98.568172	9,856,817.20	-302,866.94	0.28

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17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6				4.543900	14 May 2029		
	10,000,000.000	Local	100.284111	10,028,411.10	100.487220	10,048,722.00	20,310.90	0.29
Original Face:	10,000,000.000	Base	100.284111	10,028,411.10	100.487220	10,048,722.00	20,310.90	0.29
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR				4.253015	06 Oct 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	98.805692	14,820,853.80	-179,146.20	0.42
		Base	100.000000	15,000,000.00	98.805692	14,820,853.80	-179,146.20	0.42
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3				5.300000	01 Oct 2026		
	10,000,000.000	Local	99.991836	9,999,183.58	100.111389	10,011,138.90	11,955.32	0.29
		Base	99.991836	9,999,183.58	100.111389	10,011,138.90	11,955.32	0.29
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9				5.900000	15 May 2038		
	10,000,000.000	Local	99.851590	9,985,159.04	102.743391	10,274,339.10	289,180.06	0.29
		Base	99.851590	9,985,159.04	102.743391	10,274,339.10	289,180.06	0.29
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9				4.900000	01 May 2033		
	5,000,000.000	Local	99.495372	4,974,768.62	97.229320	4,861,466.00	-113,302.62	0.14
		Base	99.495372	4,974,768.62	97.229320	4,861,466.00	-113,302.62	0.14
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15				5.150000	20 Feb 2034		
	5,000,000.000	Local	99.734288	4,986,714.39	99.573500	4,978,675.00	-8,039.39	0.14
		Base	99.734288	4,986,714.39	99.573500	4,978,675.00	-8,039.39	0.14
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR				4.015055	05 Jan 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	100.060812	15,009,121.80	9,121.80	0.43
		Base	100.000000	15,000,000.00	100.060812	15,009,121.80	9,121.80	0.43
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.878277	12,984,176.05	91.220833	11,858,708.29	-1,125,467.76	0.34
		Base	99.878277	12,984,176.05	91.220833	11,858,708.29	-1,125,467.76	0.34
26441CCJ2	DUKE ENERGY CORP SR UNSECURED 09/35 4.95				4.950000	15 Sep 2035		
	20,000,000.000	Local	99.695051	19,939,010.14	95.611280	19,122,256.00	-816,754.14	0.55
		Base	99.695051	19,939,010.14	95.611280	19,122,256.00	-816,754.14	0.55
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	99.249734	4,962,486.72	99.352162	4,967,608.10	5,121.38	0.14
		Base	99.249734	4,962,486.72	99.352162	4,967,608.10	5,121.38	0.14

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30231GBD3	EXXON MOBIL CORPORATION COMPANY GUAR 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.929141	4,996,457.05	-3,542.95	0.14
		Base	100.000000	5,000,000.00	99.929141	4,996,457.05	-3,542.95	0.14
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	13,021.900	Local	100.072263	13,031.31	101.852022	13,263.07	231.76	0.00
Original Face:	5,000,000.000	Base	100.072263	13,031.31	101.852022	13,263.07	231.76	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR				5.928000	01 Jan 2054		
	5,266,367.000	Local	100.711227	5,303,822.80	102.381399	5,391,780.21	87,957.41	0.15
Original Face:	10,000,000.000	Base	100.711227	5,303,822.80	102.381399	5,391,780.21	87,957.41	0.15
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.697000	01 Feb 2054		
	7,224,743.700	Local	100.890763	7,289,099.04	100.719691	7,276,739.53	-12,359.51	0.21
Original Face:	10,000,000.000	Base	100.890763	7,289,099.04	100.719691	7,276,739.53	-12,359.51	0.21
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.760000	01 Apr 2054		
	2,861,935.000	Local	99.685657	2,852,938.72	100.795617	2,884,705.04	31,766.32	0.08
Original Face:	5,000,000.000	Base	99.685657	2,852,938.72	100.795617	2,884,705.04	31,766.32	0.08
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR				5.492000	01 Oct 2054		
	8,072,541.700	Local	101.798425	8,217,720.32	100.728884	8,131,381.16	-86,339.16	0.23
Original Face:	12,669,500.000	Base	101.798425	8,217,720.32	100.728884	8,131,381.16	-86,339.16	0.23
31288RC22	FED HM LN PC POOL 841889 FH 01/55 FLOATING VAR				5.517000	01 Jan 2055		
	7,364,544.500	Local	101.182079	7,451,599.26	100.374048	7,392,091.43	-59,507.83	0.21
Original Face:	10,000,000.000	Base	101.182079	7,451,599.26	100.374048	7,392,091.43	-59,507.83	0.21
31288RHQ4	FED HM LN PC POOL 842039 FH 10/55 FLOATING VAR				5.225000	01 Oct 2055		
	8,717,922.900	Local	101.197950	8,822,359.26	99.892930	8,708,588.62	-113,770.64	0.25
Original Face:	10,000,000.000	Base	101.197950	8,822,359.26	99.892930	8,708,588.62	-113,770.64	0.25
31288RJ66	FED HM LN PC POOL 842085 FH 11/55 FLOATING VAR				4.848000	01 Nov 2055		
	13,907,378.550	Local	100.833382	14,023,280.11	99.126905	13,785,953.92	-237,326.19	0.39
Original Face:	15,000,000.000	Base	100.833382	14,023,280.11	99.126905	13,785,953.92	-237,326.19	0.39
31288RJB5	FED HM LN PC POOL 842058 FH 12/55 FLOATING VAR				4.847000	01 Dec 2055		
	9,726,058.900	Local	100.730432	9,797,101.16	98.840437	9,613,279.12	-183,822.04	0.27
Original Face:	10,000,000.000	Base	100.730432	9,797,101.16	98.840437	9,613,279.12	-183,822.04	0.27

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31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR					4.380000	01 Mar 2056		
		Local	12,654,816.550	99.497879	12,591,274.05	97.114737	12,289,691.81	-301,582.24	0.35
Original Face:		Base	13,338,565.000	99.497879	12,591,274.05	97.114737	12,289,691.81	-301,582.24	0.35
31288RMB1	FED HM LN PC POOL 842154 FH 05/56 FLOATING VAR					3.737000	01 May 2056		
		Local	4,980,505.950	95.417192	4,752,258.90	93.606350	4,662,069.83	-90,189.07	0.13
Original Face:		Base	5,000,000.000	95.417192	4,752,258.90	93.606350	4,662,069.83	-90,189.07	0.13
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	812,091.700	90.720592	736,734.40	89.489281	726,735.02	-9,999.38	0.02
Original Face:		Base	10,000,000.000	90.720592	736,734.40	89.489281	726,735.02	-9,999.38	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	423,289.500	101.529020	429,761.68	97.949436	414,609.68	-15,152.00	0.01
Original Face:		Base	5,000,000.000	101.529020	429,761.68	97.949436	414,609.68	-15,152.00	0.01
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	508,079.900	105.363359	535,330.05	95.812377	486,803.43	-48,526.62	0.01
Original Face:		Base	5,000,000.000	105.363359	535,330.05	95.812377	486,803.43	-48,526.62	0.01
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	740,949.720	101.582489	752,675.17	95.547215	707,956.82	-44,718.35	0.02
Original Face:		Base	7,000,000.000	101.582489	752,675.17	95.547215	707,956.82	-44,718.35	0.02
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	611,996.390	100.536449	615,279.44	93.496925	572,197.81	-43,081.63	0.02
Original Face:		Base	3,550,000.000	100.536449	615,279.44	93.496925	572,197.81	-43,081.63	0.02
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	599,644.800	101.934415	611,244.42	94.720205	567,984.78	-43,259.64	0.02
Original Face:		Base	5,000,000.000	101.934415	611,244.42	94.720205	567,984.78	-43,259.64	0.02
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	368,756.480	102.934058	379,576.01	101.178273	373,101.44	-6,474.57	0.01
Original Face:		Base	10,300,000.000	102.934058	379,576.01	101.178273	373,101.44	-6,474.57	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	159,994.480	99.815206	159,698.82	99.290896	158,859.95	-838.87	0.00
Original Face:		Base	14,598,876.000	99.815206	159,698.82	99.290896	158,859.95	-838.87	0.00

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31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	143,407.440	99.809696	143,134.53	98.958028	141,913.17	-1,221.36	0.00
	Original Face:	Base	11,774,977.000	99.809696	143,134.53	98.958028	141,913.17	-1,221.36	0.00
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	100,140.910	99.778582	99,919.18	100.191122	100,332.30	413.12	0.00
	Original Face:	Base	3,598,890.000	99.778582	99,919.18	100.191122	100,332.30	413.12	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	38,245.690	99.822516	38,177.81	98.857842	37,808.86	-368.95	0.00
	Original Face:	Base	6,241,535.000	99.822516	38,177.81	98.857842	37,808.86	-368.95	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	39,931.400	100.118353	39,978.66	99.470401	39,719.92	-258.74	0.00
	Original Face:	Base	5,000,000.000	100.118353	39,978.66	99.470401	39,719.92	-258.74	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	96,687.300	100.452728	97,125.03	101.342715	97,985.53	860.50	0.00
	Original Face:	Base	5,000,000.000	100.452728	97,125.03	101.342715	97,985.53	860.50	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	67,961.650	100.308851	68,171.55	101.215872	68,787.98	616.43	0.00
	Original Face:	Base	5,000,000.000	100.308851	68,171.55	101.215872	68,787.98	616.43	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					6.220000	01 Jan 2037		
		Local	189,983.580	102.123094	194,017.11	102.715342	195,142.28	1,125.17	0.01
	Original Face:	Base	6,000,000.000	102.123094	194,017.11	102.715342	195,142.28	1,125.17	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					6.245000	01 Oct 2036		
		Local	186,771.650	102.071546	190,640.71	102.884089	192,158.31	1,517.60	0.01
	Original Face:	Base	5,000,000.000	102.071546	190,640.71	102.884089	192,158.31	1,517.60	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	408,245.270	99.970003	408,122.81	96.657039	394,597.79	-13,525.02	0.01
	Original Face:	Base	8,208,821.000	99.970003	408,122.81	96.657039	394,597.79	-13,525.02	0.01
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	13,860,000.000	98.274174	13,620,800.51	98.226092	13,614,136.35	-6,664.16	0.39
		Base		98.274174	13,620,800.51	98.226092	13,614,136.35	-6,664.16	0.39

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3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	568,908.300	101.977811	580,160.23	96.526989	549,150.05	-31,010.18	0.02
	Original Face:	Base	5,000,000.000	101.977811	580,160.23	96.526989	549,150.05	-31,010.18	0.02
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	931,011.960	107.347602	999,419.01	96.711650	900,397.03	-99,021.98	0.03
	Original Face:	Base	7,231,153.000	107.347602	999,419.01	96.711650	900,397.03	-99,021.98	0.03
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	1,174,442.000	99.718009	1,171,130.18	89.391655	1,049,853.14	-121,277.04	0.03
	Original Face:	Base	8,000,000.000	99.718009	1,171,130.18	89.391655	1,049,853.14	-121,277.04	0.03
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	345,044.400	101.708009	350,937.79	98.156348	338,682.98	-12,254.81	0.01
	Original Face:	Base	6,000,000.000	101.708009	350,937.79	98.156348	338,682.98	-12,254.81	0.01
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,015,081.500	100.286615	1,017,990.88	93.424883	948,338.70	-69,652.18	0.03
	Original Face:	Base	5,000,000.000	100.286615	1,017,990.88	93.424883	948,338.70	-69,652.18	0.03
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	6,356,471.600	103.136373	6,555,834.24	103.363683	6,570,283.15	14,448.91	0.19
	Original Face:	Base	10,193,893.000	103.136373	6,555,834.24	103.363683	6,570,283.15	14,448.91	0.19
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
		Local	7,758,771.350	103.687738	8,044,894.49	104.928037	8,141,126.47	96,231.98	0.23
	Original Face:	Base	19,717,301.000	103.687738	8,044,894.49	104.928037	8,141,126.47	96,231.98	0.23
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	6,060,955.330	98.370062	5,962,165.54	94.402427	5,721,688.93	-240,476.61	0.16
	Original Face:	Base	7,006,501.000	98.370062	5,962,165.54	94.402427	5,721,688.93	-240,476.61	0.16
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	109.599977	4,647,039.02	86.904110	3,684,734.26	-962,304.76	0.11
		Base		109.599977	4,647,039.02	86.904110	3,684,734.26	-962,304.76	0.11
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
		Local	4,000,000.000	92.834309	3,713,372.34	89.260846	3,570,433.84	-142,938.50	0.10
		Base		92.834309	3,713,372.34	89.260846	3,570,433.84	-142,938.50	0.10

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3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	93.926338	3,287,421.84	90.408617	3,164,301.60	-123,120.24	0.09
		Base	93.926338	3,287,421.84	90.408617	3,164,301.60	-123,120.24	0.09
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	92.133437	3,474,351.92	88.797190	3,348,542.03	-125,809.89	0.10
		Base	92.133437	3,474,351.92	88.797190	3,348,542.03	-125,809.89	0.10
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	93.347119	2,926,432.17	90.445252	2,835,458.65	-90,973.52	0.08
		Base	93.347119	2,926,432.17	90.445252	2,835,458.65	-90,973.52	0.08
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	92.831464	8,354,831.72	88.583549	7,972,519.41	-382,312.31	0.23
		Base	92.831464	8,354,831.72	88.583549	7,972,519.41	-382,312.31	0.23
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	92.740566	5,313,107.00	87.923162	5,037,117.95	-275,989.05	0.14
		Base	92.740566	5,313,107.00	87.923162	5,037,117.95	-275,989.05	0.14
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	94.572479	6,714,645.98	90.225501	6,406,010.57	-308,635.41	0.18
		Base	94.572479	6,714,645.98	90.225501	6,406,010.57	-308,635.41	0.18
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.773008	4,988,650.40	99.816821	4,990,841.05	2,190.65	0.14
		Base	99.773008	4,988,650.40	99.816821	4,990,841.05	2,190.65	0.14
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87				4.870000	09 Dec 2033		
	17,375,000.000	Local	99.812913	17,342,493.68	97.980219	17,024,063.05	-318,430.63	0.49
		Base	99.812913	17,342,493.68	97.980219	17,024,063.05	-318,430.63	0.49
3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99				4.990000	23 Apr 2035		
	20,000,000.000	Local	99.775016	19,955,003.12	98.847903	19,769,580.60	-185,422.52	0.57
		Base	99.775016	19,955,003.12	98.847903	19,769,580.60	-185,422.52	0.57
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95				4.950000	25 Sep 2034		
	20,000,000.000	Local	99.897914	19,979,582.80	97.864819	19,572,963.80	-406,619.00	0.56
		Base	99.897914	19,979,582.80	97.864819	19,572,963.80	-406,619.00	0.56

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3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	8,034,442.290	Local	101.872276	8,184,869.23	101.785172	8,177,870.90	-6,998.33	0.23
Original Face:	12,845,689.000	Base	101.872276	8,184,869.23	101.785172	8,177,870.90	-6,998.33	0.23
3133Q36K2	FREDDIEMAC STRIP FHS 452 AB				5.050000	25 Jun 2036		
	14,693,872.800	Local	99.875509	14,675,580.32	98.666370	14,497,910.90	-177,669.42	0.41
Original Face:	15,000,000.000	Base	99.875509	14,675,580.32	98.666370	14,497,910.90	-177,669.42	0.41
3133Q3RT0	FREDDIEMAC STRIP FHS 429 GA				4.000000	25 Apr 2031		
	9,490,857.100	Local	98.915443	9,387,923.33	97.116831	9,217,219.65	-170,703.68	0.26
Original Face:	10,000,000.000	Base	98.915443	9,387,923.33	97.116831	9,217,219.65	-170,703.68	0.26
3133Q3T68	FREDDIEMAC STRIP FHS 438 GA				4.000000	25 May 2027		
	9,632,948.000	Local	99.925299	9,625,752.10	99.536085	9,588,259.31	-37,492.79	0.27
Original Face:	10,000,000.000	Base	99.925299	9,625,752.10	99.536085	9,588,259.31	-37,492.79	0.27
3133Q3U90	FREDDIEMAC STRIP FHS 440 DB				4.500000	25 May 2036		
	4,816,474.000	Local	99.640231	4,799,145.80	96.858303	4,665,154.98	-133,990.82	0.13
Original Face:	5,000,000.000	Base	99.640231	4,799,145.80	96.858303	4,665,154.98	-133,990.82	0.13
3133Q4CJ6	FREDDIEMAC STRIP FHS 464 EG				4.850000	25 Jul 2033		
	9,910,026.600	Local	100.000000	9,910,026.60	99.006044	9,811,525.30	-98,501.30	0.28
Original Face:	10,000,000.000	Base	100.000000	9,910,026.60	99.006044	9,811,525.30	-98,501.30	0.28
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	116.044644	5,802,232.18	108.352628	5,417,631.40	-384,600.78	0.15
		Base	116.044644	5,802,232.18	108.352628	5,417,631.40	-384,600.78	0.15
3136A35N7	FANNIE MAE FNR 2012 21 WA				5.631440	25 Mar 2052		
	166,024.290	Local	107.109586	177,827.93	101.676920	168,808.38	-9,019.55	0.00
Original Face:	4,261,779.000	Base	107.109586	177,827.93	101.676920	168,808.38	-9,019.55	0.00
3136A5E85	FANNIE MAE FNR 2012 44 KL				3.500000	25 Dec 2031		
	115,679.300	Local	101.773610	117,731.00	99.158330	114,705.66	-3,025.34	0.00
Original Face:	5,000,000.000	Base	101.773610	117,731.00	99.158330	114,705.66	-3,025.34	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA				3.000000	25 Oct 2042		
	2,203,079.100	Local	98.782149	2,176,248.89	90.163660	1,986,376.75	-189,872.14	0.06
Original Face:	30,000,000.000	Base	98.782149	2,176,248.89	90.163660	1,986,376.75	-189,872.14	0.06

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3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	59,036.250	100.307625	59,217.86	98.601770	58,210.79	-1,007.07	0.00
	Original Face:	Base	5,000,000.000	100.307625	59,217.86	98.601770	58,210.79	-1,007.07	0.00
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	472,093.620	99.946587	471,841.46	94.682870	446,991.79	-24,849.67	0.01
	Original Face:	Base	6,000,000.000	99.946587	471,841.46	94.682870	446,991.79	-24,849.67	0.01
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	362,506.700	99.508478	360,724.90	96.495540	349,802.80	-10,922.10	0.01
	Original Face:	Base	5,000,000.000	99.508478	360,724.90	96.495540	349,802.80	-10,922.10	0.01
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	364,375.980	100.599941	366,562.02	92.264240	336,188.73	-30,373.29	0.01
	Original Face:	Base	6,000,000.000	100.599941	366,562.02	92.264240	336,188.73	-30,373.29	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					4.080560	25 Apr 2038		
		Local	474,986.800	99.909212	474,555.57	99.329410	471,801.59	-2,753.98	0.01
	Original Face:	Base	5,000,000.000	99.909212	474,555.57	99.329410	471,801.59	-2,753.98	0.01
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	32,791.950	104.222530	34,176.60	99.546680	32,643.30	-1,533.30	0.00
	Original Face:	Base	5,000,000.000	104.222530	34,176.60	99.546680	32,643.30	-1,533.30	0.00
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	90.681456	960,688.83	100.000000	1,059,410.46	98,721.63	0.03
	Original Face:	Base	6,000,000.000	90.681456	960,688.83	100.000000	1,059,410.46	98,721.63	0.03
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	650,172.000	105.651984	686,919.62	93.731210	609,414.08	-77,505.54	0.02
	Original Face:	Base	4,600,000.000	105.651984	686,919.62	93.731210	609,414.08	-77,505.54	0.02
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	716,442.120	100.708763	721,520.00	95.805150	686,388.45	-35,131.55	0.02
	Original Face:	Base	6,000,000.000	100.708763	721,520.00	95.805150	686,388.45	-35,131.55	0.02
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	829,048.920	101.015911	837,471.32	91.383160	757,611.10	-79,860.22	0.02
	Original Face:	Base	6,000,000.000	101.015911	837,471.32	91.383160	757,611.10	-79,860.22	0.02

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3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	1,381,748.200	99.275080	1,371,731.63	91.383160	1,262,685.17	-109,046.46	0.04
	Original Face:	Base	10,000,000.000	99.275080	1,371,731.63	91.383160	1,262,685.17	-109,046.46	0.04
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	690,874.100	99.894166	690,142.92	91.383160	631,342.58	-58,800.34	0.02
	Original Face:	Base	5,000,000.000	99.894166	690,142.92	91.383160	631,342.58	-58,800.34	0.02
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	2,605,551.100	102.467507	2,669,843.26	92.246330	2,403,525.27	-266,317.99	0.07
	Original Face:	Base	5,000,000.000	102.467507	2,669,843.26	92.246330	2,403,525.27	-266,317.99	0.07
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	3,646,064.100	102.648477	3,742,629.27	92.438340	3,370,361.13	-372,268.14	0.10
	Original Face:	Base	7,000,000.000	102.648477	3,742,629.27	92.438340	3,370,361.13	-372,268.14	0.10
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,297,383.300	100.358154	2,305,611.46	73.075450	1,678,823.18	-626,788.28	0.05
	Original Face:	Base	5,000,000.000	100.358154	2,305,611.46	73.075450	1,678,823.18	-626,788.28	0.05
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	3,319,531.320	100.447993	3,334,402.60	92.910940	3,084,207.75	-250,194.85	0.09
	Original Face:	Base	5,173,000.000	100.447993	3,334,402.60	92.910940	3,084,207.75	-250,194.85	0.09
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,122,611.700	101.662824	4,191,163.48	97.904010	4,036,202.17	-154,961.31	0.12
	Original Face:	Base	6,075,000.000	101.662824	4,191,163.48	97.904010	4,036,202.17	-154,961.31	0.12
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	5,152,723.500	99.934200	5,149,333.01	95.523230	4,922,047.92	-227,285.09	0.14
	Original Face:	Base	4,330,819.000	99.934200	5,149,333.01	95.523230	4,922,047.92	-227,285.09	0.14
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	5,950,002.190	98.776438	5,877,200.25	100.687060	5,990,882.28	113,682.03	0.17
	Original Face:	Base	11,000,000.000	98.776438	5,877,200.25	100.687060	5,990,882.28	113,682.03	0.17
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	3,505,286.600	99.232498	3,478,383.47	99.817290	3,498,882.09	20,498.62	0.10
	Original Face:	Base	10,000,000.000	99.232498	3,478,383.47	99.817290	3,498,882.09	20,498.62	0.10

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3136BRKK2	FANNIE MAE FNR 2024 9 NA				5.500000	25 Sep 2045		
	3,534,381.090	Local	99.209136	3,506,428.94	100.314070	3,545,481.52	39,052.58	0.10
Original Face:	10,000,000.000	Base	99.209136	3,506,428.94	100.314070	3,545,481.52	39,052.58	0.10
3136BSMH5	FANNIE MAE FNR 2024 41 GP				5.500000	25 May 2046		
	4,752,264.700	Local	99.733372	4,739,593.85	100.477860	4,774,973.87	35,380.02	0.14
Original Face:	10,000,000.000	Base	99.733372	4,739,593.85	100.477860	4,774,973.87	35,380.02	0.14
3136BSZ40	FANNIE MAE FNR 2024 61 CJ				5.000000	25 Mar 2051		
	5,243,467.700	Local	100.226149	5,255,325.73	99.040840	5,193,174.46	-62,151.27	0.15
Original Face:	10,000,000.000	Base	100.226149	5,255,325.73	99.040840	5,193,174.46	-62,151.27	0.15
3136BTLW1	FANNIE MAE FNR 2024 81 DA				5.000000	25 Jun 2048		
	7,969,093.700	Local	99.850121	7,957,149.67	99.066290	7,894,685.48	-62,464.19	0.23
Original Face:	10,000,000.000	Base	99.850121	7,957,149.67	99.066290	7,894,685.48	-62,464.19	0.23
3136BTWW9	FANNIE MAE FNR 2024 89 NB				5.500000	25 Oct 2050		
	6,877,613.690	Local	99.980174	6,876,250.13	99.933020	6,873,007.06	-3,243.07	0.20
Original Face:	10,000,000.000	Base	99.980174	6,876,250.13	99.933020	6,873,007.06	-3,243.07	0.20
3136BTYR8	FANNIE MAE FNR 2024 90 B				5.000000	25 Jul 2051		
	7,763,051.390	Local	98.751131	7,666,101.05	100.002400	7,763,237.70	97,136.65	0.22
Original Face:	15,000,000.000	Base	98.751131	7,666,101.05	100.002400	7,763,237.70	97,136.65	0.22
3136BUEC0	FANNIE MAE FNR 2024 98 B				5.000000	25 Jun 2052		
	5,689,007.310	Local	98.464774	5,601,668.17	99.809150	5,678,149.84	76,481.67	0.16
Original Face:	10,000,000.000	Base	98.464774	5,601,668.17	99.809150	5,678,149.84	76,481.67	0.16
3136BUET3	FANNIE MAE FNR 2024 104 AC				5.000000	25 Mar 2052		
	5,646,567.100	Local	99.210658	5,601,996.36	98.841040	5,581,125.65	-20,870.71	0.16
Original Face:	10,000,000.000	Base	99.210658	5,601,996.36	98.841040	5,581,125.65	-20,870.71	0.16
3136BUG79	FANNIE MAE FNR 2025 5 BA				5.750000	25 Oct 2051		
	4,752,136.400	Local	100.000000	4,752,136.40	101.152490	4,806,904.30	54,767.90	0.14
Original Face:	10,000,000.000	Base	100.000000	4,752,136.40	101.152490	4,806,904.30	54,767.90	0.14
3136BUH37	FANNIE MAE FNR 2025 5 EA				5.500000	25 Oct 2051		
	5,614,663.560	Local	99.604267	5,592,444.48	99.856870	5,606,627.29	14,182.81	0.16
Original Face:	11,815,312.000	Base	99.604267	5,592,444.48	99.856870	5,606,627.29	14,182.81	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
3136BWMB9	FANNIE MAE FNR 2025 42 DA					5.000000	25 May 2052		
		Local	5,702,298.320	99.387364	5,667,363.96	99.067110	5,649,102.15	-18,261.81	0.16
Original Face:		Base	11,337,000.000	99.387364	5,667,363.96	99.067110	5,649,102.15	-18,261.81	0.16
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	8,369,115.500	99.911833	8,361,736.71	99.792110	8,351,716.95	-10,019.76	0.24
Original Face:		Base	10,000,000.000	99.911833	8,361,736.71	99.792110	8,351,716.95	-10,019.76	0.24
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	9,630,677.400	99.234123	9,556,918.21	96.763640	9,318,994.01	-237,924.20	0.27
Original Face:		Base	10,000,000.000	99.234123	9,556,918.21	96.763640	9,318,994.01	-237,924.20	0.27
3136G5BH2	FANNIE MAE FNR 2026 23 DE					4.750000	25 Sep 2054		
		Local	9,493,087.200	98.317195	9,333,337.08	97.611080	9,266,304.94	-67,032.14	0.26
Original Face:		Base	10,000,000.000	98.317195	9,333,337.08	97.611080	9,266,304.94	-67,032.14	0.26
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	13,911,036.690	99.736382	13,874,364.64	98.216100	13,662,877.71	-211,486.93	0.39
Original Face:		Base	15,017,000.000	99.736382	13,874,364.64	98.216100	13,662,877.71	-211,486.93	0.39
3136G65V6	FANNIE MAE FNR 2026 61 V					5.500000	25 Jul 2037		
		Local	17,173,000.000	101.781250	17,478,894.06	101.781200	17,478,894.06	0.00	0.50
Original Face:		Base	17,173,000.000	101.781250	17,478,894.06	101.781200	17,478,894.06	0.00	0.50
3136G6PK8	FANNIE MAE FNR 2026 46 B					5.000000	25 Jul 2055		
		Local	9,820,247.300	99.446707	9,765,912.55	98.110420	9,634,685.87	-131,226.68	0.28
Original Face:		Base	10,000,000.000	99.446707	9,765,912.55	98.110420	9,634,685.87	-131,226.68	0.28
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	53,064.460	99.931951	53,028.35	99.689242	52,899.56	-128.79	0.00
Original Face:		Base	6,625,000.000	99.931951	53,028.35	99.689242	52,899.56	-128.79	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	72,358.380	99.967191	72,334.64	100.831208	72,959.83	625.19	0.00
Original Face:		Base	6,000,000.000	99.967191	72,334.64	100.831208	72,959.83	625.19	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	40,864.800	102.778259	42,000.13	99.744160	40,760.25	-1,239.88	0.00
Original Face:		Base	7,703,000.000	102.778259	42,000.13	99.744160	40,760.25	-1,239.88	0.00

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3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	245,718.900	102.109248	250,901.72	97.835280	240,399.77	-10,501.95	0.01
Original Face:		Base	10,000,000.000	102.109248	250,901.72	97.835280	240,399.77	-10,501.95	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	443,123.980	101.772655	450,979.04	89.958780	398,628.93	-52,350.11	0.01
Original Face:		Base	13,000,000.000	101.772655	450,979.04	89.958780	398,628.93	-52,350.11	0.01
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	3,506.550	100.022814	3,507.35	99.689050	3,495.65	-11.70	0.00
Original Face:		Base	3,000,000.000	100.022814	3,507.35	99.689050	3,495.65	-11.70	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	335,973.200	104.511455	351,130.48	96.304080	323,555.90	-27,574.58	0.01
Original Face:		Base	5,000,000.000	104.511455	351,130.48	96.304080	323,555.90	-27,574.58	0.01
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	460,023.400	101.560723	467,203.09	90.498950	416,316.35	-50,886.74	0.01
Original Face:		Base	5,000,000.000	101.560723	467,203.09	90.498950	416,316.35	-50,886.74	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	320,900.650	100.384636	322,134.95	95.011710	304,893.19	-17,241.76	0.01
Original Face:		Base	5,000,000.000	100.384636	322,134.95	95.011710	304,893.19	-17,241.76	0.01
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	452,314.450	101.760160	460,275.91	95.684600	432,795.27	-27,480.64	0.01
Original Face:		Base	5,000,000.000	101.760160	460,275.91	95.684600	432,795.27	-27,480.64	0.01
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	266,480.800	103.208520	275,030.89	99.244220	264,466.79	-10,564.10	0.01
Original Face:		Base	5,000,000.000	103.208520	275,030.89	99.244220	264,466.79	-10,564.10	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	863,451.400	101.878518	879,671.49	96.032160	829,191.03	-50,480.46	0.02
Original Face:		Base	10,000,000.000	101.878518	879,671.49	96.032160	829,191.03	-50,480.46	0.02
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.257389	1,771,721.57	96.211480	1,717,352.79	-54,368.78	0.05
Original Face:		Base	1,784,977.000	99.257389	1,771,721.57	96.211480	1,717,352.79	-54,368.78	0.05

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3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
			16,181.500	100.373822	16,241.99	99.504550	16,101.33	-140.66	0.00
	Original Face:	Base	5,000,000.000	100.373822	16,241.99	99.504550	16,101.33	-140.66	0.00
3137BSRE5	FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2					3.120000	25 Sep 2026		
			4,096,122.850	99.818206	4,088,676.35	99.660880	4,082,232.08	-6,444.27	0.12
	Original Face:	Base	5,000,000.000	99.818206	4,088,676.35	99.660880	4,082,232.08	-6,444.27	0.12
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
			6,291,103.650	84.385757	5,308,795.46	90.888010	5,717,858.91	409,063.45	0.16
	Original Face:	Base	5,000,000.000	84.385757	5,308,795.46	90.888010	5,717,858.91	409,063.45	0.16
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
			262,058.860	99.442114	260,596.87	99.574230	260,943.09	346.22	0.01
	Original Face:	Base	3,867,000.000	99.442114	260,596.87	99.574230	260,943.09	346.22	0.01
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
			1,361,926.550	100.489122	1,368,588.03	88.088530	1,199,701.08	-168,886.95	0.03
	Original Face:	Base	5,000,000.000	100.489122	1,368,588.03	88.088530	1,199,701.08	-168,886.95	0.03
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
			2,345,169.060	99.740709	2,339,088.25	99.343260	2,329,767.40	-9,320.85	0.07
	Original Face:	Base	6,000,000.000	99.740709	2,339,088.25	99.343260	2,329,767.40	-9,320.85	0.07
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
			1,188,765.100	109.977741	1,307,377.00	99.695400	1,185,144.12	-122,232.88	0.03
	Original Face:	Base	10,000,000.000	109.977741	1,307,377.00	99.695400	1,185,144.12	-122,232.88	0.03
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
			853,621.150	101.699570	868,129.04	97.110960	828,959.69	-39,169.35	0.02
	Original Face:	Base	5,000,000.000	101.699570	868,129.04	97.110960	828,959.69	-39,169.35	0.02
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
			6,605,174.800	102.460974	6,767,726.45	85.668210	5,658,535.02	-1,109,191.43	0.16
	Original Face:	Base	10,000,000.000	102.460974	6,767,726.45	85.668210	5,658,535.02	-1,109,191.43	0.16
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
			11,513,887.000	92.995599	10,707,408.22	91.515910	10,537,038.46	-170,369.76	0.30
	Original Face:	Base	20,000,000.000	92.995599	10,707,408.22	91.515910	10,537,038.46	-170,369.76	0.30

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3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	6,001,584.200	97.554512	5,854,816.19	97.172080	5,831,864.20	-22,951.99	0.17
Original Face:		Base	10,000,000.000	97.554512	5,854,816.19	97.172080	5,831,864.20	-22,951.99	0.17
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	5,458,430.200	100.131120	5,465,587.32	99.981490	5,457,419.84	-8,167.48	0.16
Original Face:		Base	10,000,000.000	100.131120	5,465,587.32	99.981490	5,457,419.84	-8,167.48	0.16
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	6,338,106.600	99.825312	6,327,034.66	99.617870	6,313,886.79	-13,147.87	0.18
Original Face:		Base	10,000,000.000	99.825312	6,327,034.66	99.617870	6,313,886.79	-13,147.87	0.18
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
		Local	2,019,825.300	100.238050	2,024,633.50	100.741280	2,034,797.86	10,164.36	0.06
Original Face:		Base	10,000,000.000	100.238050	2,024,633.50	100.741280	2,034,797.86	10,164.36	0.06
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	4,481,494.100	99.898688	4,476,953.82	100.141330	4,487,827.80	10,873.98	0.13
Original Face:		Base	10,000,000.000	99.898688	4,476,953.82	100.141330	4,487,827.80	10,873.98	0.13
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
		Local	1,052,074.290	99.849589	1,050,491.85	101.132980	1,063,994.08	13,502.23	0.03
Original Face:		Base	3,000,000.000	99.849589	1,050,491.85	101.132980	1,063,994.08	13,502.23	0.03
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
		Local	6,408,646.500	99.887248	6,401,420.64	100.825120	6,461,525.52	60,104.88	0.18
Original Face:		Base	15,000,000.000	99.887248	6,401,420.64	100.825120	6,461,525.52	60,104.88	0.18
3137HCRL8	FREDDIE MAC FHR 5411 BY					6.000000	25 May 2054		
		Local	10,000,000.000	103.743270	10,374,327.00	99.672080	9,967,208.00	-407,119.00	0.29
Original Face:		Base	10,000,000.000	103.743270	10,374,327.00	99.672080	9,967,208.00	-407,119.00	0.29
3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
		Local	2,252,538.400	99.768084	2,247,314.40	100.472240	2,263,175.79	15,861.39	0.06
Original Face:		Base	10,000,000.000	99.768084	2,247,314.40	100.472240	2,263,175.79	15,861.39	0.06
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	4,630,481.890	99.410926	4,603,204.94	99.209400	4,593,873.30	-9,331.64	0.13
Original Face:		Base	10,000,000.000	99.410926	4,603,204.94	99.209400	4,593,873.30	-9,331.64	0.13

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3137HHNA5	FREDDIE MAC FHR 5483 DG					5.500000	25 Feb 2050		
		Local	6,402,069.000	99.969236	6,400,099.44	99.891850	6,395,145.16	-4,954.28	0.18
Original Face:		Base	10,000,000.000	99.969236	6,400,099.44	99.891850	6,395,145.16	-4,954.28	0.18
3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	1,661,121.090	100.364400	1,667,174.21	100.798320	1,674,382.15	7,207.94	0.05
Original Face:		Base	5,000,000.000	100.364400	1,667,174.21	100.798320	1,674,382.15	7,207.94	0.05
3137HJPM3	FREDDIE MAC FHR 5507 GB					5.500000	25 Mar 2051		
		Local	4,377,348.200	99.695843	4,364,034.20	99.875580	4,371,901.90	7,867.70	0.13
Original Face:		Base	10,000,000.000	99.695843	4,364,034.20	99.875580	4,371,901.90	7,867.70	0.13
3137HJSH1	FREDDIE MAC FHR 5502 DC					5.500000	25 May 2051		
		Local	2,126,657.620	99.604591	2,118,248.62	99.867170	2,123,832.78	5,584.16	0.06
Original Face:		Base	5,000,000.000	99.604591	2,118,248.62	99.867170	2,123,832.78	5,584.16	0.06
3137HK2W3	FREDDIE MAC FHR 5520 GA					5.500000	25 Oct 2049		
		Local	6,018,819.000	100.000000	6,018,819.00	100.160620	6,028,486.43	9,667.43	0.17
Original Face:		Base	10,000,000.000	100.000000	6,018,819.00	100.160620	6,028,486.43	9,667.43	0.17
3137HKJA3	FREDDIE MAC FHR 5515 HA					5.500000	25 Aug 2051		
		Local	9,205,116.400	100.685098	9,268,180.50	100.352740	9,237,586.53	-30,593.97	0.26
Original Face:		Base	20,000,000.000	100.685098	9,268,180.50	100.352740	9,237,586.53	-30,593.97	0.26
3137HLMH2	FREDDIE MAC FHR 5546 JA					5.000000	25 Jun 2052		
		Local	5,176,532.000	98.714656	5,109,995.78	98.918780	5,120,562.30	10,566.52	0.15
Original Face:		Base	10,000,000.000	98.714656	5,109,995.78	98.918780	5,120,562.30	10,566.52	0.15
3137HMV72	FREDDIE MAC FHR 5578 KA					5.000000	25 Sep 2055		
		Local	9,559,009.900	99.861122	9,545,734.52	97.749710	9,343,904.46	-201,830.06	0.27
Original Face:		Base	10,000,000.000	99.861122	9,545,734.52	97.749710	9,343,904.46	-201,830.06	0.27
3137HMVB3	FREDDIE MAC FHR 5578 KE					4.750000	25 Sep 2055		
		Local	14,338,514.850	99.228502	14,227,893.44	96.962710	13,903,012.57	-324,880.87	0.40
Original Face:		Base	15,000,000.000	99.228502	14,227,893.44	96.962710	13,903,012.57	-324,880.87	0.40
3137HNBD9	FREDDIE MAC FHR 5587 KA					5.000000	25 May 2055		
		Local	7,135,751.570	99.892016	7,128,046.10	98.092300	6,999,622.84	-128,423.26	0.20
Original Face:		Base	8,700,000.000	99.892016	7,128,046.10	98.092300	6,999,622.84	-128,423.26	0.20

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3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	8,429,710.900	99.969081	8,427,104.53	97.883340	8,251,282.58	-175,821.95	0.24
Original Face:		Base	10,000,000.000	99.969081	8,427,104.53	97.883340	8,251,282.58	-175,821.95	0.24
3137HPA60	FREDDIE MAC FHR 5604 EA					4.500000	25 Apr 2052		
		Local	9,368,905.700	99.676341	9,338,582.37	97.749210	9,158,031.31	-180,551.06	0.26
Original Face:		Base	10,000,000.000	99.676341	9,338,582.37	97.749210	9,158,031.31	-180,551.06	0.26
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	9,665,273.600	99.844983	9,650,290.77	96.747290	9,350,890.28	-299,400.49	0.27
Original Face:		Base	10,000,000.000	99.844983	9,650,290.77	96.747290	9,350,890.28	-299,400.49	0.27
3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	9,472,494.280	99.400713	9,415,726.90	96.800230	9,169,396.25	-246,330.65	0.26
Original Face:		Base	10,000,000.000	99.400713	9,415,726.90	96.800230	9,169,396.25	-246,330.65	0.26
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,403,895.300	99.638823	9,369,930.61	96.820350	9,104,884.34	-265,046.27	0.26
Original Face:		Base	10,000,000.000	99.638823	9,369,930.61	96.820350	9,104,884.34	-265,046.27	0.26
3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	9,412,133.500	98.694674	9,289,274.47	96.531660	9,085,688.71	-203,585.76	0.26
Original Face:		Base	10,000,000.000	98.694674	9,289,274.47	96.531660	9,085,688.71	-203,585.76	0.26
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	9,250,278.000	99.644497	9,217,393.02	97.267910	8,997,552.08	-219,840.94	0.26
Original Face:		Base	10,000,000.000	99.644497	9,217,393.02	97.267910	8,997,552.08	-219,840.94	0.26
3137HQV99	FREDDIE MAC FHR 5645 NA					4.500000	25 Jan 2052		
		Local	9,679,189.000	99.313465	9,612,737.97	96.677300	9,357,578.59	-255,159.38	0.27
Original Face:		Base	10,000,000.000	99.313465	9,612,737.97	96.677300	9,357,578.59	-255,159.38	0.27
3137HQVD0	FREDDIE MAC FHR 5645 PA					4.500000	25 Oct 2055		
		Local	14,869,931.360	97.907092	14,558,717.38	95.733320	14,235,478.97	-323,238.41	0.41
Original Face:		Base	15,097,136.000	97.907092	14,558,717.38	95.733320	14,235,478.97	-323,238.41	0.41
3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	6,342,146.660	99.114033	6,285,957.34	97.327780	6,172,670.55	-113,286.79	0.18
Original Face:		Base	6,500,000.000	99.114033	6,285,957.34	97.327780	6,172,670.55	-113,286.79	0.18

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3137HRW47	FREDDIE MAC FHR 5665 EV				5.000000	25 May 2037		
	6,985,252.180	Local	100.186961	6,998,311.85	99.431860	6,945,566.17	-52,745.68	0.20
Original Face:	7,066,618.000	Base	100.186961	6,998,311.85	99.431860	6,945,566.17	-52,745.68	0.20
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4				4.000000	01 Jan 2041		
	689,778.900	Local	102.829502	709,296.21	95.269734	657,150.52	-52,145.69	0.02
Original Face:	10,000,000.000	Base	102.829502	709,296.21	95.269734	657,150.52	-52,145.69	0.02
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5				3.500000	01 Sep 2026		
	2,779.000	Local	100.031666	2,779.88	99.690255	2,770.39	-9.49	0.00
Original Face:	7,000,000.000	Base	100.031666	2,779.88	99.690255	2,770.39	-9.49	0.00
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR				6.247000	01 Nov 2035		
	138,091.800	Local	101.932852	140,760.91	102.063929	140,941.92	181.01	0.00
Original Face:	5,000,000.000	Base	101.932852	140,760.91	102.063929	140,941.92	181.01	0.00
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR				4.500000	01 Apr 2041		
	1,041,116.200	Local	103.963283	1,082,378.58	97.042396	1,010,324.11	-72,054.47	0.03
Original Face:	20,000,000.000	Base	103.963283	1,082,378.58	97.042396	1,010,324.11	-72,054.47	0.03
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR				6.080000	01 May 2036		
	167,425.050	Local	102.061973	170,877.31	102.683941	171,918.64	1,041.33	0.00
Original Face:	5,000,000.000	Base	102.061973	170,877.31	102.683941	171,918.64	1,041.33	0.00
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR				5.953000	01 Oct 2037		
	91,689.720	Local	104.093000	95,442.58	101.909876	93,440.88	-2,001.70	0.00
Original Face:	4,000,000.000	Base	104.093000	95,442.58	101.909876	93,440.88	-2,001.70	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR				4.000000	01 Aug 2032		
	345,377.200	Local	102.058295	352,486.08	97.982967	338,410.83	-14,075.25	0.01
Original Face:	8,000,000.000	Base	102.058295	352,486.08	97.982967	338,410.83	-14,075.25	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR				6.313000	01 Aug 2037		
	30,355.000	Local	104.234129	31,640.27	102.820864	31,211.27	-429.00	0.00
Original Face:	5,000,000.000	Base	104.234129	31,640.27	102.820864	31,211.27	-429.00	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR				3.000000	01 Mar 2028		
	72,406.440	Local	100.447460	72,730.43	99.036981	71,709.15	-1,021.28	0.00
Original Face:	6,000,000.000	Base	100.447460	72,730.43	99.036981	71,709.15	-1,021.28	0.00

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3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	506,940.480	102.501448	519,621.33	95.644265	484,859.50	-34,761.83	0.01
Original Face:		Base	6,000,000.000	102.501448	519,621.33	95.644265	484,859.50	-34,761.83	0.01
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,149,935.270	103.721302	1,192,727.83	91.257099	1,049,397.57	-143,330.26	0.03
Original Face:		Base	6,750,000.000	103.721302	1,192,727.83	91.257099	1,049,397.57	-143,330.26	0.03
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	704,338.740	102.058508	718,837.61	94.326852	664,380.56	-54,457.05	0.02
Original Face:		Base	7,000,000.000	102.058508	718,837.61	94.326852	664,380.56	-54,457.05	0.02
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.990598	5,616,471.91	99.477804	5,587,668.25	-28,803.66	0.16
Original Face:		Base	5,617,000.000	99.990598	5,616,471.91	99.477804	5,587,668.25	-28,803.66	0.16
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	515,510.720	100.610005	518,655.36	94.624481	487,799.34	-30,856.02	0.01
Original Face:		Base	5,948,304.000	100.610005	518,655.36	94.624481	487,799.34	-30,856.02	0.01
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,001,567.430	101.325058	1,014,838.78	93.858349	940,054.65	-74,784.13	0.03
Original Face:		Base	7,922,201.000	101.325058	1,014,838.78	93.858349	940,054.65	-74,784.13	0.03
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	548,058.360	101.179002	554,519.98	96.232098	527,408.06	-27,111.92	0.02
Original Face:		Base	6,000,000.000	101.179002	554,519.98	96.232098	527,408.06	-27,111.92	0.02
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,387,929.620	102.407487	1,421,343.85	97.565438	1,354,139.61	-67,204.24	0.04
Original Face:		Base	11,523,254.000	102.407487	1,421,343.85	97.565438	1,354,139.61	-67,204.24	0.04
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	1,767,894.990	112.690202	1,992,244.44	99.589520	1,760,638.13	-231,606.31	0.05
Original Face:		Base	41,000,000.000	112.690202	1,992,244.44	99.589520	1,760,638.13	-231,606.31	0.05
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	51,580.550	100.858424	52,023.33	102.472990	52,856.13	832.80	0.00
Original Face:		Base	5,000,000.000	100.858424	52,023.33	102.472990	52,856.13	832.80	0.00

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31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	65,905.460	104.364949	68,782.20	99.899040	65,838.92	-2,943.28	0.00
Original Face:		Base	5,855,000.000	104.364949	68,782.20	99.899040	65,838.92	-2,943.28	0.00
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.958072	25 Sep 2039		
		Local	84,325.350	103.309301	87,115.93	100.307980	84,585.06	-2,530.87	0.00
Original Face:		Base	5,000,000.000	103.309301	87,115.93	100.307980	84,585.06	-2,530.87	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.595641	25 Aug 2039		
		Local	206,738.600	101.772190	210,402.40	100.208330	207,169.30	-3,233.10	0.01
Original Face:		Base	10,000,000.000	101.772190	210,402.40	100.208330	207,169.30	-3,233.10	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	763,449.930	101.026841	771,289.35	98.305140	750,510.52	-20,778.83	0.02
Original Face:		Base	8,609,641.000	101.026841	771,289.35	98.305140	750,510.52	-20,778.83	0.02
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.962134	25 Oct 2040		
		Local	179,970.350	105.639018	190,118.91	101.480430	182,634.69	-7,484.22	0.01
Original Face:		Base	5,000,000.000	105.639018	190,118.91	101.480430	182,634.69	-7,484.22	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	273,698.810	99.808943	273,175.89	99.090064	271,208.33	-1,967.56	0.01
Original Face:		Base	11,959,998.000	99.808943	273,175.89	99.090064	271,208.33	-1,967.56	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	40,329.050	99.646681	40,186.56	98.505713	39,726.42	-460.14	0.00
Original Face:		Base	5,000,000.000	99.646681	40,186.56	98.505713	39,726.42	-460.14	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	60,682.120	100.315595	60,873.63	100.821029	61,180.34	306.71	0.00
Original Face:		Base	6,500,000.000	100.315595	60,873.63	100.821029	61,180.34	306.71	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	115,130.720	100.075714	115,217.89	99.929167	115,049.17	-168.72	0.00
Original Face:		Base	8,000,000.000	100.075714	115,217.89	99.929167	115,049.17	-168.72	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	52,824.100	100.292537	52,978.63	99.278718	52,443.09	-535.54	0.00
Original Face:		Base	5,000,000.000	100.292537	52,978.63	99.278718	52,443.09	-535.54	0.00

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31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	126,384.770	Local	100.539511	127,066.63	100.644818	127,199.72	133.09	0.00
Original Face:	10,547,657.000	Base	100.539511	127,066.63	100.644818	127,199.72	133.09	0.00
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5				5.500000	01 Sep 2034		
	133,525.880	Local	100.298219	133,924.08	99.514094	132,877.07	-1,047.01	0.00
Original Face:	17,500,000.000	Base	100.298219	133,924.08	99.514094	132,877.07	-1,047.01	0.00
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5				5.500000	01 Feb 2036		
	16,474.630	Local	102.002655	16,804.56	99.420987	16,379.24	-425.32	0.00
Original Face:	9,397,749.000	Base	102.002655	16,804.56	99.420987	16,379.24	-425.32	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6				6.000000	01 Jan 2054		
	764,789.590	Local	99.848592	763,631.64	99.713488	762,598.38	-1,033.26	0.02
Original Face:	4,303,991.000	Base	99.848592	763,631.64	99.713488	762,598.38	-1,033.26	0.02
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4				4.000000	01 Jan 2046		
	2,923,641.800	Local	104.101832	3,043,564.67	93.537746	2,734,708.64	-308,856.03	0.08
Original Face:	15,243,777.000	Base	104.101832	3,043,564.67	93.537746	2,734,708.64	-308,856.03	0.08
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3				3.000000	01 Nov 2036		
	393,188.740	Local	100.386723	394,709.29	91.983519	361,668.84	-33,040.45	0.01
Original Face:	4,744,826.000	Base	100.386723	394,709.29	91.983519	361,668.84	-33,040.45	0.01
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3				3.000000	01 Dec 2036		
	489,642.410	Local	100.404393	491,622.49	91.691241	448,959.20	-42,663.29	0.01
Original Face:	4,166,154.000	Base	100.404393	491,622.49	91.691241	448,959.20	-42,663.29	0.01
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5				3.500000	01 Apr 2047		
	1,656,359.300	Local	101.955361	1,688,747.11	90.555720	1,499,928.09	-188,819.02	0.04
Original Face:	10,000,000.000	Base	101.955361	1,688,747.11	90.555720	1,499,928.09	-188,819.02	0.04
3140FXYU0	FNMA POOL BF0722 FN 03/52 FIXED 3				3.000000	01 Mar 2052		
	12,101,857.590	Local	90.244217	10,921,226.61	85.874926	10,392,461.25	-528,765.36	0.30
Original Face:	16,494,696.000	Base	90.244217	10,921,226.61	85.874926	10,392,461.25	-528,765.36	0.30
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5				4.500000	01 May 2047		
	2,378,734.780	Local	106.303284	2,528,673.18	94.855070	2,256,350.54	-272,322.64	0.06
Original Face:	9,938,165.000	Base	106.303284	2,528,673.18	94.855070	2,256,350.54	-272,322.64	0.06

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3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,169,331.130	106.295634	1,242,947.94	94.857297	1,109,195.90	-133,752.04	0.03
	Original Face:	Base	6,864,195.000	106.295634	1,242,947.94	94.857297	1,109,195.90	-133,752.04	0.03
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	692,764.400	104.179487	721,718.40	95.472711	661,400.95	-60,317.45	0.02
	Original Face:	Base	11,668,342.000	104.179487	721,718.40	95.472711	661,400.95	-60,317.45	0.02
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	819,530.900	99.921749	818,889.61	96.692598	792,425.72	-26,463.89	0.02
	Original Face:	Base	10,000,000.000	99.921749	818,889.61	96.692598	792,425.72	-26,463.89	0.02
3140JC3R3	FNMA POOL BM8007 FN 04/56 FLOATING VAR					4.408000	01 Apr 2056		
		Local	9,630,919.800	98.404208	9,477,230.39	96.830164	9,325,635.44	-151,594.95	0.27
	Original Face:	Base	10,000,000.000	98.404208	9,477,230.39	96.830164	9,325,635.44	-151,594.95	0.27
3140JC5K6	FNMA POOL BM8049 FN 06/56 FLOATING VAR					4.553000	01 Jun 2056		
		Local	19,639,592.200	98.651959	19,374,842.44	97.789025	19,205,365.73	-169,476.71	0.55
	Original Face:	Base	20,000,000.000	98.651959	19,374,842.44	97.789025	19,205,365.73	-169,476.71	0.55
3140JC5Y6	FNMA POOL BM8062 FN 07/56 FLOATING VAR					4.235000	01 Jul 2056		
		Local	9,991,280.590	96.572010	9,648,780.54	95.945769	9,586,211.00	-62,569.54	0.27
	Original Face:	Base	10,007,269.000	96.572010	9,648,780.54	95.945769	9,586,211.00	-62,569.54	0.27
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.284000	01 Jun 2054		
		Local	11,712,885.570	97.903993	11,467,382.63	96.653177	11,320,876.02	-146,506.61	0.32
	Original Face:	Base	12,975,347.000	97.903993	11,467,382.63	96.653177	11,320,876.02	-146,506.61	0.32
3140JCM92	FNMA POOL BM7583 FN 11/54 FLOATING VAR					5.806000	01 Nov 2054		
		Local	6,134,978.500	101.120570	6,203,725.22	101.164957	6,206,448.36	2,723.14	0.18
	Original Face:	Base	10,000,000.000	101.120570	6,203,725.22	101.164957	6,206,448.36	2,723.14	0.18
3140JCN67	FNMA POOL BM7612 FN 11/54 FLOATING VAR					5.445000	01 Nov 2054		
		Local	6,774,371.600	100.798957	6,828,495.93	100.651844	6,818,529.93	-9,966.00	0.19
	Original Face:	Base	10,000,000.000	100.798957	6,828,495.93	100.651844	6,818,529.93	-9,966.00	0.19
3140JCPY4	FNMA POOL BM7638 FN 01/55 FLOATING VAR					5.287000	01 Jan 2055		
		Local	9,876,114.420	99.872520	9,863,524.38	99.834835	9,859,802.54	-3,721.84	0.28
	Original Face:	Base	13,252,121.000	99.872520	9,863,524.38	99.834835	9,859,802.54	-3,721.84	0.28

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3140JCPZ1	FNMA POOL BM7639 FN 12/54 FLOATING VAR				4.887000	01 Dec 2054		
	7,993,663.500	Local	99.641416	7,964,999.47	99.428499	7,947,979.63	-17,019.84	0.23
Original Face:	10,000,000.000	Base	99.641416	7,964,999.47	99.428499	7,947,979.63	-17,019.84	0.23
3140JCTH7	FNMA POOL BM7751 FN 06/55 FLOATING VAR				4.130000	01 Jun 2055		
	9,884,145.950	Local	95.772941	9,466,337.29	95.653156	9,454,497.54	-11,839.75	0.27
Original Face:	10,390,201.000	Base	95.772941	9,466,337.29	95.653156	9,454,497.54	-11,839.75	0.27
3140JCWY6	FNMA POOL BM7862 FN 10/55 FLOATING VAR				5.021000	01 Oct 2055		
	8,372,297.100	Local	101.229298	8,475,217.54	99.565176	8,335,892.34	-139,325.20	0.24
Original Face:	10,000,000.000	Base	101.229298	8,475,217.54	99.565176	8,335,892.34	-139,325.20	0.24
3140JCZK3	FNMA POOL BM7945 FN 03/56 FLOATING VAR				4.555000	01 Mar 2056		
	13,607,914.000	Local	99.059865	13,479,981.30	97.088126	13,211,668.69	-268,312.61	0.38
Original Face:	14,006,242.000	Base	99.059865	13,479,981.30	97.088126	13,211,668.69	-268,312.61	0.38
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5				2.500000	01 Feb 2051		
	7,374,409.230	Local	105.237594	7,760,650.83	83.656177	6,169,148.84	-1,591,501.99	0.18
Original Face:	12,784,918.000	Base	105.237594	7,760,650.83	83.656177	6,169,148.84	-1,591,501.99	0.18
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5				5.000000	01 Jun 2052		
	2,724,798.340	Local	98.567874	2,685,775.79	95.645164	2,606,137.84	-79,637.95	0.07
Original Face:	4,455,713.000	Base	98.567874	2,685,775.79	95.645164	2,606,137.84	-79,637.95	0.07
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5				6.500000	01 Jan 2053		
	7,521,546.550	Local	103.043904	7,750,495.21	103.669016	7,797,513.30	47,018.09	0.22
Original Face:	11,591,129.000	Base	103.043904	7,750,495.21	103.669016	7,797,513.30	47,018.09	0.22
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5				4.500000	01 Mar 2053		
	2,776,732.150	Local	96.630645	2,683,174.19	92.241316	2,561,294.28	-121,879.91	0.07
Original Face:	4,949,005.000	Base	96.630645	2,683,174.19	92.241316	2,561,294.28	-121,879.91	0.07
3140W1Z71	FNMA POOL FA1665 FN 01/51 FIXED VAR				4.000000	01 Jan 2051		
	8,826,992.900	Local	96.774737	8,542,299.17	94.345037	8,327,829.72	-214,469.45	0.24
Original Face:	10,000,000.000	Base	96.774737	8,542,299.17	94.345037	8,327,829.72	-214,469.45	0.24
3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR				2.000000	01 Aug 2042		
	6,659,435.930	Local	89.058218	5,930,774.94	86.020283	5,728,465.63	-202,309.31	0.16
Original Face:	7,000,000.000	Base	89.058218	5,930,774.94	86.020283	5,728,465.63	-202,309.31	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
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR				2.500000	01 Oct 2031		
	445,916.220	Local	100.320060	447,343.42	96.953977	432,333.51	-15,009.91	0.01
Original Face:	6,000,000.000	Base	100.320060	447,343.42	96.953977	432,333.51	-15,009.91	0.01
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5				5.500000	01 Aug 2039		
	267,420.060	Local	103.422574	276,572.71	101.061056	270,257.54	-6,315.17	0.01
Original Face:	9,100,000.000	Base	103.422574	276,572.71	101.061056	270,257.54	-6,315.17	0.01
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4				4.000000	01 Jan 2042		
	537,462.850	Local	102.956712	553,354.08	94.891951	510,008.98	-43,345.10	0.01
Original Face:	5,000,000.000	Base	102.956712	553,354.08	94.891951	510,008.98	-43,345.10	0.01
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3				3.000000	01 Apr 2043		
	1,324,102.430	Local	102.552748	1,357,903.43	88.468941	1,171,419.40	-186,484.03	0.03
Original Face:	7,000,000.000	Base	102.552748	1,357,903.43	88.468941	1,171,419.40	-186,484.03	0.03
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4				4.000000	01 Oct 2031		
	215,561.920	Local	102.529742	221,015.08	98.300392	211,898.21	-9,116.87	0.01
Original Face:	6,100,000.000	Base	102.529742	221,015.08	98.300392	211,898.21	-9,116.87	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3				3.000000	01 Sep 2028		
	232,290.870	Local	100.452218	233,341.33	98.587534	229,009.84	-4,331.49	0.01
Original Face:	9,500,000.000	Base	100.452218	233,341.33	98.587534	229,009.84	-4,331.49	0.01
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5				3.500000	01 Mar 2034		
	418,472.000	Local	101.532700	424,885.92	96.020450	401,818.70	-23,067.22	0.01
Original Face:	5,000,000.000	Base	101.532700	424,885.92	96.020450	401,818.70	-23,067.22	0.01
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4				4.000000	01 Mar 2034		
	661,185.730	Local	102.167887	675,519.49	97.527471	644,837.72	-30,681.77	0.02
Original Face:	7,899,440.000	Base	102.167887	675,519.49	97.527471	644,837.72	-30,681.77	0.02
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5				4.500000	01 Apr 2034		
	787,695.280	Local	103.312574	813,788.27	98.377672	774,916.28	-38,871.99	0.02
Original Face:	8,000,000.000	Base	103.312574	813,788.27	98.377672	774,916.28	-38,871.99	0.02
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3				3.000000	01 Oct 2031		
	701,655.540	Local	101.035455	708,920.87	96.642723	678,099.02	-30,821.85	0.02
Original Face:	6,000,000.000	Base	101.035455	708,920.87	96.642723	678,099.02	-30,821.85	0.02

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31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3				3.000000	01 Apr 2032		
	486,603.650	Local	101.142807	492,164.59	96.232167	468,269.24	-23,895.35	0.01
Original Face:	5,000,000.000	Base	101.142807	492,164.59	96.232167	468,269.24	-23,895.35	0.01
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4				4.000000	01 Mar 2033		
	285,338.950	Local	101.690828	290,163.54	98.313293	280,526.12	-9,637.42	0.01
Original Face:	5,000,000.000	Base	101.690828	290,163.54	98.313293	280,526.12	-9,637.42	0.01
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR				6.189000	01 Feb 2037		
	112,182.700	Local	101.897369	114,311.22	102.823761	115,350.47	1,039.25	0.00
Original Face:	5,000,000.000	Base	101.897369	114,311.22	102.823761	115,350.47	1,039.25	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR				5.750000	01 Sep 2032		
	83,101.050	Local	102.884500	85,498.10	99.948190	83,058.00	-2,440.10	0.00
Original Face:	3,262,241.000	Base	102.884500	85,498.10	99.948190	83,058.00	-2,440.10	0.00
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR				5.819000	01 Jan 2037		
	183,529.690	Local	101.886452	186,991.89	102.244486	187,648.99	657.10	0.01
Original Face:	6,271,091.000	Base	101.886452	186,991.89	102.244486	187,648.99	657.10	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25				5.250000	15 May 2050		
	10,000,000.000	Local	99.249332	9,924,933.15	88.624261	8,862,426.10	-1,062,507.05	0.25
		Base	99.249332	9,924,933.15	88.624261	8,862,426.10	-1,062,507.05	0.25
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95				5.950000	01 Feb 2038		
	5,000,000.000	Local	99.791713	4,989,585.63	103.124079	5,156,203.95	166,618.32	0.15
		Base	99.791713	4,989,585.63	103.124079	5,156,203.95	166,618.32	0.15
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3				5.300000	01 Apr 2053		
	5,000,000.000	Local	99.527336	4,976,366.79	89.279053	4,463,952.65	-512,414.14	0.13
		Base	99.527336	4,976,366.79	89.279053	4,463,952.65	-512,414.14	0.13
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6				6.000000	20 Aug 2046		
	738,264.930	Local	108.233066	799,046.77	104.627413	772,427.50	-26,619.27	0.02
Original Face:	8,707,929.000	Base	108.233066	799,046.77	104.627413	772,427.50	-26,619.27	0.02
36179XXS0	GNMA II POOL MA8789 G2 04/53 FIXED 5.5				5.500000	20 Apr 2053		
	4,887,913.750	Local	100.668394	4,920,584.28	98.441276	4,811,724.67	-108,859.61	0.14
Original Face:	11,977,799.000	Base	100.668394	4,920,584.28	98.441276	4,811,724.67	-108,859.61	0.14

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3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	3,548,739.600	104.441525	3,706,357.77	90.913097	3,226,269.07	-480,088.70	0.09
	Original Face:	Base	11,805,572.000	104.441525	3,706,357.77	90.913097	3,226,269.07	-480,088.70	0.09
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	560,103.900	100.000000	560,103.90	87.528936	490,252.98	-69,850.92	0.01
	Original Face:	Base	10,000,000.000	100.000000	560,103.90	87.528936	490,252.98	-69,850.92	0.01
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	4,410,998.020	109.914951	4,848,346.31	90.759543	4,003,401.64	-844,944.67	0.11
	Original Face:	Base	9,821,806.000	109.914951	4,848,346.31	90.759543	4,003,401.64	-844,944.67	0.11
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	9,541,406.930	105.716854	10,086,875.27	86.588980	8,261,806.94	-1,825,068.33	0.24
	Original Face:	Base	12,889,444.000	105.716854	10,086,875.27	86.588980	8,261,806.94	-1,825,068.33	0.24
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	7,690,003.900	107.858935	8,294,356.30	87.499448	6,728,710.96	-1,565,645.34	0.19
	Original Face:	Base	10,000,000.000	107.858935	8,294,356.30	87.499448	6,728,710.96	-1,565,645.34	0.19
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	7,104,912.440	105.373460	7,486,692.10	88.567270	6,292,626.98	-1,194,065.12	0.18
	Original Face:	Base	10,204,176.000	105.373460	7,486,692.10	88.567270	6,292,626.98	-1,194,065.12	0.18
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	9,060,353.090	107.598024	9,748,760.90	88.055661	7,978,153.80	-1,770,607.10	0.23
	Original Face:	Base	12,373,645.000	107.598024	9,748,760.90	88.055661	7,978,153.80	-1,770,607.10	0.23
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	593,340.840	106.303787	630,743.78	101.351068	601,357.28	-29,386.50	0.02
	Original Face:	Base	6,000,000.000	106.303787	630,743.78	101.351068	601,357.28	-29,386.50	0.02
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	7,696,597.660	100.329447	7,721,953.86	103.358851	7,955,114.91	233,161.05	0.23
	Original Face:	Base	10,422,298.000	100.329447	7,721,953.86	103.358851	7,955,114.91	233,161.05	0.23
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	2,459,716.150	97.964520	2,409,649.13	97.107687	2,388,573.46	-21,075.67	0.07
	Original Face:	Base	5,000,000.000	97.964520	2,409,649.13	97.107687	2,388,573.46	-21,075.67	0.07

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36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4				4.000000	20 Jan 2046		
	1,395,556.510	Local	104.345085	1,456,194.63	92.221667	1,287,005.48	-169,189.15	0.04
Original Face:	5,682,660.000	Base	104.345085	1,456,194.63	92.221667	1,287,005.48	-169,189.15	0.04
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5				4.500000	20 Mar 2047		
	493,370.270	Local	104.574637	515,940.17	93.658111	462,081.28	-53,858.89	0.01
Original Face:	5,271,946.000	Base	104.574637	515,940.17	93.658111	462,081.28	-53,858.89	0.01
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4				4.000000	20 Mar 2047		
	2,751,561.090	Local	104.408332	2,872,859.04	90.873128	2,500,429.63	-372,429.41	0.07
Original Face:	8,934,236.000	Base	104.408332	2,872,859.04	90.873128	2,500,429.63	-372,429.41	0.07
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5				5.500000	15 Oct 2033		
	50,038.380	Local	100.485108	50,281.12	100.929409	50,503.44	222.32	0.00
Original Face:	7,000,000.000	Base	100.485108	50,281.12	100.929409	50,503.44	222.32	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4				4.000000	20 Aug 2026		
	597.700	Local	100.038481	597.93	99.776228	596.36	-1.57	0.00
Original Face:	22,821,698.000	Base	100.038481	597.93	99.776228	596.36	-1.57	0.00
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5				3.500000	20 Nov 2041		
	77,626.100	Local	101.906975	79,106.41	86.792487	67,373.62	-11,732.79	0.00
Original Face:	5,000,000.000	Base	101.906975	79,106.41	86.792487	67,373.62	-11,732.79	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	252,509.770	Local	100.254422	253,152.21	98.651960	249,105.84	-4,046.37	0.01
Original Face:	13,640,889.000	Base	100.254422	253,152.21	98.651960	249,105.84	-4,046.37	0.01
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5				5.000000	20 Sep 2041		
	349,239.700	Local	105.770237	369,391.66	98.759753	344,908.27	-24,483.39	0.01
Original Face:	5,000,000.000	Base	105.770237	369,391.66	98.759753	344,908.27	-24,483.39	0.01
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4				4.000000	15 Jul 2045		
	1,251,399.400	Local	104.769223	1,311,081.43	92.580525	1,158,552.13	-152,529.30	0.03
Original Face:	10,000,000.000	Base	104.769223	1,311,081.43	92.580525	1,158,552.13	-152,529.30	0.03
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR				5.851000	20 Mar 2070		
	3,437,822.640	Local	105.573632	3,629,434.21	103.793030	3,568,220.28	-61,213.93	0.10
Original Face:	6,631,731.000	Base	105.573632	3,629,434.21	103.793030	3,568,220.28	-61,213.93	0.10

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3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR				6.394000	20 Apr 2070		
	4,539,487.170	Local	110.524048	5,017,224.98	104.636820	4,749,975.02	-267,249.96	0.14
Original Face:	10,005,856.000	Base	110.524048	5,017,224.98	104.636820	4,749,975.02	-267,249.96	0.14
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5				3.500000	20 May 2050		
	2,938,568.950	Local	105.682873	3,105,564.09	87.380732	2,567,743.06	-537,821.03	0.07
Original Face:	7,538,423.000	Base	105.682873	3,105,564.09	87.380732	2,567,743.06	-537,821.03	0.07
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR				6.637000	20 May 2070		
	2,100,743.100	Local	109.495269	2,300,214.30	103.854920	2,181,725.07	-118,489.23	0.06
Original Face:	10,000,000.000	Base	109.495269	2,300,214.30	103.854920	2,181,725.07	-118,489.23	0.06
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR				5.918000	20 Oct 2070		
	1,916,501.900	Local	107.752912	2,065,086.61	102.941060	1,972,867.37	-92,219.24	0.06
Original Face:	10,000,000.000	Base	107.752912	2,065,086.61	102.941060	1,972,867.37	-92,219.24	0.06
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE				4.481000	20 Jan 2071		
	860,939.450	Local	111.327729	958,464.34	99.162470	853,728.82	-104,735.52	0.02
Original Face:	6,168,892.000	Base	111.327729	958,464.34	99.162470	853,728.82	-104,735.52	0.02
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE				4.531000	20 Aug 2071		
	1,150,503.900	Local	108.934574	1,253,296.52	99.322090	1,142,704.52	-110,592.00	0.03
Original Face:	10,000,000.000	Base	108.934574	1,253,296.52	99.322090	1,142,704.52	-110,592.00	0.03
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR				5.456000	20 Feb 2072		
	9,789,466.900	Local	106.902702	10,465,204.63	103.902070	10,171,458.75	-293,745.88	0.29
Original Face:	10,000,000.000	Base	106.902702	10,465,204.63	103.902070	10,171,458.75	-293,745.88	0.29
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.493000	20 Oct 2067		
	1,708,430.220	Local	102.131463	1,744,844.78	99.250130	1,695,619.21	-49,225.57	0.05
Original Face:	18,000,000.000	Base	102.131463	1,744,844.78	99.250130	1,695,619.21	-49,225.57	0.05
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE				4.502000	20 Nov 2073		
	4,401,006.780	Local	96.577378	4,250,376.94	95.969840	4,223,639.17	-26,737.77	0.12
Original Face:	5,709,398.000	Base	96.577378	4,250,376.94	95.969840	4,223,639.17	-26,737.77	0.12
3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR				3.934000	20 Jun 2054		
	11,276,697.430	Local	97.183354	10,959,072.74	97.942822	11,044,715.69	85,642.95	0.32
Original Face:	13,363,186.000	Base	97.183354	10,959,072.74	97.942822	11,044,715.69	85,642.95	0.32

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3622AEGT7	GNMA II POOL 788410 G2 01/66 FIXED 3.5					3.500000	20 Jan 2066		
		Local	10,401,891.970	92.038557	9,573,751.30	86.899042	9,039,144.47	-534,606.83	0.26
Original Face:		Base	10,765,951.000	92.038557	9,573,751.30	86.899042	9,039,144.47	-534,606.83	0.26
3622AEHB5	GNMA II POOL 788426 G2 01/66 FIXED 4					4.000000	20 Jan 2066		
		Local	9,362,026.470	94.592760	8,855,799.21	90.954571	8,515,191.01	-340,608.20	0.24
Original Face:		Base	9,626,561.000	94.592760	8,855,799.21	90.954571	8,515,191.01	-340,608.20	0.24
3622AEK62	GNMA II POOL 788517 G2 07/52 FIXED 2.5					2.500000	20 Jul 2052		
		Local	9,735,734.600	86.183853	8,390,631.19	83.976610	8,175,739.88	-214,891.31	0.23
Original Face:		Base	10,000,000.000	86.183853	8,390,631.19	83.976610	8,175,739.88	-214,891.31	0.23
3622AESA5	GNMA II POOL 788713 G2 05/66 FIXED 4					4.000000	20 May 2066		
		Local	12,560,884.360	93.228126	11,710,277.10	90.954444	11,424,682.53	-285,594.57	0.33
Original Face:		Base	12,571,195.000	93.228126	11,710,277.10	90.954444	11,424,682.53	-285,594.57	0.33
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	50,776.430	100.469489	51,014.82	99.742774	50,645.82	-369.00	0.00
Original Face:		Base	7,322,535.000	100.469489	51,014.82	99.742774	50,645.82	-369.00	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	255,637.270	103.487496	264,552.61	99.352856	253,982.93	-10,569.68	0.01
Original Face:		Base	8,800,000.000	103.487496	264,552.61	99.352856	253,982.93	-10,569.68	0.01
362970AC9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A3					3.840000	16 May 2031		
		Local	5,750,000.000	99.991313	5,749,500.50	98.730880	5,677,025.60	-72,474.90	0.16
Original Face:		Base	5,750,000.000	99.991313	5,749,500.50	98.730880	5,677,025.60	-72,474.90	0.16
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028		
		Local	5,000,000.000	99.951811	4,997,590.57	100.108631	5,005,431.55	7,840.98	0.14
		Base		99.951811	4,997,590.57	100.108631	5,005,431.55	7,840.98	0.14
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					4.448330	10 Sep 2027		
		Local	10,000,000.000	99.910183	9,991,018.29	100.028229	10,002,822.90	11,804.61	0.29
		Base		99.910183	9,991,018.29	100.028229	10,002,822.90	11,804.61	0.29
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	99.740811	9,974,081.10	-25,918.90	0.29
		Base		100.000000	10,000,000.00	99.740811	9,974,081.10	-25,918.90	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
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	239,762.180	104.604629	250,802.34	95.299010	228,490.98	-22,311.36	0.01
Original Face:		Base	2,500,000.000	104.604629	250,802.34	95.299010	228,490.98	-22,311.36	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	1,893,231.530	104.458952	1,977,649.81	92.402870	1,749,400.27	-228,249.54	0.05
Original Face:		Base	8,000,000.000	104.458952	1,977,649.81	92.402870	1,749,400.27	-228,249.54	0.05
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					4.898380	20 Apr 2067		
		Local	1,689,455.330	103.086970	1,741,608.31	100.891970	1,704,524.76	-37,083.55	0.05
Original Face:		Base	10,000,000.000	103.086970	1,741,608.31	100.891970	1,704,524.76	-37,083.55	0.05
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	110,228.410	102.395544	112,868.98	95.298810	105,046.36	-7,822.62	0.00
Original Face:		Base	10,000,000.000	102.395544	112,868.98	95.298810	105,046.36	-7,822.62	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					4.727140	20 Dec 2066		
		Local	1,784,574.210	100.886280	1,800,390.54	100.738410	1,797,751.68	-2,638.86	0.05
Original Face:		Base	10,000,000.000	100.886280	1,800,390.54	100.738410	1,797,751.68	-2,638.86	0.05
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.644500	20 Aug 2034		
		Local	180,137.280	103.995847	187,335.29	100.837900	181,646.65	-5,688.64	0.01
Original Face:		Base	5,000,000.000	103.995847	187,335.29	100.837900	181,646.65	-5,688.64	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.776660	20 Apr 2037		
		Local	409,981.280	105.191310	431,264.68	100.998810	414,076.21	-17,188.47	0.01
Original Face:		Base	10,000,000.000	105.191310	431,264.68	100.998810	414,076.21	-17,188.47	0.01
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	3,281,314.560	96.966803	3,181,785.81	93.660050	3,073,280.86	-108,504.95	0.09
Original Face:		Base	5,429,000.000	96.966803	3,181,785.81	93.660050	3,073,280.86	-108,504.95	0.09
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	772,160.690	100.826077	778,539.33	98.006990	756,771.45	-21,767.88	0.02
Original Face:		Base	3,000,000.000	100.826077	778,539.33	98.006990	756,771.45	-21,767.88	0.02
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,056,098.000	96.520899	1,019,355.28	87.415520	923,193.56	-96,161.72	0.03
Original Face:		Base	2,000,000.000	96.520899	1,019,355.28	87.415520	923,193.56	-96,161.72	0.03

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38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					5.993830	20 Nov 2042		
		Local	764,891.450	109.936479	840,894.73	98.495020	753,379.99	-87,514.74	0.02
Original Face:		Base	5,010,613.000	109.936479	840,894.73	98.495020	753,379.99	-87,514.74	0.02
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,598,988.020	101.184724	1,617,931.61	97.283477	1,555,551.14	-62,380.47	0.04
Original Face:		Base	6,068,715.000	101.184724	1,617,931.61	97.283477	1,555,551.14	-62,380.47	0.04
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	103,324.610	101.707367	105,088.74	99.403266	102,708.04	-2,380.70	0.00
Original Face:		Base	23,575,000.000	101.707367	105,088.74	99.403266	102,708.04	-2,380.70	0.00
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					4.735710	20 Aug 2069		
		Local	4,729,509.370	102.361373	4,841,190.75	101.071640	4,780,192.68	-60,998.07	0.14
Original Face:		Base	10,000,000.000	102.361373	4,841,190.75	101.071640	4,780,192.68	-60,998.07	0.14
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	168,689.990	100.237661	169,090.90	99.718370	168,214.91	-875.99	0.00
Original Face:		Base	11,000,000.000	100.237661	169,090.90	99.718370	168,214.91	-875.99	0.00
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.486610	20 Jul 2070		
		Local	14,268,489.160	115.044798	16,415,154.53	88.436586	12,618,564.69	-3,796,589.84	0.36
Original Face:		Base	13,083,197.000	115.044798	16,415,154.53	88.436586	12,618,564.69	-3,796,589.84	0.36
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.735710	20 Aug 2070		
		Local	2,906,079.900	103.284167	3,001,520.43	100.989760	2,934,843.12	-66,677.31	0.08
Original Face:		Base	5,000,000.000	103.284167	3,001,520.43	100.989760	2,934,843.12	-66,677.31	0.08
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.885710	20 Aug 2070		
		Local	2,908,243.870	104.193683	3,030,206.40	101.357170	2,947,713.68	-82,492.72	0.08
Original Face:		Base	5,000,000.000	104.193683	3,030,206.40	101.357170	2,947,713.68	-82,492.72	0.08
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					4.785710	20 Sep 2070		
		Local	5,951,201.690	103.908621	6,183,811.59	101.129770	6,018,436.58	-165,375.01	0.17
Original Face:		Base	10,000,000.000	103.908621	6,183,811.59	101.129770	6,018,436.58	-165,375.01	0.17
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.614860	20 Jun 2048		
		Local	1,518,252.320	105.091130	1,595,548.52	100.298020	1,522,777.02	-72,771.50	0.04
Original Face:		Base	10,000,000.000	105.091130	1,595,548.52	100.298020	1,522,777.02	-72,771.50	0.04

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38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA				4.000000	20 May 2051		
	9,611,204.070	Local	98.464834	9,463,656.18	96.695580	9,293,609.52	-170,046.66	0.27
Original Face:	10,000,000.000	Base	98.464834	9,463,656.18	96.695580	9,293,609.52	-170,046.66	0.27
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P				5.000000	20 Jul 2055		
	7,438,243.070	Local	99.825450	7,425,259.64	98.371820	7,317,135.08	-108,124.56	0.21
Original Face:	8,000,000.000	Base	99.825450	7,425,259.64	98.371820	7,317,135.08	-108,124.56	0.21
38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD				4.500000	20 Jul 2051		
	9,279,530.580	Local	99.846505	9,265,287.00	98.072550	9,100,672.27	-164,614.73	0.26
Original Face:	10,000,000.000	Base	99.846505	9,265,287.00	98.072550	9,100,672.27	-164,614.73	0.26
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA				4.387330	20 Feb 2049		
	1,495,815.270	Local	103.677788	1,550,828.19	93.482680	1,398,328.20	-152,499.99	0.04
Original Face:	10,000,000.000	Base	103.677788	1,550,828.19	93.482680	1,398,328.20	-152,499.99	0.04
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE				3.000000	20 Aug 2049		
	533,590.310	Local	101.475094	541,461.27	87.782460	468,398.70	-73,062.57	0.01
Original Face:	10,000,000.000	Base	101.475094	541,461.27	87.782460	468,398.70	-73,062.57	0.01
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA				5.775660	20 Jun 2034		
	120,788.670	Local	102.681154	124,027.20	101.232990	122,277.98	-1,749.22	0.00
Original Face:	6,317,173.000	Base	102.681154	124,027.20	101.232990	122,277.98	-1,749.22	0.00
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA				4.798160	20 Dec 2041		
	589,892.000	Local	103.561582	610,901.49	98.613810	581,714.98	-29,186.51	0.02
Original Face:	11,457,930.000	Base	103.561582	610,901.49	98.613810	581,714.98	-29,186.51	0.02
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT				5.447180	20 Jan 2050		
	2,322,757.150	Local	110.893890	2,575,795.77	101.877810	2,366,374.12	-209,421.65	0.07
Original Face:	8,141,884.000	Base	110.893890	2,575,795.77	101.877810	2,366,374.12	-209,421.65	0.07
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE				1.500000	20 Apr 2051		
	3,971,784.450	Local	100.273826	3,982,660.23	77.949190	3,095,973.81	-886,686.42	0.09
Original Face:	10,000,000.000	Base	100.273826	3,982,660.23	77.949190	3,095,973.81	-886,686.42	0.09
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE				2.000000	20 May 2051		
	4,382,532.170	Local	102.223343	4,479,970.89	80.777900	3,540,117.45	-939,853.44	0.10
Original Face:	10,000,000.000	Base	102.223343	4,479,970.89	80.777900	3,540,117.45	-939,853.44	0.10

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38383BWW8	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 EB					4.500000	20 May 2055		
		Local	9,627,025.880	99.351944	9,564,637.40	96.772190	9,316,283.78	-248,353.62	0.27
Original Face:		Base	10,000,000.000	99.351944	9,564,637.40	96.772190	9,316,283.78	-248,353.62	0.27
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	2,599,649.820	104.650976	2,720,558.91	101.522480	2,639,228.97	-81,329.94	0.08
Original Face:		Base	10,000,000.000	104.650976	2,720,558.91	101.522480	2,639,228.97	-81,329.94	0.08
38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA					3.000000	16 Jan 2044		
		Local	5,462,115.930	95.843437	5,235,079.62	96.508060	5,271,382.12	36,302.50	0.15
Original Face:		Base	10,000,000.000	95.843437	5,235,079.62	96.508060	5,271,382.12	36,302.50	0.15
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	5,608,676.650	99.143121	5,560,617.08	99.178130	5,562,580.62	1,963.54	0.16
Original Face:		Base	10,000,000.000	99.143121	5,560,617.08	99.178130	5,562,580.62	1,963.54	0.16
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	4,104,435.830	100.670202	4,131,943.83	99.622320	4,088,934.20	-43,009.63	0.12
Original Face:		Base	9,550,638.000	100.670202	4,131,943.83	99.622320	4,088,934.20	-43,009.63	0.12
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	3,232,747.300	102.673825	3,319,185.32	101.991040	3,297,112.59	-22,072.73	0.09
Original Face:		Base	20,000,000.000	102.673825	3,319,185.32	101.991040	3,297,112.59	-22,072.73	0.09
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	3,756,526.630	98.020878	3,682,180.40	96.540770	3,626,579.73	-55,600.67	0.10
Original Face:		Base	6,000,000.000	98.020878	3,682,180.40	96.540770	3,626,579.73	-55,600.67	0.10
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	2,806,711.730	98.339011	2,760,092.55	97.340730	2,732,073.69	-28,018.86	0.08
Original Face:		Base	5,000,000.000	98.339011	2,760,092.55	97.340730	2,732,073.69	-28,018.86	0.08
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	2,728,915.190	101.358323	2,765,982.66	100.008210	2,729,139.23	-36,843.43	0.08
Original Face:		Base	10,000,000.000	101.358323	2,765,982.66	100.008210	2,729,139.23	-36,843.43	0.08
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	2,773,777.250	100.584671	2,789,994.71	100.004810	2,773,910.67	-16,084.04	0.08
Original Face:		Base	10,000,000.000	100.584671	2,789,994.71	100.004810	2,773,910.67	-16,084.04	0.08

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38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042		
		Local	2,682,512.860	99.887442	2,679,493.47	99.981710	2,682,022.23	2,528.76	0.08
Original Face:		Base	10,000,000.000	99.887442	2,679,493.47	99.981710	2,682,022.23	2,528.76	0.08
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048		
		Local	5,661,016.590	99.838943	5,651,899.12	99.725350	5,645,468.61	-6,430.51	0.16
Original Face:		Base	10,000,000.000	99.838943	5,651,899.12	99.725350	5,645,468.61	-6,430.51	0.16
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	3,373,062.430	99.628050	3,360,516.33	100.107910	3,376,702.30	16,185.97	0.10
Original Face:		Base	10,000,000.000	99.628050	3,360,516.33	100.107910	3,376,702.30	16,185.97	0.10
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
		Local	7,451,127.220	93.925678	6,998,521.74	90.631520	6,753,069.86	-245,451.88	0.19
Original Face:		Base	10,966,749.000	93.925678	6,998,521.74	90.631520	6,753,069.86	-245,451.88	0.19
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	5,573,796.110	99.859238	5,565,950.33	100.008240	5,574,255.39	8,305.06	0.16
Original Face:		Base	20,000,000.000	99.859238	5,565,950.33	100.008240	5,574,255.39	8,305.06	0.16
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
		Local	3,916,127.820	101.374175	3,969,942.26	100.228220	3,925,065.21	-44,877.05	0.11
Original Face:		Base	5,000,000.000	101.374175	3,969,942.26	100.228220	3,925,065.21	-44,877.05	0.11
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	2,725,495.820	99.977753	2,724,889.49	100.004490	2,725,618.19	728.70	0.08
Original Face:		Base	10,000,000.000	99.977753	2,724,889.49	100.004490	2,725,618.19	728.70	0.08
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
		Local	387,439.520	99.820677	386,744.75	99.914390	387,107.83	363.08	0.01
Original Face:		Base	10,394,000.000	99.820677	386,744.75	99.914390	387,107.83	363.08	0.01
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	388,027.060	101.441209	393,619.34	101.170860	392,570.31	-1,049.03	0.01
Original Face:		Base	10,000,000.000	101.441209	393,619.34	101.170860	392,570.31	-1,049.03	0.01
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	2,043,078.870	99.843535	2,039,882.16	100.540660	2,054,124.98	14,242.82	0.06
Original Face:		Base	10,000,000.000	99.843535	2,039,882.16	100.540660	2,054,124.98	14,242.82	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
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ				6.000000	20 Sep 2053		
	3,554,670.410	Local	99.974611	3,553,767.93	99.523850	3,537,744.85	-16,023.08	0.10
Original Face:	3,000,221.000	Base	99.974611	3,553,767.93	99.523850	3,537,744.85	-16,023.08	0.10
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD				6.000000	20 Apr 2049		
	2,563,442.030	Local	100.840844	2,584,996.58	100.505190	2,576,392.28	-8,604.30	0.07
Original Face:	9,000,000.000	Base	100.840844	2,584,996.58	100.505190	2,576,392.28	-8,604.30	0.07
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044		
	2,059,356.840	Local	98.817729	2,035,009.67	99.659900	2,052,352.97	17,343.30	0.06
Original Face:	10,000,000.000	Base	98.817729	2,035,009.67	99.659900	2,052,352.97	17,343.30	0.06
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD				4.500000	20 Dec 2053		
	5,953,695.090	Local	97.275373	5,791,479.13	97.164100	5,784,854.25	-6,624.88	0.17
Original Face:	10,000,000.000	Base	97.275373	5,791,479.13	97.164100	5,784,854.25	-6,624.88	0.17
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH				5.500000	20 Oct 2048		
	1,059,366.600	Local	99.970345	1,059,052.45	99.855700	1,057,837.93	-1,214.52	0.03
Original Face:	10,000,000.000	Base	99.970345	1,059,052.45	99.855700	1,057,837.93	-1,214.52	0.03
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA				5.000000	20 Feb 2039		
	759,648.980	Local	99.269555	754,100.16	99.658560	757,055.23	2,955.07	0.02
Original Face:	5,000,000.000	Base	99.269555	754,100.16	99.658560	757,055.23	2,955.07	0.02
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA				4.500000	20 Dec 2049		
	7,591,871.090	Local	99.415560	7,547,501.17	98.973320	7,513,926.87	-33,574.30	0.21
Original Face:	10,000,000.000	Base	99.415560	7,547,501.17	98.973320	7,513,926.87	-33,574.30	0.21
38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC				5.000000	20 Jul 2053		
	5,846,883.970	Local	99.787687	5,834,470.28	98.748270	5,773,696.77	-60,773.51	0.17
Original Face:	6,853,948.000	Base	99.787687	5,834,470.28	98.748270	5,773,696.77	-60,773.51	0.17
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E				4.500000	20 Jan 2050		
	8,030,334.700	Local	99.893013	8,021,743.27	99.008970	7,950,751.67	-70,991.60	0.23
Original Face:	12,204,830.000	Base	99.893013	8,021,743.27	99.008970	7,950,751.67	-70,991.60	0.23
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D				4.500000	20 Dec 2050		
	2,557,222.650	Local	99.560819	2,545,991.82	99.644910	2,548,142.21	2,150.39	0.07
Original Face:	5,000,000.000	Base	99.560819	2,545,991.82	99.644910	2,548,142.21	2,150.39	0.07

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38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD				5.000000	20 Jan 2052		
	5,641,841.060	Local	99.788938	5,629,933.29	98.997540	5,585,283.86	-44,649.43	0.16
Original Face:	8,288,360.000	Base	99.788938	5,629,933.29	98.997540	5,585,283.86	-44,649.43	0.16
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA				5.000000	20 Dec 2051		
	2,047,663.670	Local	99.683301	2,041,178.74	99.672570	2,040,959.00	-219.74	0.06
Original Face:	5,000,000.000	Base	99.683301	2,041,178.74	99.672570	2,040,959.00	-219.74	0.06
38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D				4.500000	20 Dec 2051		
	2,250,084.450	Local	99.427913	2,237,212.00	99.247900	2,233,161.56	-4,050.44	0.06
Original Face:	4,974,099.000	Base	99.427913	2,237,212.00	99.247900	2,233,161.56	-4,050.44	0.06
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA				5.000000	20 Jul 2050		
	2,829,371.770	Local	100.000000	2,829,371.77	99.315310	2,809,999.34	-19,372.43	0.08
Original Face:	10,000,000.000	Base	100.000000	2,829,371.77	99.315310	2,809,999.34	-19,372.43	0.08
38384WEC5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 151 HA				4.000000	20 Jul 2053		
	6,671,563.180	Local	98.416673	6,565,930.52	97.574950	6,509,774.44	-56,156.08	0.19
Original Face:	10,000,000.000	Base	98.416673	6,565,930.52	97.574950	6,509,774.44	-56,156.08	0.19
38385BYW4	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 12 CA				5.000000	20 Mar 2050		
	5,215,447.900	Local	98.258357	5,124,613.44	99.784430	5,204,204.96	79,591.52	0.15
Original Face:	10,000,000.000	Base	98.258357	5,124,613.44	99.784430	5,204,204.96	79,591.52	0.15
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA				5.000000	20 Aug 2052		
	10,542,606.920	Local	99.694937	10,510,445.31	99.254400	10,464,001.24	-46,444.07	0.30
Original Face:	15,000,000.000	Base	99.694937	10,510,445.31	99.254400	10,464,001.24	-46,444.07	0.30
38385FBJ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 69 CZ				5.000000	20 Apr 2055		
	10,454,107.040	Local	92.312500	9,650,447.56	89.662250	9,373,387.59	-277,059.97	0.27
Original Face:	9,822,000.000	Base	92.312500	9,650,447.56	89.662250	9,373,387.59	-277,059.97	0.27
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY				4.500000	20 Nov 2055		
	9,690,231.490	Local	98.388621	9,534,085.13	96.256610	9,327,488.33	-206,596.80	0.27
Original Face:	10,000,000.000	Base	98.388621	9,534,085.13	96.256610	9,327,488.33	-206,596.80	0.27
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP				4.500000	20 Oct 2055		
	9,454,664.790	Local	99.614133	9,418,182.40	96.903460	9,161,897.31	-256,285.09	0.26
Original Face:	10,000,000.000	Base	99.614133	9,418,182.40	96.903460	9,161,897.31	-256,285.09	0.26

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38385HND5	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 169 MV					6.000000	20 Aug 2036		
		Local	18,272,491.490	102.794623	18,783,138.76	100.275370	18,322,808.45	-460,330.31	0.52
	Original Face:	Base	20,107,000.000	102.794623	18,783,138.76	100.275370	18,322,808.45	-460,330.31	0.52
38385LV70	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 10 HP					4.500000	20 Dec 2055		
		Local	9,493,739.610	99.875953	9,481,962.94	96.444360	9,156,176.41	-325,786.53	0.26
	Original Face:	Base	10,000,000.000	99.875953	9,481,962.94	96.444360	9,156,176.41	-325,786.53	0.26
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4					4.000000	16 Mar 2029		
		Local	10,000,000.000	99.851959	9,985,195.93	98.099797	9,809,979.70	-175,216.23	0.28
		Base		99.851959	9,985,195.93	98.099797	9,809,979.70	-175,216.23	0.28
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5					4.500000	15 Jan 2034		
		Local	10,000,000.000	99.342375	9,934,237.51	95.821921	9,582,192.10	-352,045.41	0.27
		Base		99.342375	9,934,237.51	95.821921	9,582,192.10	-352,045.41	0.27
458140CN8	INTEL CORP SR UNSECURED 02/31 5					5.000000	21 Feb 2031		
		Local	5,000,000.000	99.746898	4,987,344.88	99.584534	4,979,226.70	-8,118.18	0.14
		Base		99.746898	4,987,344.88	99.584534	4,979,226.70	-8,118.18	0.14
458140CR9	INTEL CORP SR UNSECURED 08/33 5					5.000000	15 Aug 2033		
		Local	7,000,000.000	99.936924	6,995,584.65	97.033277	6,792,329.39	-203,255.26	0.19
		Base		99.936924	6,995,584.65	97.033277	6,792,329.39	-203,255.26	0.19
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	103.073596	10,307,359.61	102.697714	10,269,771.40	-37,588.21	0.29
		Base		103.073596	10,307,359.61	102.697714	10,269,771.40	-37,588.21	0.29
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.546309	4,977,315.47	106.816024	5,340,801.20	363,485.73	0.15
		Base		99.546309	4,977,315.47	106.816024	5,340,801.20	363,485.73	0.15
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	99.173324	4,958,666.22	101.489866	5,074,493.30	115,827.08	0.15
		Base		99.173324	4,958,666.22	101.489866	5,074,493.30	115,827.08	0.15
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.989494	9,998,949.35	96.622994	9,662,299.40	-336,649.95	0.28
		Base		99.989494	9,998,949.35	96.622994	9,662,299.40	-336,649.95	0.28

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478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.532081	7,464,906.04	67.626943	5,072,020.73	-2,392,885.31	0.15
		Base	99.532081	7,464,906.04	67.626943	5,072,020.73	-2,392,885.31	0.15
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.873447	998,734.47	100.013674	1,000,136.74	1,402.27	0.03
		Base	99.873447	998,734.47	100.013674	1,000,136.74	1,402.27	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.963016	9,996,301.55	98.503895	9,850,389.50	-145,912.05	0.28
		Base	99.963016	9,996,301.55	98.503895	9,850,389.50	-145,912.05	0.28
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.952304	9,995,230.44	101.357274	10,135,727.40	140,496.96	0.29
		Base	99.952304	9,995,230.44	101.357274	10,135,727.40	140,496.96	0.29
49327M3H5	KEYBANK NATIONAL ASSN SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.660833	4,983,041.64	97.249294	4,862,464.70	-120,576.94	0.14
		Base	99.660833	4,983,041.64	97.249294	4,862,464.70	-120,576.94	0.14
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.749122	3,989,964.87	61.844529	2,473,781.16	-1,516,183.71	0.07
		Base	99.749122	3,989,964.87	61.844529	2,473,781.16	-1,516,183.71	0.07
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.750267	14,962,540.01	100.089287	15,013,393.05	50,853.04	0.43
		Base	99.750267	14,962,540.01	100.089287	15,013,393.05	50,853.04	0.43
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	99.021149	14,853,172.39	53.744051	8,061,607.65	-6,791,564.74	0.23
		Base	99.021149	14,853,172.39	53.744051	8,061,607.65	-6,791,564.74	0.23
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.754305	9,975,430.51	97.533236	9,753,323.60	-222,106.91	0.28
		Base	99.754305	9,975,430.51	97.533236	9,753,323.60	-222,106.91	0.28
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.983809	4,999,190.46	94.622741	4,731,137.05	-268,053.41	0.14
		Base	99.983809	4,999,190.46	94.622741	4,731,137.05	-268,053.41	0.14

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548661EW3	LOWE S COS INC SR UNSECURED 10/32 4.5				4.500000	15 Oct 2032		
	20,000,000.000	Local	99.805375	19,961,074.95	96.398930	19,279,786.00	-681,288.95	0.55
		Base	99.805375	19,961,074.95	96.398930	19,279,786.00	-681,288.95	0.55
548661EX1	LOWE S COS INC SR UNSECURED 10/35 4.85				4.850000	15 Oct 2035		
	15,000,000.000	Local	99.776822	14,966,523.27	95.316948	14,297,542.20	-668,981.07	0.41
		Base	99.776822	14,966,523.27	95.316948	14,297,542.20	-668,981.07	0.41
57636QBH6	MASTERCARD INC SR UNSECURED 06/28 VAR				4.019644	08 Jun 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.075600	10,007,560.00	7,560.00	0.29
		Base	100.000000	10,000,000.00	100.075600	10,007,560.00	7,560.00	0.29
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.953835	4,997,691.73	97.925992	4,896,299.60	-101,392.13	0.14
		Base	99.953835	4,997,691.73	97.925992	4,896,299.60	-101,392.13	0.14
579780AV9	MCCORMICK + CO SR UNSECURED 02/29 4.15				4.150000	15 Feb 2029		
	7,000,000.000	Local	99.937338	6,995,613.63	98.401160	6,888,081.20	-107,532.43	0.20
		Base	99.937338	6,995,613.63	98.401160	6,888,081.20	-107,532.43	0.20
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3				6.300000	01 Mar 2038		
	5,000,000.000	Local	99.819379	4,990,968.95	106.030072	5,301,503.60	310,534.65	0.15
		Base	99.819379	4,990,968.95	106.030072	5,301,503.60	310,534.65	0.15
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5				3.500000	01 Jul 2027		
	5,000,000.000	Local	101.595064	5,079,753.21	99.279033	4,963,951.65	-115,801.56	0.14
		Base	101.595064	5,079,753.21	99.279033	4,963,951.65	-115,801.56	0.14
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6				4.600000	15 May 2030		
	25,000,000.000	Local	99.885858	24,971,464.46	99.519540	24,879,885.00	-91,579.46	0.71
		Base	99.885858	24,971,464.46	99.519540	24,879,885.00	-91,579.46	0.71
58933YBZ7	MERCK + CO INC SR UNSECURED 12/35 4.75				4.750000	04 Dec 2035		
	10,000,000.000	Local	99.701507	9,970,150.67	95.786031	9,578,603.10	-391,547.57	0.27
		Base	99.701507	9,970,150.67	95.786031	9,578,603.10	-391,547.57	0.27
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375				6.375000	15 Feb 2028		
	10,000,000.000	Local	103.410123	10,341,012.26	101.935358	10,193,535.80	-147,476.46	0.29
		Base	103.410123	10,341,012.26	101.935358	10,193,535.80	-147,476.46	0.29

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609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875				1.875000	15 Oct 2032		
	16,500,000.000	Local	99.878452	16,479,944.55	84.235061	13,898,785.07	-2,581,159.48	0.40
		Base	99.878452	16,479,944.55	84.235061	13,898,785.07	-2,581,159.48	0.40
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05				3.050000	25 Apr 2027		
	10,000,000.000	Local	99.985012	9,998,501.22	99.070217	9,907,021.70	-91,479.52	0.28
		Base	99.985012	9,998,501.22	99.070217	9,907,021.70	-91,479.52	0.28
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	15,000,000.000	Local	99.993769	14,999,065.37	100.666598	15,099,989.70	100,924.33	0.43
		Base	99.993769	14,999,065.37	100.666598	15,099,989.70	100,924.33	0.43
63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15				4.150000	25 Aug 2028		
	5,000,000.000	Local	99.921399	4,996,069.94	99.007346	4,950,367.30	-45,702.64	0.14
		Base	99.921399	4,996,069.94	99.007346	4,950,367.30	-45,702.64	0.14
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.869971	4,993,498.56	93.860874	4,693,043.70	-300,454.86	0.13
		Base	99.869971	4,993,498.56	93.860874	4,693,043.70	-300,454.86	0.13
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6				3.600000	01 May 2030		
	7,000,000.000	Local	99.862354	6,990,364.76	95.318049	6,672,263.43	-318,101.33	0.19
		Base	99.862354	6,990,364.76	95.318049	6,672,263.43	-318,101.33	0.19
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4				5.400000	30 Jun 2033		
	5,000,000.000	Local	99.722903	4,986,145.17	100.564666	5,028,233.30	42,088.13	0.14
		Base	99.722903	4,986,145.17	100.564666	5,028,233.30	42,088.13	0.14
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3				4.910000	15 Nov 2027		
	715,206.260	Local	100.000000	715,206.26	100.078480	715,767.55	561.29	0.02
Original Face:	9,190,000.000	Base	100.000000	715,206.26	100.078480	715,767.55	561.29	0.02
65490DAE1	NISSAN AUTO RECEIVABLES OWNER NAROT 2025 B A4				4.020000	15 May 2031		
	16,900,000.000	Local	99.999620	16,899,935.78	98.326550	16,617,186.95	-282,748.83	0.48
Original Face:	16,900,000.000	Base	99.999620	16,899,935.78	98.326550	16,617,186.95	-282,748.83	0.48
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15				3.150000	01 Jun 2027		
	5,000,000.000	Local	99.987267	4,999,363.34	98.962941	4,948,147.05	-51,216.29	0.14
		Base	99.987267	4,999,363.34	98.962941	4,948,147.05	-51,216.29	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
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	5,000,000.000	Local	99.857927	4,992,896.33	90.262661	4,513,133.05	-479,763.28	0.13
		Base	99.857927	4,992,896.33	90.262661	4,513,133.05	-479,763.28	0.13
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.972782	4,998,639.12	99.792414	4,989,620.70	-9,018.42	0.14
		Base	99.972782	4,998,639.12	99.792414	4,989,620.70	-9,018.42	0.14
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125				6.125000	02 Nov 2032		
	10,000,000.000	Local	99.754315	9,975,431.49	105.545656	10,554,565.60	579,134.11	0.30
		Base	99.754315	9,975,431.49	105.545656	10,554,565.60	579,134.11	0.30
666807BK7	NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2				3.200000	01 Feb 2027		
	20,000,000.000	Local	99.589814	19,917,962.79	99.457049	19,891,409.80	-26,552.99	0.57
		Base	99.589814	19,917,962.79	99.457049	19,891,409.80	-26,552.99	0.57
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5				5.000000	01 Jun 2033		
	5,000,000.000	Local	99.654518	4,982,725.91	97.911004	4,895,550.20	-87,175.71	0.14
		Base	99.654518	4,982,725.91	97.911004	4,895,550.20	-87,175.71	0.14
68389XDK8	ORACLE CORP SR UNSECURED 09/32 4.8				4.800000	26 Sep 2032		
	5,000,000.000	Local	99.968652	4,998,432.59	91.903231	4,595,161.55	-403,271.04	0.13
		Base	99.968652	4,998,432.59	91.903231	4,595,161.55	-403,271.04	0.13
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	103.914414	5,195,720.69	93.444645	4,672,232.25	-523,488.44	0.13
		Base	103.914414	5,195,720.69	93.444645	4,672,232.25	-523,488.44	0.13
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75				6.750000	15 Dec 2027		
	3,000,000.000	Local	102.899240	3,086,977.20	102.867984	3,086,039.52	-937.68	0.09
		Base	102.899240	3,086,977.20	102.867984	3,086,039.52	-937.68	0.09
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	20,000,000.000	Local	99.875650	19,975,130.04	88.961028	17,792,205.60	-2,182,924.44	0.51
		Base	99.875650	19,975,130.04	88.961028	17,792,205.60	-2,182,924.44	0.51
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A				4.260000	20 Sep 2030		
	5,000,000.000	Local	99.995352	4,999,767.60	99.991880	4,999,594.00	-173.60	0.14
Original Face:	5,000,000.000	Base	99.995352	4,999,767.60	99.991880	4,999,594.00	-173.60	0.14

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25				5.250000	01 Apr 2053		
	5,000,000.000	Local	99.333145	4,966,657.27	87.332692	4,366,634.60	-600,022.67	0.12
		Base	99.333145	4,966,657.27	87.332692	4,366,634.60	-600,022.67	0.12
744533BR0	PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2				5.200000	15 Jan 2035		
	5,000,000.000	Local	99.984907	4,999,245.37	97.303703	4,865,185.15	-134,060.22	0.14
		Base	99.984907	4,999,245.37	97.303703	4,865,185.15	-134,060.22	0.14
74464AAG6	PUBLIC STORAGE OP CO COMPANY GUAR 02/32 4.7				4.700000	01 Feb 2032		
	5,000,000.000	Local	99.286796	4,964,339.82	98.550610	4,927,530.50	-36,809.32	0.14
		Base	99.286796	4,964,339.82	98.550610	4,927,530.50	-36,809.32	0.14
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	15,000,000.000	Local	99.950476	14,992,571.42	90.820721	13,623,108.15	-1,369,463.27	0.39
		Base	99.950476	14,992,571.42	90.820721	13,623,108.15	-1,369,463.27	0.39
760759BL3	REPUBLIC SERVICES INC SR UNSECURED 07/30 4.75				4.750000	15 Jul 2030		
	5,000,000.000	Local	99.720585	4,986,029.23	99.633660	4,981,683.00	-4,346.23	0.14
		Base	99.720585	4,986,029.23	99.633660	4,981,683.00	-4,346.23	0.14
760759BM1	REPUBLIC SERVICES INC SR UNSECURED 03/35 5.15				5.150000	15 Mar 2035		
	5,000,000.000	Local	99.397562	4,969,878.09	99.387568	4,969,378.40	-499.69	0.14
		Base	99.397562	4,969,878.09	99.387568	4,969,378.40	-499.69	0.14
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.018425	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	99.444822	7,458,361.65	-41,638.35	0.21
		Base	100.000000	7,500,000.00	99.444822	7,458,361.65	-41,638.35	0.21
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.978033	9,997,803.27	98.008950	9,800,895.00	-196,908.27	0.28
		Base	99.978033	9,997,803.27	98.008950	9,800,895.00	-196,908.27	0.28
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.680723	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.371145	5,018,557.25	18,557.25	0.14
		Base	100.000000	5,000,000.00	100.371145	5,018,557.25	18,557.25	0.14
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.998093	11,999,771.13	100.032470	12,003,896.40	4,125.27	0.34
		Base	99.998093	11,999,771.13	100.032470	12,003,896.40	4,125.27	0.34

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808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034		
	15,000,000.000	Local	100.000000	15,000,000.00	104.253337	15,638,000.55	638,000.55	0.45
		Base	100.000000	15,000,000.00	104.253337	15,638,000.55	638,000.55	0.45
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				5.325000	25 Mar 2046		
	880,841.990	Local	102.918285	906,547.47	101.094029	890,478.66	-16,068.81	0.03
Original Face:	6,137,472.000	Base	102.918285	906,547.47	101.094029	890,478.66	-16,068.81	0.03
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				5.325000	25 Apr 2046		
	2,479,319.770	Local	102.919964	2,551,715.02	104.260115	2,584,941.64	33,226.62	0.07
Original Face:	8,000,000.000	Base	102.919964	2,551,715.02	104.260115	2,584,941.64	33,226.62	0.07
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				7.075000	25 Feb 2032		
	2,819,845.470	Local	103.969128	2,931,768.75	103.807012	2,927,197.33	-4,571.42	0.08
Original Face:	12,000,000.000	Base	103.969128	2,931,768.75	103.807012	2,927,197.33	-4,571.42	0.08
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR				6.075000	25 Jun 2046		
	4,255,853.200	Local	104.535176	4,448,863.64	105.009532	4,469,051.53	20,187.89	0.13
Original Face:	13,550,000.000	Base	104.535176	4,448,863.64	105.009532	4,469,051.53	20,187.89	0.13
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				6.875000	25 Dec 2041		
	1,813,935.040	Local	110.170168	1,998,415.28	104.971380	1,904,112.64	-94,302.64	0.05
Original Face:	10,000,000.000	Base	110.170168	1,998,415.28	104.971380	1,904,112.64	-94,302.64	0.05
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR				7.625000	25 Feb 2032		
	1,435,553.030	Local	106.920917	1,534,906.46	105.747801	1,518,065.76	-16,840.70	0.04
Original Face:	10,000,000.000	Base	106.920917	1,534,906.46	105.747801	1,518,065.76	-16,840.70	0.04
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR				6.875000	25 Jan 2032		
	2,752,653.230	Local	105.276243	2,897,889.90	103.544346	2,850,216.78	-47,673.12	0.08
Original Face:	10,000,000.000	Base	105.276243	2,897,889.90	103.544346	2,850,216.78	-47,673.12	0.08
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR				5.000000	25 Mar 2047		
	3,424,615.850	Local	102.292149	3,503,113.15	100.593282	3,444,933.48	-58,179.67	0.10
Original Face:	10,000,000.000	Base	102.292149	3,503,113.15	100.593282	3,444,933.48	-58,179.67	0.10
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				4.000000	25 May 2047		
	2,637,505.770	Local	100.000000	2,637,505.77	98.741564	2,604,314.45	-33,191.32	0.07
Original Face:	5,000,000.000	Base	100.000000	2,637,505.77	98.741564	2,604,314.45	-33,191.32	0.07

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8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					4.250000	25 Oct 2032		
		Local	3,738,151.470	99.628769	3,724,274.31	99.096954	3,704,394.24	-19,880.07	0.11
	Original Face:	Base	10,000,000.000	99.628769	3,724,274.31	99.096954	3,704,394.24	-19,880.07	0.11
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					4.350000	25 Dec 2032		
		Local	3,781,589.660	99.810184	3,774,411.61	98.993731	3,743,536.70	-30,874.91	0.11
	Original Face:	Base	10,000,000.000	99.810184	3,774,411.61	98.993731	3,743,536.70	-30,874.91	0.11
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					5.100000	25 Sep 2048		
		Local	2,015,579.660	102.180327	2,059,525.88	101.760687	2,051,067.71	-8,458.17	0.06
	Original Face:	Base	3,250,000.000	102.180327	2,059,525.88	101.760687	2,051,067.71	-8,458.17	0.06
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					4.300000	25 Oct 2033		
		Local	7,111,111.590	100.000000	7,111,111.59	99.139960	7,049,953.19	-61,158.40	0.20
	Original Face:	Base	15,000,000.000	100.000000	7,111,111.59	99.139960	7,049,953.19	-61,158.40	0.20
8316A0Y61	SBA POOL 530732 SBA 01/35 FLOATING VAR					4.100000	25 Jan 2035		
		Local	7,931,331.860	100.000000	7,931,331.86	99.733878	7,910,224.84	-21,107.02	0.23
	Original Face:	Base	10,000,000.000	100.000000	7,931,331.86	99.733878	7,910,224.84	-21,107.02	0.23
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.926181	9,992,618.08	102.732003	10,273,200.30	280,582.22	0.29
		Base		99.926181	9,992,618.08	102.732003	10,273,200.30	280,582.22	0.29
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.951361	4,997,568.06	89.942942	4,497,147.10	-500,420.96	0.13
		Base		99.951361	4,997,568.06	89.942942	4,497,147.10	-500,420.96	0.13
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25					4.250000	11 Sep 2029		
		Local	10,000,000.000	99.864809	9,986,480.89	98.653422	9,865,342.20	-121,138.69	0.28
		Base		99.864809	9,986,480.89	98.653422	9,865,342.20	-121,138.69	0.28
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	103.666395	5,183,319.75	107.440783	5,372,039.15	188,719.40	0.15
		Base		103.666395	5,183,319.75	107.440783	5,372,039.15	188,719.40	0.15
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR					4.299544	21 Jan 2027		
		Local	15,000,000.000	99.987803	14,998,170.46	99.860555	14,979,083.25	-19,087.21	0.43
		Base		99.987803	14,998,170.46	99.860555	14,979,083.25	-19,087.21	0.43

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89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	96.520293	9,652,029.30	-347,970.70	0.28
		Base	100.000000	10,000,000.00	96.520293	9,652,029.30	-347,970.70	0.28
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15				4.150000	10 Dec 2030		
	5,000,000.000	Local	99.779209	4,988,960.46	96.572864	4,828,643.20	-160,317.26	0.14
		Base	99.779209	4,988,960.46	96.572864	4,828,643.20	-160,317.26	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457				1.457000	01 Jul 2028		
	2,375,000.000	Local	100.030787	2,375,731.20	94.226570	2,237,881.04	-137,850.16	0.06
		Base	100.030787	2,375,731.20	94.226570	2,237,881.04	-137,850.16	0.06
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.999432	4,999,971.60	-28.40	0.14
		Base	100.000000	5,000,000.00	99.999432	4,999,971.60	-28.40	0.14
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.804071	4,990,203.55	106.052615	5,302,630.75	312,427.20	0.15
		Base	99.804071	4,990,203.55	106.052615	5,302,630.75	312,427.20	0.15
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	100.149736	20,029,947.20	100.076545	20,015,309.00	-14,638.20	0.57
		Base	100.149736	20,029,947.20	100.076545	20,015,309.00	-14,638.20	0.57
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	101.197748	12,649,718.51	100.674479	12,584,309.88	-65,408.63	0.36
		Base	101.197748	12,649,718.51	100.674479	12,584,309.88	-65,408.63	0.36
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	102.475718	15,371,357.76	102.165577	15,324,836.55	-46,521.21	0.44
		Base	102.475718	15,371,357.76	102.165577	15,324,836.55	-46,521.21	0.44
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	104.833785	15,725,067.78	102.320312	15,348,046.80	-377,020.98	0.44
		Base	104.833785	15,725,067.78	102.320312	15,348,046.80	-377,020.98	0.44
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	105.638419	23,768,644.32	102.324219	23,022,949.28	-745,695.04	0.66
		Base	105.638419	23,768,644.32	102.324219	23,022,949.28	-745,695.04	0.66

& 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
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	105.981645	18,546,787.87	102.039062	17,856,835.85	-689,952.02	0.51
		Base	105.981645	18,546,787.87	102.039062	17,856,835.85	-689,952.02	0.51
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	86.315627	4,315,781.34	72.988281	3,649,414.05	-666,367.29	0.10
		Base	86.315627	4,315,781.34	72.988281	3,649,414.05	-666,367.29	0.10
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	85.265995	4,263,299.75	72.519531	3,625,976.55	-637,323.20	0.10
		Base	85.265995	4,263,299.75	72.519531	3,625,976.55	-637,323.20	0.10
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	88.369387	22,092,346.73	69.847656	17,461,914.00	-4,630,432.73	0.50
		Base	88.369387	22,092,346.73	69.847656	17,461,914.00	-4,630,432.73	0.50
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	90.345262	9,034,526.18	79.976562	7,997,656.20	-1,036,869.98	0.23
		Base	90.345262	9,034,526.18	79.976562	7,997,656.20	-1,036,869.98	0.23
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.499626	14,774,943.89	84.917969	12,737,695.35	-2,037,248.54	0.36
		Base	98.499626	14,774,943.89	84.917969	12,737,695.35	-2,037,248.54	0.36
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	99.284765	9,928,476.45	97.531250	9,753,125.00	-175,351.45	0.28
		Base	99.284765	9,928,476.45	97.531250	9,753,125.00	-175,351.45	0.28
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	99.853496	9,985,349.63	99.460938	9,946,093.80	-39,255.83	0.28
		Base	99.853496	9,985,349.63	99.460938	9,946,093.80	-39,255.83	0.28
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.990146	9,999,014.55	99.074805	9,907,480.50	-91,534.05	0.28
		Base	99.990146	9,999,014.55	99.074805	9,907,480.50	-91,534.05	0.28
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.540641	9,954,064.10	96.218750	9,621,875.00	-332,189.10	0.28
		Base	99.540641	9,954,064.10	96.218750	9,621,875.00	-332,189.10	0.28

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.797674	9,979,767.37	99.031250	9,903,125.00	-76,642.37	0.28
		Base	99.797674	9,979,767.37	99.031250	9,903,125.00	-76,642.37	0.28
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	98.404110	24,601,027.41	96.984375	24,246,093.75	-354,933.66	0.69
		Base	98.404110	24,601,027.41	96.984375	24,246,093.75	-354,933.66	0.69
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	98.711183	29,613,354.77	98.539062	29,561,718.60	-51,636.17	0.85
		Base	98.711183	29,613,354.77	98.539062	29,561,718.60	-51,636.17	0.85
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.746398	4,987,319.92	99.898438	4,994,921.90	7,601.98	0.14
		Base	99.746398	4,987,319.92	99.898438	4,994,921.90	7,601.98	0.14
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.928681	4,996,434.07	97.667969	4,883,398.45	-113,035.62	0.14
		Base	99.928681	4,996,434.07	97.667969	4,883,398.45	-113,035.62	0.14
91282CHF1	US TREASURY N/B 05/30 3.75				3.750000	31 May 2030		
	5,000,000.000	Local	99.941048	4,997,052.41	97.671875	4,883,593.75	-113,458.66	0.14
		Base	99.941048	4,997,052.41	97.671875	4,883,593.75	-113,458.66	0.14
91282CHJ3	US TREASURY N/B 06/30 3.75				3.750000	30 Jun 2030		
	10,000,000.000	Local	98.735350	9,873,535.01	97.609375	9,760,937.50	-112,597.51	0.28
		Base	98.735350	9,873,535.01	97.609375	9,760,937.50	-112,597.51	0.28
91282CJJ1	US TREASURY N/B 11/33 4.5				4.500000	15 Nov 2033		
	10,000,000.000	Local	102.984456	10,298,445.55	99.269531	9,926,953.10	-371,492.45	0.28
		Base	102.984456	10,298,445.55	99.269531	9,926,953.10	-371,492.45	0.28
91282CJP7	US TREASURY N/B 12/26 4.375				4.375000	15 Dec 2026		
	10,000,000.000	Local	100.128937	10,012,893.65	100.180664	10,018,066.40	5,172.75	0.29
		Base	100.128937	10,012,893.65	100.180664	10,018,066.40	5,172.75	0.29
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	10,000,000.000	Local	99.755084	9,975,508.40	99.851562	9,985,156.20	9,647.80	0.29
		Base	99.755084	9,975,508.40	99.851562	9,985,156.20	9,647.80	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
91282CNE7	US TREASURY N/B 05/27 3.875				3.875000	31 May 2027		
	10,000,000.000	Local	99.856644	9,985,664.41	99.804688	9,980,468.80	-5,195.61	0.29
		Base	99.856644	9,985,664.41	99.804688	9,980,468.80	-5,195.61	0.29
91282CPJ4	US TREASURY N/B 11/35 4				4.000000	15 Nov 2035		
	10,000,000.000	Local	97.804619	9,780,461.92	94.562500	9,456,250.00	-324,211.92	0.27
		Base	97.804619	9,780,461.92	94.562500	9,456,250.00	-324,211.92	0.27
91282CPZ8	US TREASURY N/B 02/36 4.125				4.125000	15 Feb 2036		
	10,000,000.000	Local	100.700585	10,070,058.46	95.328125	9,532,812.50	-537,245.96	0.27
		Base	100.700585	10,070,058.46	95.328125	9,532,812.50	-537,245.96	0.27
91282CQC8	US TREASURY N/B 02/33 3.75				3.750000	28 Feb 2033		
	10,000,000.000	Local	100.192511	10,019,251.14	95.378906	9,537,890.60	-481,360.54	0.27
		Base	100.192511	10,019,251.14	95.378906	9,537,890.60	-481,360.54	0.27
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	20,000,000.000	Local	99.647411	19,929,482.25	99.492188	19,898,437.60	-31,044.65	0.57
		Base	99.647411	19,929,482.25	99.492188	19,898,437.60	-31,044.65	0.57
913017CR8	RTX CORP SR UNSECURED 05/27 3.125				3.125000	04 May 2027		
	2,000,000.000	Local	99.296044	1,985,920.87	99.111214	1,982,224.28	-3,696.59	0.06
		Base	99.296044	1,985,920.87	99.111214	1,982,224.28	-3,696.59	0.06
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.921722	19,984,344.30	101.401512	20,280,302.40	295,958.10	0.58
		Base	99.921722	19,984,344.30	101.401512	20,280,302.40	295,958.10	0.58
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.744418	19,948,883.58	100.886813	20,177,362.60	228,479.02	0.58
		Base	99.744418	19,948,883.58	100.886813	20,177,362.60	228,479.02	0.58
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.954135	4,997,706.74	87.210460	4,360,523.00	-637,183.74	0.12
		Base	99.954135	4,997,706.74	87.210460	4,360,523.00	-637,183.74	0.12
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.881024	14,982,153.62	98.681834	14,802,275.10	-179,878.52	0.42
		Base	99.881024	14,982,153.62	98.681834	14,802,275.10	-179,878.52	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
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5					5.000000	15 Jan 2036		
		Local	7,000,000.000	99.187445	6,943,121.15	94.624778	6,623,734.46	-319,386.69	0.19
		Base		99.187445	6,943,121.15	94.624778	6,623,734.46	-319,386.69	0.19
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	101.549351	10,154,935.13	101.512040	10,151,204.00	-3,731.13	0.29
Original Face:		Base	10,000,000.000	101.549351	10,154,935.13	101.512040	10,151,204.00	-3,731.13	0.29
927804GW8	VIRGINIA ELEC + POWER CO SR UNSECURED 09/55 5.6					5.600000	15 Sep 2055		
		Local	5,000,000.000	99.770753	4,988,537.65	91.558582	4,577,929.10	-410,608.55	0.13
		Base		99.770753	4,988,537.65	91.558582	4,577,929.10	-410,608.55	0.13
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	92.287668	6,324,473.88	93.240845	6,389,795.11	65,321.23	0.18
		Base		92.287668	6,324,473.88	93.240845	6,389,795.11	65,321.23	0.18
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	101.830487	5,091,524.35	91.168252	4,558,412.60	-533,111.75	0.13
		Base		101.830487	5,091,524.35	91.168252	4,558,412.60	-533,111.75	0.13
92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A					4.430000	20 Dec 2027		
		Local	5,270,661.340	99.998195	5,270,566.19	100.090210	5,275,416.00	4,849.81	0.15
Original Face:		Base	8,000,000.000	99.998195	5,270,566.19	100.090210	5,275,416.00	4,849.81	0.15
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.993677	4,999,683.84	101.213993	5,060,699.65	61,015.81	0.14
		Base		99.993677	4,999,683.84	101.213993	5,060,699.65	61,015.81	0.14
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	5,000,000.000	99.933131	4,996,656.56	99.279312	4,963,965.60	-32,690.96	0.14
		Base		99.933131	4,996,656.56	99.279312	4,963,965.60	-32,690.96	0.14
931142FC2	WALMART INC SR UNSECURED 04/30 4					4.000000	15 Apr 2030		
		Local	5,000,000.000	99.891086	4,994,554.31	98.149262	4,907,463.10	-87,091.21	0.14
		Base		99.891086	4,994,554.31	98.149262	4,907,463.10	-87,091.21	0.14
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95					4.950000	03 Jul 2031		
		Local	7,000,000.000	99.551758	6,968,623.06	100.174511	7,012,215.77	43,592.71	0.20
		Base		99.551758	6,968,623.06	100.174511	7,012,215.77	43,592.71	0.20

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR					4.897000	25 Jul 2033		
		Local	5,000,000.000	93.808788	4,690,439.41	98.010499	4,900,524.95	210,085.54	0.14
		Base		93.808788	4,690,439.41	98.010499	4,900,524.95	210,085.54	0.14
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6					4.600000	01 Oct 2034		
		Local	3,000,000.000	99.983189	2,999,495.68	96.028447	2,880,853.41	-118,642.27	0.08
		Base		99.983189	2,999,495.68	96.028447	2,880,853.41	-118,642.27	0.08
US DOLLAR Total									
		Local	3,044,231,463.210		3,036,132,632.10		2,946,796,106.71	-89,336,525.39	84.27
	Original Face:	Base	3,174,068,311.000		3,036,132,632.10		2,946,796,106.71	-89,336,525.39	84.27
FIXED INCOME Total									
		Base	3,044,231,463.210		3,036,132,632.10		2,946,796,106.71	-89,336,525.39	84.27
	Original Face:		3,174,068,311.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,548,055,095.450	Base		3,595,112,858.00		3,496,955,914.50	-98,156,943.50	100.00
	Original Face:	3,174,068,311.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			49,999.990	1.000000	49,999.99	1.000000	49,999.99	0.00	0.01
		Base		1.000000	49,999.99	1.000000	49,999.99	0.00	0.01
US DOLLAR Total									
			49,999.990		49,999.99		49,999.99	0.00	0.01
		Base			49,999.99		49,999.99	0.00	0.01
CASH Total									
			49,999.990	Base	49,999.99		49,999.99	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02665KJ32	AMERICAN HONDA FINAN					4.030000	03 Sep 2026		
			5,000,000.000	99.630583	4,981,529.17	99.630583	4,981,529.15	-0.02	0.63
		Base		99.630583	4,981,529.17	99.630583	4,981,529.15	-0.02	0.63
02665KJM0	AMERICAN HONDA FINAN					4.070000	21 Sep 2026		
			5,000,000.000	99.423417	4,971,170.83	99.423417	4,971,170.85	0.02	0.63
		Base		99.423417	4,971,170.83	99.423417	4,971,170.85	0.02	0.63
03040MH67	AMERICAN WATER CAPIT					3.890000	06 Aug 2026		
			5,000,000.000	99.945972	4,997,298.61	99.945972	4,997,298.61	0.00	0.63
		Base		99.945972	4,997,298.61	99.945972	4,997,298.61	0.00	0.63
04821UHL9	ATLANTIC ASSET SECUR					3.800000	20 Aug 2026		
			5,000,000.000	99.799444	4,989,972.22	99.799444	4,989,972.20	-0.02	0.63
		Base		99.799444	4,989,972.22	99.799444	4,989,972.20	-0.02	0.63
04821UJW3	ATLANTIC ASSET SECUR					3.910000	30 Sep 2026		
			5,000,000.000	99.348333	4,967,416.67	99.354130	4,967,706.50	289.83	0.63
		Base		99.348333	4,967,416.67	99.354130	4,967,706.50	289.83	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06418NKV3	BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR					4.000000	03 Dec 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.041290	5,002,064.50	2,064.50	0.64
		Base		100.000000	5,000,000.00	100.041290	5,002,064.50	2,064.50	0.64
06741EH78	BARCLAYS BK PLC					3.910000	07 Aug 2026		
		Local	5,000,000.000	99.934833	4,996,741.67	99.934833	4,996,741.65	-0.02	0.63
		Base		99.934833	4,996,741.67	99.934833	4,996,741.65	-0.02	0.63
06741EKK5	BARCLAYS BK PLC					3.870000	19 Oct 2026		
		Local	5,000,000.000	99.150750	4,957,537.50	99.136530	4,956,826.50	-711.00	0.63
		Base		99.150750	4,957,537.50	99.136530	4,956,826.50	-711.00	0.63
07010KK64	BASIN ELEC PWR COOP					3.950000	06 Oct 2026		
		Local	5,000,000.000	99.275833	4,963,791.67	99.299040	4,964,952.00	1,160.33	0.63
		Base		99.275833	4,963,791.67	99.299040	4,964,952.00	1,160.33	0.63
07010KKN7	BASIN ELEC PWR COOP					3.860000	22 Oct 2026		
		Local	5,500,000.000	99.120785	5,451,643.15	99.123040	5,451,767.20	124.05	0.69
		Base		99.120785	5,451,643.15	99.123040	5,451,767.20	124.05	0.69
07644BJV5	BEDFORD ROW FDG CORP					3.780000	29 Sep 2026		
		Local	5,000,000.000	99.380500	4,969,025.00	99.380500	4,969,025.00	0.00	0.63
		Base		99.380500	4,969,025.00	99.380500	4,969,025.00	0.00	0.63
138994009	CANTOR FITZGERALD REPO REPO					3.740000	17 Sep 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.27
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	1.27
15963UJ15	CHARIOT FNDG LLC					3.760000	01 Sep 2026		
		Local	5,000,000.000	99.676222	4,983,811.11	99.676222	4,983,811.11	0.00	0.63
		Base		99.676222	4,983,811.11	99.676222	4,983,811.11	0.00	0.63
15963UJR8	CHARIOT FNDG LLC					3.830000	25 Sep 2026		
		Local	5,000,000.000	99.414861	4,970,743.06	99.414861	4,970,743.06	0.00	0.63
		Base		99.414861	4,970,743.06	99.414861	4,970,743.06	0.00	0.63
23102VHS2	CUMMINS INC					3.750000	26 Aug 2026		
		Local	5,000,000.000	99.739583	4,986,979.17	99.739583	4,986,979.15	-0.02	0.63
		Base		99.739583	4,986,979.17	99.739583	4,986,979.15	-0.02	0.63

& 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
26244JHS1	DUKE ENERGY CORP					3.880000	26 Aug 2026		
		Local	5,000,000.000	99.730556	4,986,527.78	99.730556	4,986,527.80	0.02	0.63
		Base		99.730556	4,986,527.78	99.730556	4,986,527.80	0.02	0.63
27864BJH7	EBAY INC					4.060000	17 Sep 2026		
		Local	5,000,000.000	99.469944	4,973,497.22	99.469944	4,973,497.20	-0.02	0.63
		Base		99.469944	4,973,497.22	99.469944	4,973,497.20	-0.02	0.63
30601WLK3	FAIRWAY FINANCE CORP					3.970000	19 Nov 2026		
		Local	5,000,000.000	98.786944	4,939,347.22	98.787330	4,939,366.50	19.28	0.63
		Base		98.786944	4,939,347.22	98.787330	4,939,366.50	19.28	0.63
38346MKT0	GOTHAM FDG CORP					3.910000	27 Oct 2026		
		Local	5,000,000.000	99.055083	4,952,754.16	99.055140	4,952,757.00	2.84	0.63
		Base		99.055083	4,952,754.16	99.055140	4,952,757.00	2.84	0.63
38346MLA0	GOTHAM FDG CORP					3.930000	10 Nov 2026		
		Local	5,000,000.000	98.897417	4,944,870.83	98.893300	4,944,665.00	-205.83	0.63
		Base		98.897417	4,944,870.83	98.893300	4,944,665.00	-205.83	0.63
40060XHU7	GTA FDG LLC DISC					3.800000	28 Aug 2026		
		Local	5,000,000.000	99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.63
		Base		99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.63
40588MHJ9	HALKIN FINANCE LLC USC					3.810000	18 Aug 2026		
		Local	5,000,000.000	99.820083	4,991,004.17	99.820083	4,991,004.15	-0.02	0.63
		Base		99.820083	4,991,004.17	99.820083	4,991,004.15	-0.02	0.63
40588MK97	HALKIN FINANCE LLC USC					3.920000	09 Oct 2026		
		Local	5,000,000.000	99.248667	4,962,433.33	99.257220	4,962,861.00	427.67	0.63
		Base		99.248667	4,962,433.33	99.257220	4,962,861.00	427.67	0.63
40588MKN6	HALKIN FINANCE LLC USC					3.930000	22 Oct 2026		
		Local	5,000,000.000	99.104833	4,955,241.66	99.113280	4,955,664.00	422.34	0.63
		Base		99.104833	4,955,241.66	99.113280	4,955,664.00	422.34	0.63
4820P3H71	JUPITER SECT CO LLC					3.750000	07 Aug 2026		
		Local	5,000,000.000	99.937500	4,996,875.00	99.937500	4,996,875.00	0.00	0.63
		Base		99.937500	4,996,875.00	99.937500	4,996,875.00	0.00	0.63

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4820P3HJ5	JUPITER SECT CO LLC					3.780000	18 Aug 2026		
		Local	5,000,000.000	99.821500	4,991,075.00	99.821500	4,991,075.00	0.00	0.63
		Base		99.821500	4,991,075.00	99.821500	4,991,075.00	0.00	0.63
53127UHB9	LIBERTY FUNDING LLC					3.770000	11 Aug 2026		
		Local	5,000,000.000	99.895278	4,994,763.89	99.895278	4,994,763.89	0.00	0.63
		Base		99.895278	4,994,763.89	99.895278	4,994,763.89	0.00	0.63
56274MHE5	MANHATTAN ASSET FDG.					3.840000	14 Aug 2026		
		Local	5,000,000.000	99.861333	4,993,066.67	99.861333	4,993,066.65	-0.02	0.63
		Base		99.861333	4,993,066.67	99.861333	4,993,066.65	-0.02	0.63
56274MKT8	MANHATTAN ASSET FDG.					3.870000	27 Oct 2026		
		Local	5,000,000.000	99.064750	4,953,237.50	99.057260	4,952,863.00	-374.50	0.63
		Base		99.064750	4,953,237.50	99.057260	4,952,863.00	-374.50	0.63
57978DKW8	MCCORMICK + COMPANY					4.000000	30 Oct 2026		
		Local	5,000,000.000	99.000000	4,950,000.00	98.995630	4,949,781.50	-218.50	0.63
		Base		99.000000	4,950,000.00	98.995630	4,949,781.50	-218.50	0.63
60920WJ19	MONDELEZ INTL INC					3.830000	01 Sep 2026		
		Local	5,000,000.000	99.670194	4,983,509.72	99.670194	4,983,509.70	-0.02	0.63
		Base		99.670194	4,983,509.72	99.670194	4,983,509.70	-0.02	0.63
60920WJE1	MONDELEZ INTL INC					3.800000	14 Sep 2026		
		Local	5,000,000.000	99.556667	4,977,833.33	99.556667	4,977,833.35	0.02	0.63
		Base		99.556667	4,977,833.33	99.556667	4,977,833.35	0.02	0.63
63111FHK9	NASDAQ INC					3.920000	19 Aug 2026		
		Local	5,000,000.000	99.804000	4,990,200.00	99.804000	4,990,200.00	0.00	0.63
		Base		99.804000	4,990,200.00	99.804000	4,990,200.00	0.00	0.63
65478KHB0	NISOURCE INC					3.880000	11 Aug 2026		
		Local	5,000,000.000	99.892222	4,994,611.11	99.892222	4,994,611.11	0.00	0.63
		Base		99.892222	4,994,611.11	99.892222	4,994,611.11	0.00	0.63
67983UL27	OLD LINE FUNDING LLC					3.930000	02 Nov 2026		
		Local	5,000,000.000	98.984750	4,949,237.50	98.983760	4,949,188.00	-49.50	0.63
		Base		98.984750	4,949,237.50	98.983760	4,949,188.00	-49.50	0.63

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UM42	OLD LINE FUNDING LLC					4.000000	04 Dec 2026		
		Local	5,000,000.000	98.611111	4,930,555.55	98.609800	4,930,490.00	-65.55	0.63
		Base		98.611111	4,930,555.55	98.609800	4,930,490.00	-65.55	0.63
69039UK85	OVERWATCH ALPHA FUNDING 10/26 ZCP					3.980000	08 Oct 2026		
		Local	5,000,000.000	99.248222	4,962,411.11	99.268220	4,963,411.00	999.89	0.63
		Base		99.248222	4,962,411.11	99.268220	4,963,411.00	999.89	0.63
69039UK93	OVERWATCH ALPHA FDG LLC					3.970000	09 Oct 2026		
		Local	5,000,000.000	99.239083	4,961,954.17	99.257220	4,962,861.00	906.83	0.63
		Base		99.239083	4,961,954.17	99.257220	4,962,861.00	906.83	0.63
82124MHT0	SHEFFIELD RECEIVABLE					3.790000	27 Aug 2026		
		Local	5,000,000.000	99.726278	4,986,313.89	99.726278	4,986,313.89	0.00	0.63
		Base		99.726278	4,986,313.89	99.726278	4,986,313.89	0.00	0.63
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	5,000,000.000	99.225389	4,961,269.44	99.217110	4,960,855.50	-413.94	0.63
		Base		99.225389	4,961,269.44	99.217110	4,960,855.50	-413.94	0.63
88602UKF6	THUNDER BAY FNDNG LLC					3.780000	15 Oct 2026		
		Local	5,000,000.000	99.212500	4,960,625.00	99.195390	4,959,769.50	-855.50	0.63
		Base		99.212500	4,960,625.00	99.195390	4,959,769.50	-855.50	0.63
89233HKD5	TOYOTA MOTOR CREDIT					3.780000	13 Oct 2026		
		Local	5,000,000.000	99.233500	4,961,675.00	99.230670	4,961,533.50	-141.50	0.63
		Base		99.233500	4,961,675.00	99.230670	4,961,533.50	-141.50	0.63
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
		Local	5,000,000.000	98.112000	4,905,600.00	98.067710	4,903,385.50	-2,214.50	0.62
		Base		98.112000	4,905,600.00	98.067710	4,903,385.50	-2,214.50	0.62
91842KK62	VW CR INC					3.950000	06 Oct 2026		
		Local	5,000,000.000	99.275833	4,963,791.66	99.253820	4,962,691.00	-1,100.66	0.63
		Base		99.275833	4,963,791.66	99.253820	4,962,691.00	-1,100.66	0.63
92344MHE6	VERIZON COMMNTN INC					3.900000	14 Aug 2026		
		Local	5,000,000.000	99.859167	4,992,958.33	99.859167	4,992,958.35	0.02	0.63
		Base		99.859167	4,992,958.33	99.859167	4,992,958.35	0.02	0.63

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LHT0	VICTORY RECEIVABLES				3.790000	27 Aug 2026		
	5,000,000.000	Local	99.726278	4,986,313.89	99.726278	4,986,313.89	0.00	0.63
		Base	99.726278	4,986,313.89	99.726278	4,986,313.89	0.00	0.63
92646LL32	VICTORY RECEIVABLES				3.870000	03 Nov 2026		
	5,000,000.000	Local	98.989500	4,949,475.00	98.976550	4,948,827.50	-647.50	0.63
		Base	98.989500	4,949,475.00	98.976550	4,948,827.50	-647.50	0.63
92646LL65	VICTORY RECEIVABLES				3.910000	06 Nov 2026		
	5,000,000.000	Local	98.946472	4,947,323.61	98.941240	4,947,062.00	-261.61	0.63
		Base	98.946472	4,947,323.61	98.941240	4,947,062.00	-261.61	0.63
92646LN63	VICTORY RECEIVABLES				4.020000	06 Jan 2027		
	5,000,000.000	Local	98.235667	4,911,783.34	98.235100	4,911,755.00	-28.34	0.62
		Base	98.235667	4,911,783.34	98.235100	4,911,755.00	-28.34	0.62
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.710000	10 Aug 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.91
		Base	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	1.91
93114FJU9	WAL MART STORES INC				3.710000	28 Sep 2026		
	5,000,000.000	Local	99.402278	4,970,113.89	99.402278	4,970,113.89	0.00	0.63
		Base	99.402278	4,970,113.89	99.402278	4,970,113.89	0.00	0.63
979QHR003	SOUTH STREET REPO				3.660000	03 Aug 2026		
	126,184,201.770	Local	100.000000	126,184,201.77	100.000000	126,184,201.77	0.00	16.03
		Base	100.000000	126,184,201.77	100.000000	126,184,201.77	0.00	16.03
US DOLLAR Total								
	396,684,201.770	Local		395,189,861.57		395,188,990.62	-870.95	50.20
		Base		395,189,861.57		395,188,990.62	-870.95	50.20
CASH EQUIVALENT Total								
	396,684,201.770	Base		395,189,861.57		395,188,990.62	-870.95	50.20

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	5,000,000.000	Local	99.973290	4,998,664.52	100.395879	5,019,793.95	21,129.43	0.64
		Base	99.973290	4,998,664.52	100.395879	5,019,793.95	21,129.43	0.64
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	3,000,000.000	Local	99.969129	2,999,073.88	99.330144	2,979,904.32	-19,169.56	0.38
		Base	99.969129	2,999,073.88	99.330144	2,979,904.32	-19,169.56	0.38
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9				3.900000	20 Nov 2028		
	5,000,000.000	Local	99.982903	4,999,145.15	98.361474	4,918,073.70	-81,071.45	0.62
		Base	99.982903	4,999,145.15	98.361474	4,918,073.70	-81,071.45	0.62
023135EB8	AMAZON.COM INC SR UNSECURED 07/29 4.6				4.600000	09 Jul 2029		
	5,000,000.000	Local	99.972551	4,998,627.53	99.607858	4,980,392.90	-18,234.63	0.63
		Base	99.972551	4,998,627.53	99.607858	4,980,392.90	-18,234.63	0.63
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	100.328098	2,006,561.96	6,561.96	0.25
		Base	100.000000	2,000,000.00	100.328098	2,006,561.96	6,561.96	0.25
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR				4.731000	25 Apr 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	100.026990	3,000,809.70	809.70	0.38
		Base	100.000000	3,000,000.00	100.026990	3,000,809.70	809.70	0.38
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	2,000,000.000	Local	99.939907	1,998,798.14	100.739100	2,014,782.00	15,983.86	0.26
		Base	99.939907	1,998,798.14	100.739100	2,014,782.00	15,983.86	0.26
031162DV9	AMGEN INC SR UNSECURED 02/31 4.2				4.200000	19 Feb 2031		
	1,000,000.000	Local	99.905428	999,054.28	96.956111	969,561.11	-29,493.17	0.12
		Base	99.905428	999,054.28	96.956111	969,561.11	-29,493.17	0.12
037833EY2	APPLE INC SR UNSECURED 05/28 4				4.000000	12 May 2028		
	5,000,000.000	Local	99.880946	4,994,047.29	99.373110	4,968,655.50	-25,391.79	0.63
		Base	99.880946	4,994,047.29	99.373110	4,968,655.50	-25,391.79	0.63
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	3,000,000.000	Local	99.968345	2,999,050.34	99.847162	2,995,414.86	-3,635.48	0.38
		Base	99.968345	2,999,050.34	99.847162	2,995,414.86	-3,635.48	0.38

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053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	2,000,000.000	99.932872	1,998,657.43	100.967411	2,019,348.22	20,690.79	0.26
		Base		99.932872	1,998,657.43	100.967411	2,019,348.22	20,690.79	0.26
053332BM3	AUTOZONE INC SR UNSECURED 06/30 5.125					5.125000	15 Jun 2030		
		Local	5,000,000.000	99.950560	4,997,527.98	100.468303	5,023,415.15	25,887.17	0.64
		Base		99.950560	4,997,527.98	100.468303	5,023,415.15	25,887.17	0.64
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	98.262578	4,913,128.90	-86,871.10	0.62
		Base		100.000000	5,000,000.00	98.262578	4,913,128.90	-86,871.10	0.62
06055JQJ1	BANK OF AMERICA CORP SR UNSECURED 02/31 4.35					4.350000	10 Feb 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	97.280752	2,918,422.56	-81,577.44	0.37
		Base		100.000000	3,000,000.00	97.280752	2,918,422.56	-81,577.44	0.37
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.32
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.32
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	97.680236	2,930,407.08	97.903797	2,937,113.91	6,706.83	0.37
		Base		97.680236	2,930,407.08	97.903797	2,937,113.91	6,706.83	0.37
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.989252	999,892.52	100.217947	1,002,179.47	2,286.95	0.13
		Base		99.989252	999,892.52	100.217947	1,002,179.47	2,286.95	0.13
06746AB93	BARCLAYS BANK PLC SR UNSECURED 08/26 VAR					4.220000	14 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.997402	4,999,870.10	-129.90	0.64
		Base		100.000000	5,000,000.00	99.997402	4,999,870.10	-129.90	0.64
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298					6.298000	01 May 2029		
		Local	5,000,000.000	104.650893	5,232,544.65	103.534689	5,176,734.45	-55,810.20	0.66
		Base		104.650893	5,232,544.65	103.534689	5,176,734.45	-55,810.20	0.66
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15					4.150000	20 Nov 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	98.200206	2,946,006.18	-53,993.82	0.37
		Base		100.000000	3,000,000.00	98.200206	2,946,006.18	-53,993.82	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
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	100.380067	3,011,402.01	11,402.01	0.38
		Base		100.000000	3,000,000.00	100.380067	3,011,402.01	11,402.01	0.38
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A					3.920000	15 Sep 2029		
		Local	5,000,000.000	99.992364	4,999,618.20	99.565160	4,978,258.00	-21,360.20	0.63
Original Face:		Base	5,000,000.000	99.992364	4,999,618.20	99.565160	4,978,258.00	-21,360.20	0.63
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.210000	15 Nov 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.328836	5,016,441.80	16,441.80	0.64
		Base		100.000000	5,000,000.00	100.328836	5,016,441.80	16,441.80	0.64
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05					4.050000	13 Aug 2028		
		Local	5,000,000.000	99.994475	4,999,723.76	99.452691	4,972,634.55	-27,089.21	0.63
		Base		99.994475	4,999,723.76	99.452691	4,972,634.55	-27,089.21	0.63
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	101.058202	5,052,910.11	98.512848	4,925,642.40	-127,267.71	0.63
		Base		101.058202	5,052,910.11	98.512848	4,925,642.40	-127,267.71	0.63
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	1,000,000.000	99.898327	998,983.27	100.665845	1,006,658.45	7,675.18	0.13
		Base		99.898327	998,983.27	100.665845	1,006,658.45	7,675.18	0.13
231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25					4.250000	09 May 2028		
		Local	1,000,000.000	99.957619	999,576.19	99.591349	995,913.49	-3,662.70	0.13
		Base		99.957619	999,576.19	99.591349	995,913.49	-3,662.70	0.13
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.932353	2,997,970.60	100.341205	3,010,236.15	12,265.55	0.38
		Base		99.932353	2,997,970.60	100.341205	3,010,236.15	12,265.55	0.38
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	2,000,000.000	99.982995	1,999,659.90	100.153042	2,003,060.84	3,400.94	0.25
		Base		99.982995	1,999,659.90	100.153042	2,003,060.84	3,400.94	0.25
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.050000	05 Jan 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.060812	5,003,040.60	3,040.60	0.64
		Base		100.000000	5,000,000.00	100.060812	5,003,040.60	3,040.60	0.64

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26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	3,000,000.000	99.982464	2,999,473.93	100.036076	3,001,082.28	1,608.35	0.38
		Base		99.982464	2,999,473.93	100.036076	3,001,082.28	1,608.35	0.38
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.760000	01 Apr 2054		
		Local	1,717,161.000	99.685249	1,711,756.22	100.795617	1,730,823.02	19,066.80	0.22
	Original Face:	Base	3,000,000.000	99.685249	1,711,756.22	100.795617	1,730,823.02	19,066.80	0.22
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	191,026.500	102.313820	195,446.51	95.355544	182,154.36	-13,292.15	0.02
	Original Face:	Base	2,090,000.000	102.313820	195,446.51	95.355544	182,154.36	-13,292.15	0.02
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	7,413.850	100.045860	7,417.25	99.707920	7,392.20	-25.05	0.00
	Original Face:	Base	5,000,000.000	100.045860	7,417.25	99.707920	7,392.20	-25.05	0.00
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	124,366.750	100.384178	124,844.54	98.500993	122,502.48	-2,342.06	0.02
	Original Face:	Base	5,000,000.000	100.384178	124,844.54	98.500993	122,502.48	-2,342.06	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	389,243.600	102.605255	399,384.39	93.085294	362,328.55	-37,055.84	0.05
	Original Face:	Base	5,000,000.000	102.605255	399,384.39	93.085294	362,328.55	-37,055.84	0.05
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	339,551.740	102.400023	347,701.06	95.460386	324,137.40	-23,563.66	0.04
	Original Face:	Base	5,700,000.000	102.400023	347,701.06	95.460386	324,137.40	-23,563.66	0.04
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	110,880.760	102.293265	113,423.55	94.836371	105,155.29	-8,268.26	0.01
	Original Face:	Base	2,000,000.000	102.293265	113,423.55	94.836371	105,155.29	-8,268.26	0.01
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125					4.125000	21 Oct 2030		
		Local	3,000,000.000	100.000000	3,000,000.00	98.532061	2,955,961.83	-44,038.17	0.38
		Base		100.000000	3,000,000.00	98.532061	2,955,961.83	-44,038.17	0.38
3130B95M8	FEDERAL HOME LOAN BANK BONDS 01/31 3.83					3.830000	23 Jan 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	97.534444	4,876,722.20	-123,277.80	0.62
		Base		100.000000	5,000,000.00	97.534444	4,876,722.20	-123,277.80	0.62

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3130BAHR1	FEDERAL HOME LOAN BANK BONDS 04/31 4.25				4.250000	28 Apr 2031		
	2,000,000.000	Local	100.000000	2,000,000.00	98.209850	1,964,197.00	-35,803.00	0.25
		Base	100.000000	2,000,000.00	98.209850	1,964,197.00	-35,803.00	0.25
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	99.060033	2,971,800.99	-28,199.01	0.38
		Base	100.000000	3,000,000.00	99.060033	2,971,800.99	-28,199.01	0.38
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	931,115.620	Local	101.511313	945,187.69	88.250199	821,711.39	-123,476.30	0.10
Original Face:	2,000,000.000	Base	101.511313	945,187.69	88.250199	821,711.39	-123,476.30	0.10
3135G07K3	FANNIE MAE NOTES 09/26 VAR				3.790000	11 Sep 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.011034	2,000,220.68	220.68	0.25
		Base	100.000000	2,000,000.00	100.011034	2,000,220.68	220.68	0.25
3135G1AA9	FANNIE MAE NOTES 11/26 VAR				3.790000	20 Nov 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.028421	2,000,568.42	568.42	0.25
		Base	100.000000	2,000,000.00	100.028421	2,000,568.42	568.42	0.25
3136BBHC9	FANNIE MAE FNR 2020 54 GY				2.000000	25 Jun 2044		
	910,475.850	Local	102.012704	928,801.03	93.718980	853,288.68	-75,512.35	0.11
Original Face:	3,000,000.000	Base	102.012704	928,801.03	93.718980	853,288.68	-75,512.35	0.11
3136BJK53	FANNIE MAE FNR 2021 74 BA				2.000000	25 Jun 2050		
	1,764,857.520	Local	101.535121	1,791,950.22	82.339520	1,453,175.21	-338,775.01	0.18
Original Face:	3,000,000.000	Base	101.535121	1,791,950.22	82.339520	1,453,175.21	-338,775.01	0.18
3137BDYM2	FREDDIE MAC FHR 4387 E				2.000000	15 Nov 2028		
	123,574.080	Local	99.947845	123,509.63	98.847280	122,149.62	-1,360.01	0.02
Original Face:	8,190,000.000	Base	99.947845	123,509.63	98.847280	122,149.62	-1,360.01	0.02
3137FVUG5	FREDDIE MAC FHR 5016 BA				2.000000	25 Sep 2044		
	863,134.020	Local	102.056321	880,882.83	92.959100	802,361.62	-78,521.21	0.10
Original Face:	3,000,000.000	Base	102.056321	880,882.83	92.959100	802,361.62	-78,521.21	0.10
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5				2.500000	01 Nov 2027		
	20,642.330	Local	100.190918	20,681.74	98.767106	20,387.83	-293.91	0.00
Original Face:	1,500,000.000	Base	100.190918	20,681.74	98.767106	20,387.83	-293.91	0.00

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3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.385000	01 May 2053		
	1,388,621.960	Local	100.190879	1,391,272.55	102.278889	1,420,267.11	28,994.56	0.18
Original Face:	2,000,000.000	Base	100.190879	1,391,272.55	102.278889	1,420,267.11	28,994.56	0.18
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5				4.500000	01 Jul 2039		
	14,375.770	Local	100.970870	14,515.34	97.057525	13,952.77	-562.57	0.00
Original Face:	983,845.000	Base	100.970870	14,515.34	97.057525	13,952.77	-562.57	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4				4.000000	01 Dec 2040		
	428,379.480	Local	102.531218	439,222.70	95.099151	407,385.25	-31,837.45	0.05
Original Face:	5,200,000.000	Base	102.531218	439,222.70	95.099151	407,385.25	-31,837.45	0.05
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5				2.500000	01 Jan 2027		
	5,962.240	Local	100.080171	5,967.02	99.457000	5,929.87	-37.15	0.00
Original Face:	2,680,283.000	Base	100.080171	5,967.02	99.457000	5,929.87	-37.15	0.00
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	162,670.200	Local	100.263988	163,099.63	99.055835	161,134.32	-1,965.31	0.02
Original Face:	15,000,000.000	Base	100.263988	163,099.63	99.055835	161,134.32	-1,965.31	0.02
31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	119,860.990	Local	100.233979	120,141.44	98.404264	117,948.33	-2,193.11	0.01
Original Face:	4,200,000.000	Base	100.233979	120,141.44	98.404264	117,948.33	-2,193.11	0.01
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5				3.500000	01 Feb 2027		
	1,072.510	Local	100.187411	1,074.52	99.602887	1,068.25	-6.27	0.00
Original Face:	765,534.000	Base	100.187411	1,074.52	99.602887	1,068.25	-6.27	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5				2.500000	01 Aug 2027		
	42,064.310	Local	100.263501	42,175.15	99.055817	41,667.15	-508.00	0.01
Original Face:	5,157,070.000	Base	100.263501	42,175.15	99.055817	41,667.15	-508.00	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR				4.000000	01 Feb 2041		
	92,354.300	Local	102.394561	94,565.78	94.526980	87,299.73	-7,266.05	0.01
Original Face:	2,000,000.000	Base	102.394561	94,565.78	94.526980	87,299.73	-7,266.05	0.01
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5				4.500000	01 Sep 2040		
	29,136.300	Local	102.257459	29,794.04	94.804650	27,622.57	-2,171.47	0.00
Original Face:	5,000,000.000	Base	102.257459	29,794.04	94.804650	27,622.57	-2,171.47	0.00

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31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5				4.500000	01 Nov 2040		
	543,959.500	Local	104.485222	568,357.29	96.453515	524,668.06	-43,689.23	0.07
Original Face:	14,750,000.000	Base	104.485222	568,357.29	96.453515	524,668.06	-43,689.23	0.07
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	98.801843	1,976,036.86	-23,963.14	0.25
		Base	100.000000	2,000,000.00	98.801843	1,976,036.86	-23,963.14	0.25
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.516000	20 Oct 2067		
	284,738.370	Local	102.131462	290,807.46	99.250130	282,603.20	-8,204.26	0.04
Original Face:	3,000,000.000	Base	102.131462	290,807.46	99.250130	282,603.20	-8,204.26	0.04
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4				4.000000	01 Oct 2028		
	2,000,000.000	Local	99.962645	1,999,252.89	98.788146	1,975,762.92	-23,489.97	0.25
		Base	99.962645	1,999,252.89	98.788146	1,975,762.92	-23,489.97	0.25
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875				3.875000	15 May 2028		
	3,000,000.000	Local	100.045264	3,001,357.93	99.080283	2,972,408.49	-28,949.44	0.38
		Base	100.045264	3,001,357.93	99.080283	2,972,408.49	-28,949.44	0.38
38151FPM9	GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45				4.450000	28 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	96.475616	4,823,780.80	-176,219.20	0.61
		Base	100.000000	5,000,000.00	96.475616	4,823,780.80	-176,219.20	0.61
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	161,693.810	Local	102.550908	165,818.47	97.479870	157,618.92	-8,199.55	0.02
Original Face:	3,000,000.000	Base	102.550908	165,818.47	97.479870	157,618.92	-8,199.55	0.02
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	4,382.800	Local	100.365748	4,398.83	99.403266	4,356.65	-42.18	0.00
Original Face:	1,000,000.000	Base	100.365748	4,398.83	99.403266	4,356.65	-42.18	0.00
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	484,912.100	Local	102.991431	499,417.91	101.991040	494,566.89	-4,851.02	0.06
Original Face:	3,000,000.000	Base	102.991431	499,417.91	101.991040	494,566.89	-4,851.02	0.06
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	1,011,918.730	Local	99.667784	1,008,556.97	100.107910	1,013,010.69	4,453.72	0.13
Original Face:	3,000,000.000	Base	99.667784	1,008,556.97	100.107910	1,013,010.69	4,453.72	0.13

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427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55				4.550000	24 Feb 2028		
	4,000,000.000	Local	99.962888	3,998,515.53	100.223772	4,008,950.88	10,435.35	0.51
		Base	99.962888	3,998,515.53	100.223772	4,008,950.88	10,435.35	0.51
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	3,000,000.000	Local	99.895744	2,996,872.32	100.520281	3,015,608.43	18,736.11	0.38
		Base	99.895744	2,996,872.32	100.520281	3,015,608.43	18,736.11	0.38
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95				3.950000	15 Sep 2030		
	2,500,000.000	Local	99.699013	2,492,475.33	96.970291	2,424,257.28	-68,218.05	0.31
		Base	99.699013	2,492,475.33	96.970291	2,424,257.28	-68,218.05	0.31
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4				4.000000	16 Mar 2029		
	2,500,000.000	Local	99.851959	2,496,298.98	98.099797	2,452,494.93	-43,804.05	0.31
		Base	99.851959	2,496,298.98	98.099797	2,452,494.93	-43,804.05	0.31
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.998465	1,999,969.30	99.018656	1,980,373.12	-19,596.18	0.25
		Base	99.998465	1,999,969.30	99.018656	1,980,373.12	-19,596.18	0.25
459200LF6	IBM CORP SR UNSECURED 02/28 4.65				4.650000	10 Feb 2028		
	5,000,000.000	Local	99.992646	4,999,632.28	100.110248	5,005,512.40	5,880.12	0.64
		Base	99.992646	4,999,632.28	100.110248	5,005,512.40	5,880.12	0.64
459200LG4	IBM CORP SR UNSECURED 02/30 4.8				4.800000	10 Feb 2030		
	2,000,000.000	Local	102.085568	2,041,711.36	99.467104	1,989,342.08	-52,369.28	0.25
		Base	102.085568	2,041,711.36	99.467104	1,989,342.08	-52,369.28	0.25
48130KPU5	JPMORGAN CHASE + CO SR UNSECURED 01/31 4.35				4.350000	27 Jan 2031		
	3,000,000.000	Local	100.000000	3,000,000.00	97.884189	2,936,525.67	-63,474.33	0.37
		Base	100.000000	3,000,000.00	97.884189	2,936,525.67	-63,474.33	0.37
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	3,000,000.000	Local	99.965122	2,998,953.66	99.095367	2,972,861.01	-26,092.65	0.38
		Base	99.965122	2,998,953.66	99.095367	2,972,861.01	-26,092.65	0.38
532457DJ4	ELI LILLY + CO SR UNSECURED 05/29 VAR				4.110000	20 May 2029		
	4,000,000.000	Local	100.000000	4,000,000.00	100.021393	4,000,855.72	855.72	0.51
		Base	100.000000	4,000,000.00	100.021393	4,000,855.72	855.72	0.51

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	3,000,000.000	Local	99.921183	2,997,635.49	98.538568	2,956,157.04	-41,478.45	0.38
		Base	99.921183	2,997,635.49	98.538568	2,956,157.04	-41,478.45	0.38
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	2,000,000.000	Local	99.975279	1,999,505.57	99.617782	1,992,355.64	-7,149.93	0.25
		Base	99.975279	1,999,505.57	99.617782	1,992,355.64	-7,149.93	0.25
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325				4.325000	08 Jun 2028		
	3,000,000.000	Local	99.992571	2,999,777.14	99.834722	2,995,041.66	-4,735.48	0.38
		Base	99.992571	2,999,777.14	99.834722	2,995,041.66	-4,735.48	0.38
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	2,000,000.000	Local	99.984744	1,999,694.87	100.358036	2,007,160.72	7,465.85	0.25
		Base	99.984744	1,999,694.87	100.358036	2,007,160.72	7,465.85	0.25
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	1,000,000.000	Local	99.778475	997,784.75	100.850277	1,008,502.77	10,718.02	0.13
		Base	99.778475	997,784.75	100.850277	1,008,502.77	10,718.02	0.13
58769MAB6	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A				4.130000	16 Jan 2029		
	4,500,000.000	Local	99.998022	4,499,910.99	99.833520	4,492,508.40	-7,402.59	0.57
Original Face:	4,500,000.000	Base	99.998022	4,499,910.99	99.833520	4,492,508.40	-7,402.59	0.57
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
	5,000,000.000	Local	90.238779	4,511,938.93	88.289492	4,414,474.60	-97,464.33	0.56
		Base	90.238779	4,511,938.93	88.289492	4,414,474.60	-97,464.33	0.56
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85				3.850000	15 Sep 2027		
	3,000,000.000	Local	99.946259	2,998,387.76	99.461721	2,983,851.63	-14,536.13	0.38
		Base	99.946259	2,998,387.76	99.461721	2,983,851.63	-14,536.13	0.38
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25				4.250000	06 May 2028		
	2,500,000.000	Local	99.843829	2,496,095.73	99.349678	2,483,741.95	-12,353.78	0.32
		Base	99.843829	2,496,095.73	99.349678	2,483,741.95	-12,353.78	0.32
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	2,000,000.000	Local	99.943868	1,998,877.35	100.297359	2,005,947.18	7,069.83	0.25
		Base	99.943868	1,998,877.35	100.297359	2,005,947.18	7,069.83	0.25

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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
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	2,000,000.000	Local	99.996505	1,999,930.09	100.274715	2,005,494.30	5,564.21	0.25
		Base	99.996505	1,999,930.09	100.274715	2,005,494.30	5,564.21	0.25
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	3,000,000.000	Local	99.983291	2,999,498.74	100.453782	3,013,613.46	14,114.72	0.38
		Base	99.983291	2,999,498.74	100.453782	3,013,613.46	14,114.72	0.38
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR				4.300000	28 Jun 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.961577	4,998,078.85	-1,921.15	0.63
		Base	100.000000	5,000,000.00	99.961577	4,998,078.85	-1,921.15	0.63
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.972788	999,727.88	99.792414	997,924.14	-1,803.74	0.13
		Base	99.972788	999,727.88	99.792414	997,924.14	-1,803.74	0.13
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25				4.250000	15 Jun 2028		
	5,000,000.000	Local	99.959514	4,997,975.68	99.497685	4,974,884.25	-23,091.43	0.63
		Base	99.959514	4,997,975.68	99.497685	4,974,884.25	-23,091.43	0.63
68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45				4.450000	26 Sep 2030		
	2,000,000.000	Local	99.947587	1,998,951.74	94.234681	1,884,693.62	-114,258.12	0.24
		Base	99.947587	1,998,951.74	94.234681	1,884,693.62	-114,258.12	0.24
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1				4.100000	15 Jan 2029		
	5,000,000.000	Local	99.912886	4,995,644.32	99.018542	4,950,927.10	-44,717.22	0.63
		Base	99.912886	4,995,644.32	99.018542	4,950,927.10	-44,717.22	0.63
723484AP6	PINNACLE WEST CAPITAL SR UNSECURED 06/29 4.65				4.650000	01 Jun 2029		
	2,000,000.000	Local	99.919178	1,998,383.55	99.495188	1,989,903.76	-8,479.79	0.25
		Base	99.919178	1,998,383.55	99.495188	1,989,903.76	-8,479.79	0.25
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026		
	3,000,000.000	Local	99.991344	2,999,740.33	100.284266	3,008,527.98	8,787.65	0.38
		Base	99.991344	2,999,740.33	100.284266	3,008,527.98	8,787.65	0.38
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75				4.750000	15 Jul 2031		
	3,000,000.000	Local	99.831012	2,994,930.37	99.182668	2,975,480.04	-19,450.33	0.38
		Base	99.831012	2,994,930.37	99.182668	2,975,480.04	-19,450.33	0.38

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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
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625					3.625000	17 Sep 2028		
		Local	5,000,000.000	99.700196	4,985,009.78	98.240453	4,912,022.65	-72,987.13	0.62
		Base		99.700196	4,985,009.78	98.240453	4,912,022.65	-72,987.13	0.62
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.540000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.053485	5,002,674.25	2,674.25	0.64
		Base		100.000000	5,000,000.00	100.053485	5,002,674.25	2,674.25	0.64
78014RW63	ROYAL BANK OF CANADA SR UNSECURED 05/31 5					5.000000	29 May 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	98.339447	2,950,183.41	-49,816.59	0.37
		Base		100.000000	3,000,000.00	98.339447	2,950,183.41	-49,816.59	0.37
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.700000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.371145	3,011,134.35	11,134.35	0.38
		Base		100.000000	3,000,000.00	100.371145	3,011,134.35	11,134.35	0.38
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	2,000,000.000	99.998609	1,999,972.17	99.818050	1,996,361.00	-3,611.17	0.25
		Base		99.998609	1,999,972.17	99.818050	1,996,361.00	-3,611.17	0.25
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	873,310.340	100.000000	873,310.34	99.166703	866,033.07	-7,277.27	0.11
Original Face:		Base	2,000,000.000	100.000000	873,310.34	99.166703	866,033.07	-7,277.27	0.11
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.702288	3,021,068.64	21,068.64	0.38
		Base		100.000000	3,000,000.00	100.702288	3,021,068.64	21,068.64	0.38
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913					3.913000	13 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.957111	4,947,855.55	-52,144.45	0.63
		Base		100.000000	5,000,000.00	98.957111	4,947,855.55	-52,144.45	0.63
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	3,000,000.000	99.998772	2,999,963.16	99.238915	2,977,167.45	-22,795.71	0.38
		Base		99.998772	2,999,963.16	99.238915	2,977,167.45	-22,795.71	0.38
89236TNU5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4					4.000000	18 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	96.889016	4,844,450.80	-155,549.20	0.62
		Base		100.000000	5,000,000.00	96.889016	4,844,450.80	-155,549.20	0.62

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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
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	96.520293	4,826,014.65	-173,985.35	0.61
		Base	100.000000	5,000,000.00	96.520293	4,826,014.65	-173,985.35	0.61
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.915082	4,995,754.08	100.721910	5,036,095.50	40,341.42	0.64
		Base	99.915082	4,995,754.08	100.721910	5,036,095.50	40,341.42	0.64
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.999432	4,999,971.60	-28.40	0.64
		Base	100.000000	5,000,000.00	99.999432	4,999,971.60	-28.40	0.64
91159XBH7	US BANCORP SR UNSECURED 03/30 5				5.000000	12 Mar 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	100.033119	5,001,655.95	1,655.95	0.64
		Base	100.000000	5,000,000.00	100.033119	5,001,655.95	1,655.95	0.64
91159XDW2	US BANCORP SR UNSECURED 09/30 4.5				4.500000	10 Sep 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	98.015811	4,900,790.55	-99,209.45	0.62
		Base	100.000000	5,000,000.00	98.015811	4,900,790.55	-99,209.45	0.62
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	3,000,000.000	Local	95.635928	2,869,077.84	94.472656	2,834,179.68	-34,898.16	0.36
		Base	95.635928	2,869,077.84	94.472656	2,834,179.68	-34,898.16	0.36
91282CDW8	US TREASURY N/B 01/29 1.75				1.750000	31 Jan 2029		
	3,000,000.000	Local	95.449813	2,863,494.38	93.921875	2,817,656.25	-45,838.13	0.36
		Base	95.449813	2,863,494.38	93.921875	2,817,656.25	-45,838.13	0.36
91282CEW7	US TREASURY N/B 06/27 3.25				3.250000	30 Jun 2027		
	3,000,000.000	Local	99.513156	2,985,394.69	99.203776	2,976,113.28	-9,281.41	0.38
		Base	99.513156	2,985,394.69	99.203776	2,976,113.28	-9,281.41	0.38
91282CGC9	US TREASURY N/B 12/27 3.875				3.875000	31 Dec 2027		
	5,000,000.000	Local	99.649317	4,982,465.86	99.476562	4,973,828.10	-8,637.76	0.63
		Base	99.649317	4,982,465.86	99.476562	4,973,828.10	-8,637.76	0.63
91282CJQ5	US TREASURY N/B 12/30 3.75				3.750000	31 Dec 2030		
	3,000,000.000	Local	99.954344	2,998,630.32	97.234375	2,917,031.25	-81,599.07	0.37
		Base	99.954344	2,998,630.32	97.234375	2,917,031.25	-81,599.07	0.37

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91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
		Local	2,000,000.000	99.369206	1,987,384.12	99.179688	1,983,593.76	-3,790.36	0.25
		Base		99.369206	1,987,384.12	99.179688	1,983,593.76	-3,790.36	0.25
91282CMV0	US TREASURY N/B 03/27 3.875					3.875000	31 Mar 2027		
		Local	2,000,000.000	99.907164	1,998,143.28	99.887695	1,997,753.90	-389.38	0.25
		Base		99.907164	1,998,143.28	99.887695	1,997,753.90	-389.38	0.25
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	3,000,000.000	99.864289	2,995,928.67	99.642187	2,989,265.61	-6,663.06	0.38
		Base		99.864289	2,995,928.67	99.642187	2,989,265.61	-6,663.06	0.38
91282CNQ0	US TREASURY FRN 07/27 VAR					4.011148	31 Jul 2027		
		Local	3,000,000.000	99.958177	2,998,745.32	100.118118	3,003,543.54	4,798.22	0.38
		Base		99.958177	2,998,745.32	100.118118	3,003,543.54	4,798.22	0.38
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.720723	1,994,414.46	96.957031	1,939,140.62	-55,273.84	0.25
		Base		99.720723	1,994,414.46	96.957031	1,939,140.62	-55,273.84	0.25
91282CPB1	US TREASURY N/B 09/27 3.5					3.500000	30 Sep 2027		
		Local	5,000,000.000	99.324153	4,966,207.64	99.199219	4,959,960.95	-6,246.69	0.63
		Base		99.324153	4,966,207.64	99.199219	4,959,960.95	-6,246.69	0.63
91282CPN5	US TREASURY N/B 11/30 3.5					3.500000	30 Nov 2030		
		Local	3,000,000.000	99.349035	2,980,471.05	96.316406	2,889,492.18	-90,978.87	0.37
		Base		99.349035	2,980,471.05	96.316406	2,889,492.18	-90,978.87	0.37
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	3,000,000.000	99.807116	2,994,213.47	99.355469	2,980,664.07	-13,549.40	0.38
		Base		99.807116	2,994,213.47	99.355469	2,980,664.07	-13,549.40	0.38
91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	3,000,000.000	99.859508	2,995,785.24	99.113281	2,973,398.43	-22,386.81	0.38
		Base		99.859508	2,995,785.24	99.113281	2,973,398.43	-22,386.81	0.38
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,250,000.000	99.994391	4,249,761.62	100.722250	4,280,695.63	30,934.01	0.54
Original Face:		Base	4,250,000.000	99.994391	4,249,761.62	100.722250	4,280,695.63	30,934.01	0.54

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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
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	3,000,000.000	99.989896	2,999,696.88	100.215930	3,006,477.90	6,781.02	0.38
Original Face:		Base	3,000,000.000	99.989896	2,999,696.88	100.215930	3,006,477.90	6,781.02	0.38
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A					4.400000	20 Jun 2031		
		Local	6,000,000.000	99.995711	5,999,742.66	99.725180	5,983,510.80	-16,231.86	0.76
Original Face:		Base	6,000,000.000	99.995711	5,999,742.66	99.725180	5,983,510.80	-16,231.86	0.76
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A					3.960000	20 Aug 2031		
		Local	5,000,000.000	99.986123	4,999,306.15	98.839990	4,941,999.50	-57,306.65	0.63
Original Face:		Base	5,000,000.000	99.986123	4,999,306.15	98.839990	4,941,999.50	-57,306.65	0.63
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A					4.510000	21 Jun 2032		
		Local	5,000,000.000	99.983176	4,999,158.80	99.553190	4,977,659.50	-21,499.30	0.63
Original Face:		Base	5,000,000.000	99.983176	4,999,158.80	99.553190	4,977,659.50	-21,499.30	0.63
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	3,000,000.000	99.902157	2,997,064.70	98.446493	2,953,394.79	-43,669.91	0.38
		Base		99.902157	2,997,064.70	98.446493	2,953,394.79	-43,669.91	0.38
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.945171	4,997,258.54	101.222124	5,061,106.20	63,847.66	0.64
		Base		99.945171	4,997,258.54	101.222124	5,061,106.20	63,847.66	0.64
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.995071	4,999,753.55	99.951624	4,997,581.20	-2,172.35	0.63
		Base		99.995071	4,999,753.55	99.951624	4,997,581.20	-2,172.35	0.63
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	3,000,000.000	99.960957	2,998,828.72	100.546526	3,016,395.78	17,567.06	0.38
		Base		99.960957	2,998,828.72	100.546526	3,016,395.78	17,567.06	0.38
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.342621	3,010,278.63	10,278.63	0.38
		Base		100.000000	3,000,000.00	100.342621	3,010,278.63	10,278.63	0.38
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.900000	24 Jan 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.168726	2,003,374.52	3,374.52	0.25
		Base		100.000000	2,000,000.00	100.168726	2,003,374.52	3,374.52	0.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.226406	3,006,792.18	6,792.18	0.38
		Base		100.000000	3,000,000.00	100.226406	3,006,792.18	6,792.18	0.38
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05					5.050000	05 Jun 2030		
		Local	3,000,000.000	100.000000	3,000,000.00	99.265848	2,977,975.44	-22,024.56	0.38
		Base		100.000000	3,000,000.00	99.265848	2,977,975.44	-22,024.56	0.38
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2					4.200000	15 Dec 2030		
		Local	3,000,000.000	99.557234	2,986,717.01	95.312187	2,859,365.61	-127,351.40	0.36
		Base		99.557234	2,986,717.01	95.312187	2,859,365.61	-127,351.40	0.36
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7					4.700000	03 Sep 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	99.605643	1,992,112.86	-7,887.14	0.25
		Base		100.000000	2,000,000.00	99.605643	1,992,112.86	-7,887.14	0.25
US DOLLAR Total									
		Local	396,392,857.330		395,824,663.87		391,976,219.30	-3,848,444.57	49.79
Original Face:		Base	153,966,732.000		395,824,663.87		391,976,219.30	-3,848,444.57	49.79
FIXED INCOME Total									
		Base	396,392,857.330		395,824,663.87		391,976,219.30	-3,848,444.57	49.79
Original Face:			153,966,732.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		793,127,059.090	Base		791,064,525.43		787,215,209.91	-3,849,315.52	100.00
	Original Face:	153,966,732.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.02
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.02
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.02
		Base			50,000.00		50,000.00	0.00	0.02
CASH Total									
			50,000.000		50,000.00		50,000.00	0.00	0.02
		Base							
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.650000	17 Sep 2026		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.65
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.65
912797SU2	TREASURY BILL 11/26 0.00000					3.650000	27 Nov 2026		
			5,000,000.000	98.803611	4,940,180.54	98.786640	4,939,332.00	-848.54	2.14
		Base		98.803611	4,940,180.54	98.786640	4,939,332.00	-848.54	2.14
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
			2,000,000.000	98.463202	1,969,264.03	98.478837	1,969,576.74	312.71	0.85
		Base		98.463202	1,969,264.03	98.478837	1,969,576.74	312.71	0.85
912797UJ4	TREASURY BILL 10/26 0.00000					3.731000	08 Oct 2026		
			5,000,000.000	99.295256	4,964,762.78	99.326800	4,966,340.00	1,577.22	2.15
		Base		99.295256	4,964,762.78	99.326800	4,966,340.00	1,577.22	2.15
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
			5,000,000.000	97.136938	4,856,846.89	97.007118	4,850,355.90	-6,490.99	2.10
		Base		97.136938	4,856,846.89	97.007118	4,850,355.90	-6,490.99	2.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797VJ3	TREASURY BILL 12/26 0.00000					3.846200	31 Dec 2026		
		Local	3,000,000.000	98.376049	2,951,281.47	98.407875	2,952,236.25	954.78	1.28
		Base		98.376049	2,951,281.47	98.407875	2,952,236.25	954.78	1.28
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.630000	17 Sep 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.49
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					3.710000	10 Aug 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.49
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.49
979QHR003	SOUTH STREET REPO					3.680000	03 Aug 2026		
		Local	53,161,924.310	100.000000	53,161,924.31	100.000000	53,161,924.31	0.00	23.00
		Base		100.000000	53,161,924.31	100.000000	53,161,924.31	0.00	23.00
985FHY004	MITSUBISHI UFJ REPO					3.630000	17 Sep 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.33
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.33
US DOLLAR Total									
		Local	133,161,924.310		132,844,260.02		132,839,765.20	-4,494.82	57.48
		Base			132,844,260.02		132,839,765.20	-4,494.82	57.48
CASH EQUIVALENT Total									
		Base	133,161,924.310		132,844,260.02		132,839,765.20	-4,494.82	57.48

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3					3.000000	15 Aug 2027		
		Local	34,253.050	100.481446	34,417.96	99.297378	34,012.38	-405.58	0.01
Original Face:		Base	5,000,000.000	100.481446	34,417.96	99.297378	34,012.38	-405.58	0.01
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5					2.500000	20 Apr 2027		
		Local	18,760.000	100.268710	18,810.41	99.312148	18,630.96	-179.45	0.01
Original Face:		Base	4,372,786.000	100.268710	18,810.41	99.312148	18,630.96	-179.45	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
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	26,193.150	Local	100.260373	26,261.35	99.236980	25,993.29	-268.06	0.01
Original Face:	5,000,000.000	Base	100.260373	26,261.35	99.236980	25,993.29	-268.06	0.01
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	17,442.230	Local	100.500337	17,529.50	99.465301	17,348.97	-180.53	0.01
Original Face:	4,169,641.000	Base	100.500337	17,529.50	99.465301	17,348.97	-180.53	0.01
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	113,383.160	Local	100.851185	114,348.26	85.895054	97,390.53	-16,957.73	0.04
Original Face:	2,000,000.000	Base	100.851185	114,348.26	85.895054	97,390.53	-16,957.73	0.04
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	11,602.130	Local	100.203239	11,625.71	99.628586	11,559.04	-66.67	0.01
Original Face:	2,910,888.000	Base	100.203239	11,625.71	99.628586	11,559.04	-66.67	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				5.375000	20 Sep 2040		
	208,735.570	Local	102.170119	213,265.38	101.306498	211,462.70	-1,802.68	0.09
Original Face:	9,450,000.000	Base	102.170119	213,265.38	101.306498	211,462.70	-1,802.68	0.09
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	17,171.850	Local	100.207025	17,207.40	98.872650	16,978.26	-229.14	0.01
Original Face:	2,500,000.000	Base	100.207025	17,207.40	98.872650	16,978.26	-229.14	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	27,766.860	Local	100.254548	27,837.54	98.651960	27,392.55	-444.99	0.01
Original Face:	1,500,000.000	Base	100.254548	27,837.54	98.651960	27,392.55	-444.99	0.01
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.516000	20 Oct 2067		
	284,738.370	Local	101.769737	289,777.49	99.250130	282,603.20	-7,174.29	0.12
Original Face:	3,000,000.000	Base	101.769737	289,777.49	99.250130	282,603.20	-7,174.29	0.12
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	210,030.280	Local	103.812750	218,038.21	92.951992	195,227.33	-22,810.88	0.08
Original Face:	5,872,458.000	Base	103.812750	218,038.21	92.951992	195,227.33	-22,810.88	0.08
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	13,999.180	Local	102.833809	14,395.89	99.354000	13,908.75	-487.14	0.01
Original Face:	1,000,000.000	Base	102.833809	14,395.89	99.354000	13,908.75	-487.14	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
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	29,602.840	Local	102.215463	30,258.68	99.776078	29,536.55	-722.13	0.01
Original Face:	2,000,000.000	Base	102.215463	30,258.68	99.776078	29,536.55	-722.13	0.01
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				4.435710	20 Sep 2063		
	9,085.640	Local	100.369264	9,119.19	100.167700	9,100.88	-18.31	0.00
Original Face:	1,500,000.000	Base	100.369264	9,119.19	100.167700	9,100.88	-18.31	0.00
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				4.385710	20 Feb 2064		
	36,608.640	Local	100.326808	36,728.28	100.073070	36,635.39	-92.89	0.02
Original Face:	1,530,000.000	Base	100.326808	36,728.28	100.073070	36,635.39	-92.89	0.02
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.196610	20 Jun 2067		
	124,138.000	Local	101.773236	126,339.26	101.056500	125,449.52	-889.74	0.05
Original Face:	1,200,000.000	Base	101.773236	126,339.26	101.056500	125,449.52	-889.74	0.05
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	486,893.870	Local	101.506965	494,231.19	94.573660	460,473.35	-33,757.84	0.20
Original Face:	4,400,000.000	Base	101.506965	494,231.19	94.573660	460,473.35	-33,757.84	0.20
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	98,661.400	Local	100.473529	99,128.59	91.906400	90,676.14	-8,452.45	0.04
Original Face:	1,000,000.000	Base	100.473529	99,128.59	91.906400	90,676.14	-8,452.45	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	36,480.580	Local	101.033865	36,857.74	96.582630	35,233.90	-1,623.84	0.02
Original Face:	1,000,000.000	Base	101.033865	36,857.74	96.582630	35,233.90	-1,623.84	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	123,328.700	Local	100.587982	124,053.85	87.662440	108,112.95	-15,940.90	0.05
Original Face:	1,000,000.000	Base	100.587982	124,053.85	87.662440	108,112.95	-15,940.90	0.05
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	13,575.350	Local	100.644256	13,662.81	98.557400	13,379.51	-283.30	0.01
Original Face:	1,000,000.000	Base	100.644256	13,662.81	98.557400	13,379.51	-283.30	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	50,679.310	Local	100.744564	51,056.65	99.391450	50,370.90	-685.75	0.02
Original Face:	4,000,000.000	Base	100.744564	51,056.65	99.391450	50,370.90	-685.75	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	161,693.810	Local	102.550908	165,818.47	97.479870	157,618.92	-8,199.55	0.07
Original Face:	3,000,000.000	Base	102.550908	165,818.47	97.479870	157,618.92	-8,199.55	0.07
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	8,765.610	Local	100.308250	8,792.63	99.403266	8,713.30	-79.33	0.00
Original Face:	2,000,000.000	Base	100.308250	8,792.63	99.403266	8,713.30	-79.33	0.00
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.749430	20 Apr 2071		
	155,276.790	Local	107.001838	166,149.02	98.774870	153,374.45	-12,774.57	0.07
Original Face:	1,978,780.000	Base	107.001838	166,149.02	98.774870	153,374.45	-12,774.57	0.07
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA				1.500000	20 Apr 2050		
	665,562.610	Local	101.822485	677,692.39	77.701870	517,154.59	-160,537.80	0.22
Original Face:	2,000,000.000	Base	101.822485	677,692.39	77.701870	517,154.59	-160,537.80	0.22
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP				1.250000	20 Jan 2051		
	1,757,968.160	Local	101.173904	1,778,605.01	78.950110	1,387,917.80	-390,687.21	0.60
Original Face:	3,185,000.000	Base	101.173904	1,778,605.01	78.950110	1,387,917.80	-390,687.21	0.60
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	813,664.070	Local	101.944091	829,482.44	77.569780	631,157.43	-198,325.01	0.27
Original Face:	2,000,000.000	Base	101.944091	829,482.44	77.569780	631,157.43	-198,325.01	0.27
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.426930	20 Jun 2036		
	731,982.000	Local	102.929935	753,428.60	91.178380	667,409.33	-86,019.27	0.29
Original Face:	2,000,000.000	Base	102.929935	753,428.60	91.178380	667,409.33	-86,019.27	0.29
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA				2.000000	20 Jun 2051		
	1,950,527.240	Local	102.445968	1,998,236.52	87.195520	1,700,772.37	-297,464.15	0.74
Original Face:	3,000,000.000	Base	102.445968	1,998,236.52	87.195520	1,700,772.37	-297,464.15	0.74
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA				4.550820	20 Dec 2071		
	416,004.540	Local	100.934182	419,890.78	99.246110	412,868.32	-7,022.46	0.18
Original Face:	3,000,000.000	Base	100.934182	419,890.78	99.246110	412,868.32	-7,022.46	0.18
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA				6.500000	20 Jan 2053		
	646,549.460	Local	102.991435	665,890.57	101.991040	659,422.52	-6,468.05	0.29
Original Face:	4,000,000.000	Base	102.991435	665,890.57	101.991040	659,422.52	-6,468.05	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
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	951,479.520	99.667785	948,318.56	100.107910	952,506.26	4,187.70	0.41
	Original Face:	Base	2,820,818.000	99.667785	948,318.56	100.107910	952,506.26	4,187.70	0.41
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					3.940000	20 Jan 2027		
		Local	416,666.670	100.000002	416,666.68	100.000000	416,666.68	0.00	0.18
	Original Face:	Base	5,000,000.000	100.000002	416,666.68	100.000000	416,666.68	0.00	0.18
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					3.940000	15 Sep 2026		
		Local	229,166.690	100.000000	229,166.69	100.000000	229,166.69	0.00	0.10
	Original Face:	Base	5,500,000.000	100.000000	229,166.69	100.000000	229,166.69	0.00	0.10
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	1,472,940.510	100.000000	1,472,940.51	99.166703	1,460,666.54	-12,273.97	0.63
	Original Face:	Base	3,373,235.000	100.000000	1,472,940.51	99.166703	1,460,666.54	-12,273.97	0.63
912828Z78	US TREASURY N/B 01/27 1.5					1.500000	31 Jan 2027		
		Local	5,000,000.000	98.807166	4,940,358.31	98.794922	4,939,746.10	-612.21	2.14
		Base		98.807166	4,940,358.31	98.794922	4,939,746.10	-612.21	2.14
91282CCH2	US TREASURY N/B 06/28 1.25					1.250000	30 Jun 2028		
		Local	2,000,000.000	95.635928	1,912,718.56	94.472656	1,889,453.12	-23,265.44	0.82
		Base		95.635928	1,912,718.56	94.472656	1,889,453.12	-23,265.44	0.82
91282CDG3	US TREASURY N/B 10/26 1.125					1.125000	31 Oct 2026		
		Local	5,000,000.000	99.327640	4,966,382.00	99.328125	4,966,406.25	24.25	2.15
		Base		99.327640	4,966,382.00	99.328125	4,966,406.25	24.25	2.15
91282CDK4	US TREASURY N/B 11/26 1.25					1.250000	30 Nov 2026		
		Local	5,000,000.000	99.140029	4,957,001.43	99.143555	4,957,177.75	176.32	2.14
		Base		99.140029	4,957,001.43	99.143555	4,957,177.75	176.32	2.14
91282CDP3	US TREASURY N/B 12/28 1.375					1.375000	31 Dec 2028		
		Local	2,000,000.000	94.776534	1,895,530.67	93.289062	1,865,781.24	-29,749.43	0.81
		Base		94.776534	1,895,530.67	93.289062	1,865,781.24	-29,749.43	0.81
91282CDQ1	US TREASURY N/B 12/26 1.25					1.250000	31 Dec 2026		
		Local	3,000,000.000	98.907793	2,967,233.80	98.905273	2,967,158.19	-75.61	1.28
		Base		98.907793	2,967,233.80	98.905273	2,967,158.19	-75.61	1.28

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
91282CDW8	US TREASURY N/B 01/29 1.75				1.750000	31 Jan 2029		
	2,000,000.000	Local	95.449813	1,908,996.26	93.921875	1,878,437.50	-30,558.76	0.81
		Base	95.449813	1,908,996.26	93.921875	1,878,437.50	-30,558.76	0.81
91282CEW7	US TREASURY N/B 06/27 3.25				3.250000	30 Jun 2027		
	2,000,000.000	Local	99.513156	1,990,263.12	99.203776	1,984,075.52	-6,187.60	0.86
		Base	99.513156	1,990,263.12	99.203776	1,984,075.52	-6,187.60	0.86
91282CGC9	US TREASURY N/B 12/27 3.875				3.875000	31 Dec 2027		
	2,000,000.000	Local	99.649317	1,992,986.34	99.476562	1,989,531.24	-3,455.10	0.86
		Base	99.649317	1,992,986.34	99.476562	1,989,531.24	-3,455.10	0.86
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	2,000,000.000	Local	99.110773	1,982,215.46	98.890625	1,977,812.50	-4,402.96	0.86
		Base	99.110773	1,982,215.46	98.890625	1,977,812.50	-4,402.96	0.86
91282CJQ5	US TREASURY N/B 12/30 3.75				3.750000	31 Dec 2030		
	2,000,000.000	Local	99.954345	1,999,086.89	97.234375	1,944,687.50	-54,399.39	0.84
		Base	99.954345	1,999,086.89	97.234375	1,944,687.50	-54,399.39	0.84
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	99.377505	1,987,550.10	99.179688	1,983,593.76	-3,956.34	0.86
		Base	99.377505	1,987,550.10	99.179688	1,983,593.76	-3,956.34	0.86
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027		
	2,000,000.000	Local	99.850719	1,997,014.38	100.048698	2,000,973.96	3,959.58	0.87
		Base	99.850719	1,997,014.38	100.048698	2,000,973.96	3,959.58	0.87
91282CLP4	US TREASURY N/B 09/26 3.5				3.500000	30 Sep 2026		
	10,000,000.000	Local	99.948483	9,994,848.31	99.942480	9,994,248.00	-600.31	4.32
		Base	99.948483	9,994,848.31	99.942480	9,994,248.00	-600.31	4.32
91282CLR0	US TREASURY N/B 10/29 4.125				4.125000	31 Oct 2029		
	2,000,000.000	Local	99.779198	1,995,583.95	99.210938	1,984,218.76	-11,365.19	0.86
		Base	99.779198	1,995,583.95	99.210938	1,984,218.76	-11,365.19	0.86
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	2,000,000.000	Local	99.768999	1,995,379.97	99.851562	1,997,031.24	1,651.27	0.86
		Base	99.768999	1,995,379.97	99.851562	1,997,031.24	1,651.27	0.86

& 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
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	2,000,000.000	Local	99.967255	1,999,345.09	100.110156	2,002,203.12	2,858.03	0.87
		Base	99.967255	1,999,345.09	100.110156	2,002,203.12	2,858.03	0.87
91282CMV0	US TREASURY N/B 03/27 3.875				3.875000	31 Mar 2027		
	3,000,000.000	Local	99.907164	2,997,214.93	99.887695	2,996,630.85	-584.08	1.30
		Base	99.907164	2,997,214.93	99.887695	2,996,630.85	-584.08	1.30
91282CMY4	US TREASURY N/B 04/27 3.75				3.750000	30 Apr 2027		
	3,000,000.000	Local	99.802922	2,994,087.65	99.750000	2,992,500.00	-1,587.65	1.29
		Base	99.802922	2,994,087.65	99.750000	2,992,500.00	-1,587.65	1.29
91282CNL1	US TREASURY N/B 06/27 3.75				3.750000	30 Jun 2027		
	2,000,000.000	Local	99.864289	1,997,285.77	99.642187	1,992,843.74	-4,442.03	0.86
		Base	99.864289	1,997,285.77	99.642187	1,992,843.74	-4,442.03	0.86
91282CNQ0	US TREASURY FRN 07/27 VAR				4.011148	31 Jul 2027		
	2,000,000.000	Local	99.958178	1,999,163.55	100.118118	2,002,362.36	3,198.81	0.87
		Base	99.958178	1,999,163.55	100.118118	2,002,362.36	3,198.81	0.87
91282CNV9	US TREASURY N/B 08/27 3.625				3.625000	31 Aug 2027		
	3,000,000.000	Local	99.503384	2,985,101.52	99.398438	2,981,953.14	-3,148.38	1.29
		Base	99.503384	2,985,101.52	99.398438	2,981,953.14	-3,148.38	1.29
91282CPA3	US TREASURY N/B 09/30 3.625				3.625000	30 Sep 2030		
	2,000,000.000	Local	99.720723	1,994,414.46	96.957031	1,939,140.62	-55,273.84	0.84
		Base	99.720723	1,994,414.46	96.957031	1,939,140.62	-55,273.84	0.84
91282CPB1	US TREASURY N/B 09/27 3.5				3.500000	30 Sep 2027		
	2,000,000.000	Local	99.896268	1,997,925.35	99.199219	1,983,984.38	-13,940.97	0.86
		Base	99.896268	1,997,925.35	99.199219	1,983,984.38	-13,940.97	0.86
91282CPD7	US TREASURY N/B 10/30 3.625				3.625000	31 Oct 2030		
	2,000,000.000	Local	99.480573	1,989,611.46	96.882812	1,937,656.24	-51,955.22	0.84
		Base	99.480573	1,989,611.46	96.882812	1,937,656.24	-51,955.22	0.84
91282CPE5	US TREASURY N/B 10/27 3.5				3.500000	31 Oct 2027		
	2,000,000.000	Local	99.331580	1,986,631.59	99.109375	1,982,187.50	-4,444.09	0.86
		Base	99.331580	1,986,631.59	99.109375	1,982,187.50	-4,444.09	0.86

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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
91282CPN5	US TREASURY N/B 11/30 3.5					3.500000	30 Nov 2030		
		Local	2,000,000.000	99.349035	1,986,980.69	96.316406	1,926,328.12	-60,652.57	0.83
		Base		99.349035	1,986,980.69	96.316406	1,926,328.12	-60,652.57	0.83
91282CPS4	US TREASURY N/B 12/27 3.375					3.375000	31 Dec 2027		
		Local	2,000,000.000	99.322598	1,986,451.96	98.796875	1,975,937.50	-10,514.46	0.85
		Base		99.322598	1,986,451.96	98.796875	1,975,937.50	-10,514.46	0.85
91282CQB0	US TREASURY N/B 02/28 3.375					3.375000	29 Feb 2028		
		Local	2,000,000.000	98.956835	1,979,136.69	98.656250	1,973,125.00	-6,011.69	0.85
		Base		98.956835	1,979,136.69	98.656250	1,973,125.00	-6,011.69	0.85
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	2,000,000.000	99.807116	1,996,142.32	99.355469	1,987,109.38	-9,032.94	0.86
		Base		99.807116	1,996,142.32	99.355469	1,987,109.38	-9,032.94	0.86
91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	2,000,000.000	99.859509	1,997,190.17	99.113281	1,982,265.62	-14,924.55	0.86
		Base		99.859509	1,997,190.17	99.113281	1,982,265.62	-14,924.55	0.86
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	2,000,000.000	99.735469	1,994,709.37	99.492188	1,989,843.76	-4,865.61	0.86
		Base		99.735469	1,994,709.37	99.492188	1,989,843.76	-4,865.61	0.86
91282CQY0	US TREASURY N/B 06/28 4.125					4.125000	30 Jun 2028		
		Local	3,000,000.000	99.775101	2,993,253.02	99.699219	2,990,976.57	-2,276.45	1.29
		Base		99.775101	2,993,253.02	99.699219	2,990,976.57	-2,276.45	1.29
US DOLLAR Total									
		Local	100,371,377.840		99,913,825.35		98,224,272.78	-1,689,552.57	42.50
Original Face:		Base	108,263,606.000		99,913,825.35		98,224,272.78	-1,689,552.57	42.50
FIXED INCOME Total									
		Base	100,371,377.840		99,913,825.35		98,224,272.78	-1,689,552.57	42.50
Original Face:			108,263,606.000						

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Base Currency: USD - US DOLLAR

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

Base Currency: 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									
		233,583,302.150	Base		232,808,085.37		231,114,037.98	-1,694,047.39	100.00
	Original Face:	108,263,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.569554	31 Dec 2030		
		Local	3,527,519.190	100.000000	3,527,519.19	100.000000	3,527,519.19	0.00	0.09
		Base		100.000000	3,527,519.19	100.000000	3,527,519.19	0.00	0.09
US DOLLAR Total									
		Local	3,527,519.190		3,527,519.19		3,527,519.19	0.00	0.09
		Base			3,527,519.19		3,527,519.19	0.00	0.09
CASH EQUIVALENT Total									
		Base	3,527,519.190		3,527,519.19		3,527,519.19	0.00	0.09
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	27,771.000	23.459647	651,497.86	127.480000	3,540,247.08	2,888,749.22	0.09
		Base		23.459647	651,497.86	127.480000	3,540,247.08	2,888,749.22	0.09
00130H105	AES CORP COMMON STOCK USD.01								
		Local	43,310.000	19.045352	824,854.21	14.680000	635,790.80	-189,063.41	0.02
		Base		19.045352	824,854.21	14.680000	635,790.80	-189,063.41	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	421,521.000	25.470136	10,736,197.26	23.250000	9,800,363.25	-935,834.01	0.25
		Base		25.470136	10,736,197.26	23.250000	9,800,363.25	-935,834.01	0.25
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	105,633.000	41.975098	4,433,955.57	105.700000	11,165,408.10	6,731,452.53	0.28
		Base		41.975098	4,433,955.57	105.700000	11,165,408.10	6,731,452.53	0.28
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	107,266.000	56.076032	6,015,051.60	250.940000	26,917,330.04	20,902,278.44	0.68
		Base		56.076032	6,015,051.60	250.940000	26,917,330.04	20,902,278.44	0.68

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	24,513.000	190.229995	4,663,107.86	250.410000	6,138,300.33	1,475,192.47	0.16
		Base		190.229995	4,663,107.86	250.410000	6,138,300.33	1,475,192.47	0.16
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	98,952.000	34.998836	3,463,204.86	476.150000	47,115,994.80	43,652,789.94	1.19
		Base		34.998836	3,463,204.86	476.150000	47,115,994.80	43,652,789.94	1.19
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,133.000	44.284743	758,730.50	138.370000	2,370,693.21	1,611,962.71	0.06
		Base		44.284743	758,730.50	138.370000	2,370,693.21	1,611,962.71	0.06
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	25,339.000	133.423259	3,380,811.95	151.520000	3,839,365.28	458,553.33	0.10
		Base		133.423259	3,380,811.95	151.520000	3,839,365.28	458,553.33	0.10
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	13,509.000	105.630931	1,426,968.25	294.890000	3,983,669.01	2,556,700.76	0.10
		Base		105.630931	1,426,968.25	294.890000	3,983,669.01	2,556,700.76	0.10
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	8,814.000	53.472937	471,310.47	115.180000	1,015,196.52	543,886.05	0.03
		Base		53.472937	471,310.47	115.180000	1,015,196.52	543,886.05	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	7,152.000	102.320692	731,797.59	117.640000	841,361.28	109,563.69	0.02
		Base		102.320692	731,797.59	117.640000	841,361.28	109,563.69	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,498.000	133.391344	1,266,950.99	51.450000	488,672.10	-778,278.89	0.01
		Base		133.391344	1,266,950.99	51.450000	488,672.10	-778,278.89	0.01
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	4,036.000	188.252272	759,786.17	169.160000	682,729.76	-77,056.41	0.02
		Base		188.252272	759,786.17	169.160000	682,729.76	-77,056.41	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	15,655.000	43.561810	681,960.13	70.780000	1,108,060.90	426,100.77	0.03
		Base		43.561810	681,960.13	70.780000	1,108,060.90	426,100.77	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							
	15,606.000	Local	52.619261	821,176.19	264.080000	4,121,232.48	3,300,056.29	0.10
		Base	52.619261	821,176.19	264.080000	4,121,232.48	3,300,056.29	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF							
	85,000.000	Local	24.154129	2,053,101.00	48.200000	4,097,000.00	2,043,899.00	0.10
		Base	24.154129	2,053,101.00	48.200000	4,097,000.00	2,043,899.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001							
	286,547.000	Local	36.583708	10,482,951.71	356.650000	102,196,987.55	91,714,035.84	2.59
		Base	36.583708	10,482,951.71	356.650000	102,196,987.55	91,714,035.84	2.59
02079K305	ALPHABET INC CL A COMMON STOCK USD.001							
	355,684.000	Local	36.650384	13,035,955.32	356.130000	126,669,742.92	113,633,787.60	3.21
		Base	36.650384	13,035,955.32	356.130000	126,669,742.92	113,633,787.60	3.21
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333							
	101,221.000	Local	22.947051	2,322,723.46	68.330000	6,916,430.93	4,593,707.47	0.18
		Base	22.947051	2,322,723.46	68.330000	6,916,430.93	4,593,707.47	0.18
023135106	AMAZON.COM INC COMMON STOCK USD.01							
	593,671.000	Local	50.091315	29,737,761.11	271.580000	161,229,170.18	131,491,409.07	4.09
		Base	50.091315	29,737,761.11	271.580000	161,229,170.18	131,491,409.07	4.09
023608102	AMEREN CORPORATION COMMON STOCK USD.01							
	16,772.000	Local	52.239968	876,168.75	109.610000	1,838,378.92	962,210.17	0.05
		Base	52.239968	876,168.75	109.610000	1,838,378.92	962,210.17	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5							
	32,988.000	Local	51.974924	1,714,548.78	127.850000	4,217,515.80	2,502,967.02	0.11
		Base	51.974924	1,714,548.78	127.850000	4,217,515.80	2,502,967.02	0.11
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2							
	32,267.000	Local	63.247749	2,040,815.12	336.250000	10,849,778.75	8,808,963.63	0.28
		Base	63.247749	2,040,815.12	336.250000	10,849,778.75	8,808,963.63	0.28
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5							
	32,134.000	Local	98.916803	3,178,592.55	78.580000	2,525,089.72	-653,502.83	0.06
		Base	98.916803	3,178,592.55	78.580000	2,525,089.72	-653,502.83	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
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	28,243.000	96.830817	2,734,792.76	173.360000	4,896,206.48	2,161,413.72	0.12
		Base		96.830817	2,734,792.76	173.360000	4,896,206.48	2,161,413.72	0.12
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	11,835.000	85.879769	1,016,387.07	134.170000	1,587,901.95	571,514.88	0.04
		Base		85.879769	1,016,387.07	134.170000	1,587,901.95	571,514.88	0.04
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	11,791.000	90.893574	1,071,726.13	311.340000	3,671,009.94	2,599,283.81	0.09
		Base		90.893574	1,071,726.13	311.340000	3,671,009.94	2,599,283.81	0.09
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	5,455.000	60.164216	328,195.80	545.840000	2,977,557.20	2,649,361.40	0.08
		Base		60.164216	328,195.80	545.840000	2,977,557.20	2,649,361.40	0.08
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	13,898.000	59.039379	820,529.29	241.710000	3,359,285.58	2,538,756.29	0.09
		Base		59.039379	820,529.29	241.710000	3,359,285.58	2,538,756.29	0.09
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	32,721.000	94.636873	3,096,613.13	385.160000	12,602,820.36	9,506,207.23	0.32
		Base		94.636873	3,096,613.13	385.160000	12,602,820.36	9,506,207.23	0.32
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	74,538.000	13.422686	1,000,500.17	160.700000	11,978,256.60	10,977,756.43	0.30
		Base		13.422686	1,000,500.17	160.700000	11,978,256.60	10,977,756.43	0.30
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	29,611.000	80.125615	2,372,599.59	367.410000	10,879,377.51	8,506,777.92	0.28
		Base		80.125615	2,372,599.59	367.410000	10,879,377.51	8,506,777.92	0.28
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	13,165.000	115.574362	1,521,536.47	375.840000	4,947,933.60	3,426,397.13	0.13
		Base		115.574362	1,521,536.47	375.840000	4,947,933.60	3,426,397.13	0.13
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	21,436.000	56.260195	1,205,993.53	37.320000	799,991.52	-406,002.01	0.02
		Base		56.260195	1,205,993.53	37.320000	799,991.52	-406,002.01	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03769M106	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001								
		Local	27,953.000	171.024572	4,780,649.86	125.590000	3,510,617.27	-1,270,032.59	0.09
		Base		171.024572	4,780,649.86	125.590000	3,510,617.27	-1,270,032.59	0.09
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	890,977.000	29.964322	26,697,521.79	308.910000	275,231,705.07	248,534,183.28	6.98
		Base		29.964322	26,697,521.79	308.910000	275,231,705.07	248,534,183.28	6.98
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	48,097.000	32.390761	1,557,898.44	507.670000	24,417,403.99	22,859,505.55	0.62
		Base		32.390761	1,557,898.44	507.670000	24,417,403.99	22,859,505.55	0.62
03831W108	APPLOVIN CORP CLASS A COMMON STOCK USD.00003								
		Local	16,317.000	644.910736	10,523,008.48	395.900000	6,459,900.30	-4,063,108.18	0.16
		Base		644.910736	10,523,008.48	395.900000	6,459,900.30	-4,063,108.18	0.16
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	29,213.000	30.980883	905,044.53	79.270000	2,315,714.51	1,410,669.98	0.06
		Base		30.980883	905,044.53	79.270000	2,315,714.51	1,410,669.98	0.06
03990B101	ARES MANAGEMENT CORP A COMMON STOCK								
		Local	12,783.000	167.323002	2,138,889.94	128.090000	1,637,374.47	-501,515.47	0.04
		Base		167.323002	2,138,889.94	128.090000	1,637,374.47	-501,515.47	0.04
040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	62,575.000	24.685150	1,544,673.29	180.350000	11,285,401.25	9,740,727.96	0.29
		Base		24.685150	1,544,673.29	180.350000	11,285,401.25	9,740,727.96	0.29
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,005.000	77.114642	231,729.50	279.190000	838,965.95	607,236.45	0.02
		Base		77.114642	231,729.50	279.190000	838,965.95	607,236.45	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,118.000	106.979259	1,082,416.14	172.780000	1,748,188.04	665,771.90	0.04
		Base		106.979259	1,082,416.14	172.780000	1,748,188.04	665,771.90	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	12,804.000	70.064996	897,112.21	234.200000	2,998,696.80	2,101,584.59	0.08
		Base		70.064996	897,112.21	234.200000	2,998,696.80	2,101,584.59	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	24,237.000	62.281629	1,509,519.85	266.460000	6,458,191.02	4,948,671.17	0.16
		Base		62.281629	1,509,519.85	266.460000	6,458,191.02	4,948,671.17	0.16
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,000.000	369.762770	369,762.77	3,016.250000	3,016,250.00	2,646,487.23	0.08
		Base		369.762770	369,762.77	3,016.250000	3,016,250.00	2,646,487.23	0.08
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	8,419.000	144.941968	1,220,266.43	185.610000	1,562,650.59	342,384.16	0.04
		Base		144.941968	1,220,266.43	185.610000	1,562,650.59	342,384.16	0.04
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	4,639.000	66.075794	306,525.61	169.730000	787,377.47	480,851.86	0.02
		Base		66.075794	306,525.61	169.730000	787,377.47	480,851.86	0.02
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,887.000	266.636079	1,303,050.52	527.760000	2,579,163.12	1,276,112.60	0.07
		Base		266.636079	1,303,050.52	527.760000	2,579,163.12	1,276,112.60	0.07
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	60,201.000	36.183454	2,178,280.12	60.490000	3,641,558.49	1,463,278.37	0.09
		Base		36.183454	2,178,280.12	60.490000	3,641,558.49	1,463,278.37	0.09
058498106	BALL CORP COMMON STOCK								
		Local	16,137.000	24.493034	395,244.09	64.900000	1,047,291.30	652,047.21	0.03
		Base		24.493034	395,244.09	64.900000	1,047,291.30	652,047.21	0.03
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	395,899.000	25.812489	10,219,138.59	61.950000	24,525,943.05	14,306,804.46	0.62
		Base		25.812489	10,219,138.59	61.950000	24,525,943.05	14,306,804.46	0.62
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK								
		Local	41,616.000	37.241919	1,549,859.69	156.330000	6,505,829.28	4,955,969.59	0.16
		Base		37.241919	1,549,859.69	156.330000	6,505,829.28	4,955,969.59	0.16
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	31,315.000	38.502866	1,205,717.25	26.160000	819,200.40	-386,516.85	0.02
		Base		38.502866	1,205,717.25	26.160000	819,200.40	-386,516.85	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0							
	16,707.000	Local	119.259746	1,992,472.57	165.620000	2,767,013.34	774,540.77	0.07
		Base	119.259746	1,992,472.57	165.620000	2,767,013.34	774,540.77	0.07
084423102	WR BERKLEY CORP COMMON STOCK USD.2							
	17,832.000	Local	32.006650	570,742.59	72.540000	1,293,533.28	722,790.69	0.03
		Base	32.006650	570,742.59	72.540000	1,293,533.28	722,790.69	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033							
	111,155.000	Local	127.315290	14,151,731.04	511.540000	56,860,228.70	42,708,497.66	1.44
		Base	127.315290	14,151,731.04	511.540000	56,860,228.70	42,708,497.66	1.44
086516101	BEST BUY CO INC COMMON STOCK USD.1							
	11,880.000	Local	41.532452	493,405.53	86.260000	1,024,768.80	531,363.27	0.03
		Base	41.532452	493,405.53	86.260000	1,024,768.80	531,363.27	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005							
	8,950.000	Local	119.665111	1,071,002.74	202.950000	1,816,402.50	745,399.76	0.05
		Base	119.665111	1,071,002.74	202.950000	1,816,402.50	745,399.76	0.05
09073M104	BIO TECHNE CORP COMMON STOCK USD.01							
	9,491.000	Local	120.513612	1,143,794.69	72.090000	684,206.19	-459,588.50	0.02
		Base	120.513612	1,143,794.69	72.090000	684,206.19	-459,588.50	0.02
09260D107	BLACKSTONE INC COMMON STOCK USD.00001							
	45,051.000	Local	112.508528	5,068,621.70	127.750000	5,755,265.25	686,643.55	0.15
		Base	112.508528	5,068,621.70	127.750000	5,755,265.25	686,643.55	0.15
09290D101	BLACKROCK INC COMMON STOCK USD.01							
	8,759.000	Local	390.596089	3,421,231.14	1,090.390000	9,550,726.01	6,129,494.87	0.24
		Base	390.596089	3,421,231.14	1,090.390000	9,550,726.01	6,129,494.87	0.24
097023105	BOEING CO/THE COMMON STOCK USD5.0							
	47,791.000	Local	121.317253	5,797,872.85	216.140000	10,329,546.74	4,531,673.89	0.26
		Base	121.317253	5,797,872.85	216.140000	10,329,546.74	4,531,673.89	0.26
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008							
	46,968.000	Local	23.783360	1,117,056.84	192.900000	9,060,127.20	7,943,070.36	0.23
		Base	23.783360	1,117,056.84	192.900000	9,060,127.20	7,943,070.36	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
101121101	BXP INC REIT USD.01								
		Local	8,988.000	92.434198	830,798.57	70.120000	630,238.56	-200,560.01	0.02
		Base		92.434198	830,798.57	70.120000	630,238.56	-200,560.01	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	90,103.000	23.936779	2,156,775.63	46.730000	4,210,513.19	2,053,737.56	0.11
		Base		23.936779	2,156,775.63	46.730000	4,210,513.19	2,053,737.56	0.11
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	123,805.000	48.904462	6,054,616.91	65.310000	8,085,704.55	2,031,087.64	0.20
		Base		48.904462	6,054,616.91	65.310000	8,085,704.55	2,031,087.64	0.20
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,014.000	122.144890	856,724.26	153.950000	1,079,805.30	223,081.04	0.03
		Base		122.144890	856,724.26	153.950000	1,079,805.30	223,081.04	0.03
11135F101	BROADCOM INC COMMON STOCK								
		Local	287,491.000	45.648710	13,123,593.38	389.280000	111,914,496.48	98,790,903.10	2.84
		Base		45.648710	13,123,593.38	389.280000	111,914,496.48	98,790,903.10	2.84
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	17,675.000	63.894122	1,129,328.61	70.400000	1,244,320.00	114,991.39	0.03
		Base		63.894122	1,129,328.61	70.400000	1,244,320.00	114,991.39	0.03
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	10,211.000	31.277194	319,371.43	28.730000	293,362.03	-26,009.40	0.01
		Base		31.277194	319,371.43	28.730000	293,362.03	-26,009.40	0.01
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	6,522.000	164.367714	1,072,006.23	66.440000	433,321.68	-638,684.55	0.01
		Base		164.367714	1,072,006.23	66.440000	433,321.68	-638,684.55	0.01
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,361.000	91.418458	581,512.81	310.230000	1,973,373.03	1,391,860.22	0.05
		Base		91.418458	581,512.81	310.230000	1,973,373.03	1,391,860.22	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	17,749.000	121.534321	2,157,112.66	146.810000	2,605,730.69	448,618.03	0.07
		Base		121.534321	2,157,112.66	146.810000	2,605,730.69	448,618.03	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
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	7,743.000	126.056133	976,052.64	147.810000	1,144,492.83	168,440.19	0.03
		Base		126.056133	976,052.64	147.810000	1,144,492.83	168,440.19	0.03
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	9,315.000	32.239174	300,307.91	125.190000	1,166,144.85	865,836.94	0.03
		Base		32.239174	300,307.91	125.190000	1,166,144.85	865,836.94	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,145.000	60.607183	433,038.32	147.730000	1,055,530.85	622,492.53	0.03
		Base		60.607183	433,038.32	147.730000	1,055,530.85	622,492.53	0.03
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	16,033.000	99.029331	1,587,737.27	279.050000	4,474,008.65	2,886,271.38	0.11
		Base		99.029331	1,587,737.27	279.050000	4,474,008.65	2,886,271.38	0.11
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	21,969.000	115.190606	2,530,622.43	267.790000	5,883,078.51	3,352,456.08	0.15
		Base		115.190606	2,530,622.43	267.790000	5,883,078.51	3,352,456.08	0.15
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	18,722.000	31.621718	592,021.81	71.990000	1,347,796.78	755,774.97	0.03
		Base		31.621718	592,021.81	71.990000	1,347,796.78	755,774.97	0.03
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	112,662.000	8.195214	923,289.23	50.400000	5,678,164.80	4,754,875.57	0.14
		Base		8.195214	923,289.23	50.400000	5,678,164.80	4,754,875.57	0.14
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	77,344.000	52.371271	4,050,603.58	104.430000	8,077,033.92	4,026,430.34	0.20
		Base		52.371271	4,050,603.58	104.430000	8,077,033.92	4,026,430.34	0.20
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	16,723.000	62.359678	1,042,840.90	340.020000	5,686,154.46	4,643,313.56	0.14
		Base		62.359678	1,042,840.90	340.020000	5,686,154.46	4,643,313.56	0.14
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,092.000	162.165128	987,909.96	110.810000	675,054.52	-312,855.44	0.02
		Base		162.165128	987,909.96	110.810000	675,054.52	-312,855.44	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
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	37,732.000	51.814980	1,955,082.83	209.010000	7,886,365.32	5,931,282.49	0.20
		Base		51.814980	1,955,082.83	209.010000	7,886,365.32	5,931,282.49	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	14,198.000	44.755583	635,439.77	230.030000	3,265,965.94	2,630,526.17	0.08
		Base		44.755583	635,439.77	230.030000	3,265,965.94	2,630,526.17	0.08
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	47,351.000	15.926664	754,143.49	61.810000	2,926,765.31	2,172,621.82	0.07
		Base		15.926664	754,143.49	61.810000	2,926,765.31	2,172,621.82	0.07
146869102	CARVANA CO COMMON STOCK USD.001								
		Local	43,431.000	88.186250	3,830,017.02	62.360000	2,708,357.16	-1,121,659.86	0.07
		Base		88.186250	3,830,017.02	62.360000	2,708,357.16	-1,121,659.86	0.07
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		Local	2,242.000	762.600000	1,709,749.20	871.000000	1,952,782.00	243,032.80	0.05
		Base		762.600000	1,709,749.20	871.000000	1,952,782.00	243,032.80	0.05
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	27,927.000	78.409678	2,189,747.07	814.810000	22,755,198.87	20,565,451.80	0.58
		Base		78.409678	2,189,747.07	814.810000	22,755,198.87	20,565,451.80	0.58
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	28,436.000	53.934094	1,533,669.90	62.220000	1,769,287.92	235,618.02	0.04
		Base		53.934094	1,533,669.90	62.220000	1,769,287.92	235,618.02	0.04
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	39,646.000	22.139660	877,748.96	42.040000	1,666,717.84	788,968.88	0.04
		Base		22.139660	877,748.96	42.040000	1,666,717.84	788,968.88	0.04
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	2,923.000	351.485771	1,027,392.91	232.510000	679,626.73	-347,766.18	0.02
		Base		351.485771	1,027,392.91	232.510000	679,626.73	-347,766.18	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	5,074.000	298.855526	1,516,392.94	144.980000	735,628.52	-780,764.42	0.02
		Base		298.855526	1,516,392.94	144.980000	735,628.52	-780,764.42	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01							
	14,506.000	Local	99.450986	1,442,636.01	94.030000	1,363,999.18	-78,636.83	0.03
		Base	99.450986	1,442,636.01	94.030000	1,363,999.18	-78,636.83	0.03
166764100	CHEVRON CORP COMMON STOCK USD.75							
	113,468.000	Local	80.544160	9,139,184.78	196.830000	22,333,906.44	13,194,721.66	0.57
		Base	80.544160	9,139,184.78	196.830000	22,333,906.44	13,194,721.66	0.57
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01							
	77,742.000	Local	10.275716	798,854.68	37.220000	2,893,557.24	2,094,702.56	0.07
		Base	10.275716	798,854.68	37.220000	2,893,557.24	2,094,702.56	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0							
	14,364.000	Local	51.468438	739,292.64	98.810000	1,419,306.84	680,014.20	0.04
		Base	51.468438	739,292.64	98.810000	1,419,306.84	680,014.20	0.04
171779309	CIENA CORP COMMON STOCK USD.01							
	8,568.000	Local	307.822698	2,637,424.88	377.050000	3,230,564.40	593,139.52	0.08
		Base	307.822698	2,637,424.88	377.050000	3,230,564.40	593,139.52	0.08
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0							
	9,378.000	Local	56.192058	526,969.12	177.680000	1,666,283.04	1,139,313.92	0.04
		Base	56.192058	526,969.12	177.680000	1,666,283.04	1,139,313.92	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001							
	239,592.000	Local	31.236452	7,484,003.94	115.990000	27,790,276.08	20,306,272.14	0.70
		Base	31.236452	7,484,003.94	115.990000	27,790,276.08	20,306,272.14	0.70
172908105	CINTAS CORP COMMON STOCK							
	20,614.000	Local	28.168999	580,675.74	204.630000	4,218,242.82	3,637,567.08	0.11
		Base	28.168999	580,675.74	204.630000	4,218,242.82	3,637,567.08	0.11
172967424	CITIGROUP INC COMMON STOCK USD.01							
	103,377.000	Local	77.908124	8,053,908.12	132.450000	13,692,283.65	5,638,375.53	0.35
		Base	77.908124	8,053,908.12	132.450000	13,692,283.65	5,638,375.53	0.35
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01							
	25,630.000	Local	24.983207	640,319.59	71.650000	1,836,389.50	1,196,069.91	0.05
		Base	24.983207	640,319.59	71.650000	1,836,389.50	1,196,069.91	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
189054109	CLOROX COMPANY COMMON STOCK USD1.0							
	7,329.000	Local	77.395076	567,228.51	95.530000	700,139.37	132,910.86	0.02
		Base	77.395076	567,228.51	95.530000	700,139.37	132,910.86	0.02
191216100	COCA COLA CO/THE COMMON STOCK USD.25							
	234,797.000	Local	34.279080	8,048,625.08	87.590000	20,565,869.23	12,517,244.15	0.52
		Base	34.279080	8,048,625.08	87.590000	20,565,869.23	12,517,244.15	0.52
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01							
	28,727.000	Local	30.674177	881,177.08	55.350000	1,590,039.45	708,862.37	0.04
		Base	30.674177	881,177.08	55.350000	1,590,039.45	708,862.37	0.04
19247G107	COHERENT CORP COMMON STOCK							
	11,861.000	Local	251.079127	2,978,049.53	262.890000	3,118,138.29	140,088.76	0.08
		Base	251.079127	2,978,049.53	262.890000	3,118,138.29	140,088.76	0.08
19260Q107	COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001							
	13,482.000	Local	267.750923	3,609,817.94	146.260000	1,971,877.32	-1,637,940.62	0.05
		Base	267.750923	3,609,817.94	146.260000	1,971,877.32	-1,637,940.62	0.05
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0							
	48,523.000	Local	41.507207	2,014,054.20	91.300000	4,430,149.90	2,416,095.70	0.11
		Base	41.507207	2,014,054.20	91.300000	4,430,149.90	2,416,095.70	0.11
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01							
	2,131.000	Local	962.300155	2,050,661.63	1,729.690000	3,685,969.39	1,635,307.76	0.09
		Base	962.300155	2,050,661.63	1,729.690000	3,685,969.39	1,635,307.76	0.09
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01							
	216,104.000	Local	17.703010	3,825,691.30	23.960000	5,177,851.84	1,352,160.54	0.13
		Base	17.703010	3,825,691.30	23.960000	5,177,851.84	1,352,160.54	0.13
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01							
	73,858.000	Local	53.141449	3,924,921.14	120.480000	8,898,411.84	4,973,490.70	0.23
		Base	53.141449	3,924,921.14	120.480000	8,898,411.84	4,973,490.70	0.23
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1							
	22,339.000	Local	60.725069	1,356,537.32	108.850000	2,431,600.15	1,075,062.83	0.06
		Base	60.725069	1,356,537.32	108.850000	2,431,600.15	1,075,062.83	0.06

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21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	8,453.000	72.788105	615,277.85	130.230000	1,100,834.19	485,556.34	0.03
		Base		72.788105	615,277.85	130.230000	1,100,834.19	485,556.34	0.03
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	19,384.000	49.380679	957,195.08	262.750000	5,093,146.00	4,135,950.92	0.13
		Base		49.380679	957,195.08	262.750000	5,093,146.00	4,135,950.92	0.13
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	11,826.000	53.519174	632,917.75	72.320000	855,256.32	222,338.57	0.02
		Base		53.519174	632,917.75	72.320000	855,256.32	222,338.57	0.02
217204106	COPART INC COMMON STOCK								
		Local	53,693.000	22.061686	1,184,558.10	29.120000	1,563,540.16	378,982.06	0.04
		Base		22.061686	1,184,558.10	29.120000	1,563,540.16	378,982.06	0.04
219350105	CORNING INC COMMON STOCK USD.5								
		Local	47,491.000	26.011861	1,235,329.30	138.250000	6,565,630.75	5,330,301.45	0.17
		Base		26.011861	1,235,329.30	138.250000	6,565,630.75	5,330,301.45	0.17
219948106	CORPAY INC COMMON STOCK USD.001								
		Local	3,962.000	217.715363	862,588.27	382.110000	1,513,919.82	651,331.55	0.04
		Base		217.715363	862,588.27	382.110000	1,513,919.82	651,331.55	0.04
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	40,554.000	24.253856	983,590.89	78.710000	3,192,005.34	2,208,414.45	0.08
		Base		24.253856	983,590.89	78.710000	3,192,005.34	2,208,414.45	0.08
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	26,897.000	140.374559	3,775,654.51	951.890000	25,602,985.33	21,827,330.82	0.65
		Base		140.374559	3,775,654.51	951.890000	25,602,985.33	21,827,330.82	0.65
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	24,767.000	71.154074	1,762,272.94	28.760000	712,298.92	-1,049,974.02	0.02
		Base		71.154074	1,762,272.94	28.760000	712,298.92	-1,049,974.02	0.02
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	61,776.000	98.908001	6,110,140.69	190.860000	11,790,567.36	5,680,426.67	0.30
		Base		98.908001	6,110,140.69	190.860000	11,790,567.36	5,680,426.67	0.30

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22822V101	CROWN CASTLE INC REIT USD.01								
		Local	26,469.000	85.652657	2,267,140.18	76.300000	2,019,584.70	-247,555.48	0.05
		Base		85.652657	2,267,140.18	76.300000	2,019,584.70	-247,555.48	0.05
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,368.000	82.812174	692,972.27	634.200000	5,306,985.60	4,614,013.33	0.13
		Base		82.812174	692,972.27	634.200000	5,306,985.60	4,614,013.33	0.13
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	15,988.000	34.139395	545,820.64	143.060000	2,287,243.28	1,741,422.64	0.06
		Base		34.139395	545,820.64	143.060000	2,287,243.28	1,741,422.64	0.06
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	12,609.000	61.972696	781,413.73	141.870000	1,788,838.83	1,007,425.10	0.05
		Base		61.972696	781,413.73	141.870000	1,788,838.83	1,007,425.10	0.05
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	38,211.000	69.774274	2,666,144.78	194.980000	7,450,380.78	4,784,236.00	0.19
		Base		69.774274	2,666,144.78	194.980000	7,450,380.78	4,784,236.00	0.19
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	6,942.000	45.836876	318,199.59	203.580000	1,413,252.36	1,095,052.77	0.04
		Base		45.836876	318,199.59	203.580000	1,413,252.36	1,095,052.77	0.04
23804L103	DATADOG INC CLASS A COMMON STOCK USD.00001								
		Local	20,070.000	145.495016	2,920,084.98	267.970000	5,378,157.90	2,458,072.92	0.14
		Base		145.495016	2,920,084.98	267.970000	5,378,157.90	2,458,072.92	0.14
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	1,946.000	43.135473	83,941.63	240.090000	467,215.14	383,273.51	0.01
		Base		43.135473	83,941.63	240.090000	467,215.14	383,273.51	0.01
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	8,604.000	150.637860	1,296,088.15	96.880000	833,555.52	-462,532.63	0.02
		Base		150.637860	1,296,088.15	96.880000	833,555.52	-462,532.63	0.02
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	15,235.000	89.947181	1,370,345.30	592.670000	9,029,327.45	7,658,982.15	0.23
		Base		89.947181	1,370,345.30	592.670000	9,029,327.45	7,658,982.15	0.23

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24703L202	DELL TECHNOLOGIES C COMMON STOCK							
	17,542.000	Local	119.933202	2,103,868.23	405.370000	7,111,000.54	5,007,132.31	0.18
		Base	119.933202	2,103,868.23	405.370000	7,111,000.54	5,007,132.31	0.18
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001							
	39,611.000	Local	27.440762	1,086,956.04	87.440000	3,463,585.84	2,376,629.80	0.09
		Base	27.440762	1,086,956.04	87.440000	3,463,585.84	2,376,629.80	0.09
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1							
	69,893.000	Local	34.160791	2,387,600.15	45.130000	3,154,271.09	766,670.94	0.08
		Base	34.160791	2,387,600.15	45.130000	3,154,271.09	766,670.94	0.08
252131107	DEXCOM INC COMMON STOCK USD.001							
	23,393.000	Local	100.167736	2,343,223.84	83.450000	1,952,145.85	-391,077.99	0.05
		Base	100.167736	2,343,223.84	83.450000	1,952,145.85	-391,077.99	0.05
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01							
	11,766.000	Local	117.011193	1,376,753.70	202.950000	2,387,909.70	1,011,156.00	0.06
		Base	117.011193	1,376,753.70	202.950000	2,387,909.70	1,011,156.00	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01							
	20,019.000	Local	116.967057	2,341,563.52	188.520000	3,773,981.88	1,432,418.36	0.10
		Base	116.967057	2,341,563.52	188.520000	3,773,981.88	1,432,418.36	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01							
	151,874.000	Local	59.623987	9,055,333.39	96.190000	14,608,760.06	5,553,426.67	0.37
		Base	59.623987	9,055,333.39	96.190000	14,608,760.06	5,553,426.67	0.37
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875							
	13,347.000	Local	70.622601	942,599.85	127.050000	1,695,736.35	753,136.50	0.04
		Base	70.622601	942,599.85	127.050000	1,695,736.35	753,136.50	0.04
256746108	DOLLAR TREE INC COMMON STOCK USD.01							
	10,975.000	Local	58.988594	647,399.82	127.210000	1,396,129.75	748,729.93	0.04
		Base	58.988594	647,399.82	127.210000	1,396,129.75	748,729.93	0.04
25746U109	DOMINION ENERGY INC COMMON STOCK							
	53,354.000	Local	55.296648	2,950,297.38	69.170000	3,690,496.18	740,198.80	0.09
		Base	55.296648	2,950,297.38	69.170000	3,690,496.18	740,198.80	0.09

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25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01							
	1,856.000	Local	379.041428	703,500.89	347.440000	644,848.64	-58,652.25	0.02
		Base	379.041428	703,500.89	347.440000	644,848.64	-58,652.25	0.02
25809K105	DOORDASH INC A COMMON STOCK USD.00001							
	22,940.000	Local	187.568846	4,302,829.32	196.160000	4,499,910.40	197,081.08	0.11
		Base	187.568846	4,302,829.32	196.160000	4,499,910.40	197,081.08	0.11
260003108	DOVER CORP COMMON STOCK USD1.0							
	8,161.000	Local	48.237585	393,666.93	204.620000	1,669,903.82	1,276,236.89	0.04
		Base	48.237585	393,666.93	204.620000	1,669,903.82	1,276,236.89	0.04
260557103	DOW INC COMMON STOCK USD.01							
	43,681.000	Local	37.800587	1,651,167.42	30.290000	1,323,097.49	-328,069.93	0.03
		Base	37.800587	1,651,167.42	30.290000	1,323,097.49	-328,069.93	0.03
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001							
	47,263.000	Local	65.087365	3,076,224.14	125.430000	5,928,198.09	2,851,973.95	0.15
		Base	65.087365	3,076,224.14	125.430000	5,928,198.09	2,851,973.95	0.15
26614N201	DUPONT DE NEMOURS INC COMMON STOCK USD.01							
	8,281.000	Local	66.338168	549,346.37	137.000000	1,134,497.00	585,150.63	0.03
		Base	66.338168	549,346.37	137.000000	1,134,497.00	585,150.63	0.03
26875P101	EOG RESOURCES INC COMMON STOCK USD.01							
	32,294.000	Local	51.068565	1,649,208.25	148.690000	4,801,794.86	3,152,586.61	0.12
		Base	51.068565	1,649,208.25	148.690000	4,801,794.86	3,152,586.61	0.12
26884L109	EQT CORP COMMON STOCK							
	37,915.000	Local	40.701535	1,543,198.69	53.290000	2,020,490.35	477,291.66	0.05
		Base	40.701535	1,543,198.69	53.290000	2,020,490.35	477,291.66	0.05
278642103	EBAY INC COMMON STOCK USD.001							
	26,910.000	Local	19.945984	536,746.42	114.010000	3,068,009.10	2,531,262.68	0.08
		Base	19.945984	536,746.42	114.010000	3,068,009.10	2,531,262.68	0.08
278768106	ECHOSTAR CORP A COMMON STOCK							
	8,257.000	Local	111.457322	920,303.11	84.090000	694,331.13	-225,971.98	0.02
		Base	111.457322	920,303.11	84.090000	694,331.13	-225,971.98	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	15,358.000	76.088403	1,168,565.70	277.630000	4,263,841.54	3,095,275.84	0.11
		Base		76.088403	1,168,565.70	277.630000	4,263,841.54	3,095,275.84	0.11
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	23,320.000	53.806592	1,254,769.72	73.370000	1,710,988.40	456,218.68	0.04
		Base		53.806592	1,254,769.72	73.370000	1,710,988.40	456,218.68	0.04
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	34,909.000	27.345221	954,594.31	86.070000	3,004,617.63	2,050,023.32	0.08
		Base		27.345221	954,594.31	86.070000	3,004,617.63	2,050,023.32	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	13,653.000	50.097816	683,985.48	209.860000	2,865,218.58	2,181,233.10	0.07
		Base		50.097816	683,985.48	209.860000	2,865,218.58	2,181,233.10	0.07
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	2,695.000	658.088968	1,773,549.77	797.430000	2,149,073.85	375,524.08	0.05
		Base		658.088968	1,773,549.77	797.430000	2,149,073.85	375,524.08	0.05
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	33,963.000	45.391967	1,541,647.36	149.820000	5,088,336.66	3,546,689.30	0.13
		Base		45.391967	1,541,647.36	149.820000	5,088,336.66	3,546,689.30	0.13
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	27,753.000	39.908953	1,107,593.16	107.620000	2,986,777.86	1,879,184.70	0.08
		Base		39.908953	1,107,593.16	107.620000	2,986,777.86	1,879,184.70	0.08
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	7,220.000	124.628298	899,816.31	172.620000	1,246,316.40	346,500.09	0.03
		Base		124.628298	899,816.31	172.620000	1,246,316.40	346,500.09	0.03
29444U700	EQUINIX INC REIT USD.001								
		Local	5,977.000	397.176505	2,373,923.97	1,019.280000	6,092,236.56	3,718,312.59	0.15
		Base		397.176505	2,373,923.97	1,019.280000	6,092,236.56	3,718,312.59	0.15
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	20,670.000	50.311064	1,039,929.70	66.450000	1,373,521.50	333,591.80	0.03
		Base		50.311064	1,039,929.70	66.450000	1,373,521.50	333,591.80	0.03

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29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,541.000	533.112479	821,526.33	242.040000	372,983.64	-448,542.69	0.01
		Base		533.112479	821,526.33	242.040000	372,983.64	-448,542.69	0.01
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	3,895.000	197.449232	769,064.76	284.140000	1,106,725.30	337,660.54	0.03
		Base		197.449232	769,064.76	284.140000	1,106,725.30	337,660.54	0.03
30034W106	EVERGY INC COMMON STOCK								
		Local	13,975.000	55.573483	776,639.42	83.010000	1,160,064.75	383,425.33	0.03
		Base		55.573483	776,639.42	83.010000	1,160,064.75	383,425.33	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,805.000	44.766958	1,020,910.48	71.590000	1,632,609.95	611,699.47	0.04
		Base		44.766958	1,020,910.48	71.590000	1,632,609.95	611,699.47	0.04
30161N101	EXELON CORP COMMON STOCK								
		Local	62,039.000	31.306824	1,942,244.04	45.820000	2,842,626.98	900,382.94	0.07
		Base		31.306824	1,942,244.04	45.820000	2,842,626.98	900,382.94	0.07
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	6,940.000	86.117679	597,656.69	294.740000	2,045,495.60	1,447,838.91	0.05
		Base		86.117679	597,656.69	294.740000	2,045,495.60	1,447,838.91	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	7,929.000	51.841507	411,051.31	167.890000	1,331,199.81	920,148.50	0.03
		Base		51.841507	411,051.31	167.890000	1,331,199.81	920,148.50	0.03
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,813.000	109.750537	1,406,233.63	148.040000	1,896,836.52	490,602.89	0.05
		Base		109.750537	1,406,233.63	148.040000	1,896,836.52	490,602.89	0.05
30233Q108	EXXONMOBIL HOLDINGS CORP COMMON STOCK								
		Local	251,689.000	60.817989	15,307,218.89	155.440000	39,122,538.16	23,815,319.27	0.99
		Base		60.817989	15,307,218.89	155.440000	39,122,538.16	23,815,319.27	0.99
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	133,191.000	135.992887	18,113,028.62	556.710000	74,148,761.61	56,035,732.99	1.88
		Base		135.992887	18,113,028.62	556.710000	74,148,761.61	56,035,732.99	1.88

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303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	2,208.000	476.070838	1,051,164.41	263.200000	581,145.60	-470,018.81	0.01
		Base		476.070838	1,051,164.41	263.200000	581,145.60	-470,018.81	0.01
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	1,406.000	707.758193	995,108.02	1,122.970000	1,578,895.82	583,787.80	0.04
		Base		707.758193	995,108.02	1,122.970000	1,578,895.82	583,787.80	0.04
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	69,592.000	10.846234	754,811.09	47.710000	3,320,234.32	2,565,423.23	0.08
		Base		10.846234	754,811.09	47.710000	3,320,234.32	2,565,423.23	0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	4,764.000	136.533417	650,445.20	124.090000	591,164.76	-59,280.44	0.01
		Base		136.533417	650,445.20	124.090000	591,164.76	-59,280.44	0.01
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	13,313.000	84.810226	1,129,078.54	307.400000	4,092,416.20	2,963,337.66	0.10
		Base		84.810226	1,129,078.54	307.400000	4,092,416.20	2,963,337.66	0.10
314352105	FEDEX FREIGHT HOLDING CO COMMON STOCK								
		Local	6,584.000	41.513780	273,326.73	140.530000	925,249.52	651,922.79	0.02
		Base		41.513780	273,326.73	140.530000	925,249.52	651,922.79	0.02
315616102	F5 INC COMMON STOCK								
		Local	3,420.000	134.071392	458,524.16	402.570000	1,376,789.40	918,265.24	0.03
		Base		134.071392	458,524.16	402.570000	1,376,789.40	918,265.24	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,342.000	86.465002	2,709,986.10	44.770000	1,403,181.34	-1,306,804.76	0.04
		Base		86.465002	2,709,986.10	44.770000	1,403,181.34	-1,306,804.76	0.04
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	54,957.000	32.367510	1,778,821.24	56.500000	3,105,070.50	1,326,249.26	0.08
		Base		32.367510	1,778,821.24	56.500000	3,105,070.50	1,326,249.26	0.08
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,517.000	159.483693	1,039,355.23	211.030000	1,375,282.51	335,927.28	0.03
		Base		159.483693	1,039,355.23	211.030000	1,375,282.51	335,927.28	0.03

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337738108	FISERV INC COMMON STOCK USD.01								
		Local	32,326.000	58.083051	1,877,592.72	53.940000	1,743,664.44	-133,928.28	0.04
		Base		58.083051	1,877,592.72	53.940000	1,743,664.44	-133,928.28	0.04
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	31,564.000	43.481569	1,372,452.25	48.310000	1,524,856.84	152,404.59	0.04
		Base		43.481569	1,372,452.25	48.310000	1,524,856.84	152,404.59	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	237,375.000	12.117351	2,876,356.26	14.680000	3,484,665.00	608,308.74	0.09
		Base		12.117351	2,876,356.26	14.680000	3,484,665.00	608,308.74	0.09
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	37,753.000	22.834808	862,082.51	161.950000	6,114,098.35	5,252,015.84	0.15
		Base		22.834808	862,082.51	161.950000	6,114,098.35	5,252,015.84	0.15
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	18,477.000	23.228592	429,194.69	59.210000	1,094,023.17	664,828.48	0.03
		Base		23.228592	429,194.69	59.210000	1,094,023.17	664,828.48	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	12,107.000	40.218147	486,921.10	58.230000	704,990.61	218,069.51	0.02
		Base		40.218147	486,921.10	58.230000	704,990.61	218,069.51	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	8,433.000	42.756475	360,565.35	51.940000	438,010.02	77,444.67	0.01
		Base		42.756475	360,565.35	51.940000	438,010.02	77,444.67	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	18,582.000	25.496833	473,782.15	33.860000	629,186.52	155,404.37	0.02
		Base		25.496833	473,782.15	33.860000	629,186.52	155,404.37	0.02
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	87,152.000	24.988940	2,177,836.14	62.630000	5,458,329.76	3,280,493.62	0.14
		Base		24.988940	2,177,836.14	62.630000	5,458,329.76	3,280,493.62	0.14
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		Local	27,582.000	140.754662	3,882,295.10	68.020000	1,876,127.64	-2,006,167.46	0.05
		Base		140.754662	3,882,295.10	68.020000	1,876,127.64	-2,006,167.46	0.05

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	15,579.000	113.805434	1,772,974.85	249.420000	3,885,714.18	2,112,739.33	0.10
		Base		113.805434	1,772,974.85	249.420000	3,885,714.18	2,112,739.33	0.10
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	4,058.000	130.022762	527,632.37	151.020000	612,839.16	85,206.79	0.02
		Base		130.022762	527,632.37	151.020000	612,839.16	85,206.79	0.02
36828A101	GE VERNOVA INC COMMON STOCK USD.01								
		Local	16,296.000	145.058523	2,363,873.69	990.290000	16,137,765.84	13,773,892.15	0.41
		Base		145.058523	2,363,873.69	990.290000	16,137,765.84	13,773,892.15	0.41
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	3,570.000	295.017577	1,053,212.75	197.110000	703,682.70	-349,530.05	0.02
		Base		295.017577	1,053,212.75	197.110000	703,682.70	-349,530.05	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	15,388.000	111.059962	1,708,990.70	383.420000	5,900,066.96	4,191,076.26	0.15
		Base		111.059962	1,708,990.70	383.420000	5,900,066.96	4,191,076.26	0.15
369604301	GENERAL ELECTRIC COMMON STOCK USD.01								
		Local	63,321.000	136.653512	8,653,037.06	360.070000	22,799,992.47	14,146,955.41	0.58
		Base		136.653512	8,653,037.06	360.070000	22,799,992.47	14,146,955.41	0.58
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	32,344.000	34.648901	1,120,684.07	35.750000	1,156,298.00	35,613.93	0.03
		Base		34.648901	1,120,684.07	35.750000	1,156,298.00	35,613.93	0.03
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	54,661.000	38.110846	2,083,176.98	88.860000	4,857,176.46	2,773,999.48	0.12
		Base		38.110846	2,083,176.98	88.860000	4,857,176.46	2,773,999.48	0.12
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,343.000	53.296150	444,649.78	124.370000	1,037,618.91	592,969.13	0.03
		Base		53.296150	444,649.78	124.370000	1,037,618.91	592,969.13	0.03
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	75,288.000	31.161195	2,346,064.08	130.210000	9,803,250.48	7,457,186.40	0.25
		Base		31.161195	2,346,064.08	130.210000	9,803,250.48	7,457,186.40	0.25

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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
37940X102	GLOBAL PAYMENTS INC COMMON STOCK							
	14,096.000	Local	110.096192	1,551,915.92	84.080000	1,185,191.68	-366,724.24	0.03
		Base	110.096192	1,551,915.92	84.080000	1,185,191.68	-366,724.24	0.03
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0							
	4,705.000	Local	34.892446	164,168.96	182.250000	857,486.25	693,317.29	0.02
		Base	34.892446	164,168.96	182.250000	857,486.25	693,317.29	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001							
	8,028.000	Local	140.350563	1,126,734.32	82.740000	664,236.72	-462,497.60	0.02
		Base	140.350563	1,126,734.32	82.740000	664,236.72	-462,497.60	0.02
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01							
	17,886.000	Local	153.772799	2,750,380.29	1,018.380000	18,214,744.68	15,464,364.39	0.46
		Base	153.772799	2,750,380.29	1,018.380000	18,214,744.68	15,464,364.39	0.46
384802104	WW GRAINGER INC COMMON STOCK USD.5							
	2,634.000	Local	186.725642	491,835.34	1,382.220000	3,640,767.48	3,148,932.14	0.09
		Base	186.725642	491,835.34	1,382.220000	3,640,767.48	3,148,932.14	0.09
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01							
	9,415.000	Local	91.459833	861,094.33	402.590000	3,790,384.85	2,929,290.52	0.10
		Base	91.459833	861,094.33	402.590000	3,790,384.85	2,929,290.52	0.10
40434L105	HP INC COMMON STOCK USD.01							
	55,428.000	Local	19.485912	1,080,065.13	27.270000	1,511,521.56	431,456.43	0.04
		Base	19.485912	1,080,065.13	27.270000	1,511,521.56	431,456.43	0.04
406216101	HALLIBURTON CO COMMON STOCK USD2.5							
	50,660.000	Local	31.064603	1,573,732.79	32.250000	1,633,785.00	60,052.21	0.04
		Base	31.064603	1,573,732.79	32.250000	1,633,785.00	60,052.21	0.04
416515104	HARTFORD INSURANCE GROUP INC COMMON STOCK USD.01							
	16,615.000	Local	46.550307	773,433.35	141.910000	2,357,834.65	1,584,401.30	0.06
		Base	46.550307	773,433.35	141.910000	2,357,834.65	1,584,401.30	0.06
418056107	HASBRO INC COMMON STOCK USD.5							
	8,148.000	Local	48.415632	394,490.57	93.940000	765,423.12	370,932.55	0.02
		Base	48.415632	394,490.57	93.940000	765,423.12	370,932.55	0.02

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42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	41,784.000	29.992635	1,253,212.28	21.830000	912,144.72	-341,067.56	0.02
		Base		29.992635	1,253,212.28	21.830000	912,144.72	-341,067.56	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,307.000	131.346979	565,711.44	154.040000	663,450.28	97,738.84	0.02
		Base		131.346979	565,711.44	154.040000	663,450.28	97,738.84	0.02
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	8,987.000	81.076976	728,638.78	175.050000	1,573,174.35	844,535.57	0.04
		Base		81.076976	728,638.78	175.050000	1,573,174.35	844,535.57	0.04
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	80,433.000	11.767158	946,467.85	47.900000	3,852,740.70	2,906,272.85	0.10
		Base		11.767158	946,467.85	47.900000	3,852,740.70	2,906,272.85	0.10
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	13,795.000	76.347899	1,053,219.26	320.490000	4,421,159.55	3,367,940.29	0.11
		Base		76.347899	1,053,219.26	320.490000	4,421,159.55	3,367,940.29	0.11
436CVR021	CONTRA HOLOGIC INCORPO COMMON STOCK								
		Local	13,458.000	0.010000	134.58	0.010000	134.58	0.00	0.00
		Base		0.010000	134.58	0.010000	134.58	0.00	0.00
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	60,427.000	77.737886	4,697,467.25	331.960000	20,059,346.92	15,361,879.67	0.51
		Base		77.737886	4,697,467.25	331.960000	20,059,346.92	15,361,879.67	0.51
43849R105	HONEYWELL AEROSPACE INC COMMON STOCK								
		Local	19,267.000	60.379719	1,163,336.04	206.740000	3,983,259.58	2,819,923.54	0.10
		Base		60.379719	1,163,336.04	206.740000	3,983,259.58	2,819,923.54	0.10
438516205	HONEYWELL INTERNATIONAL INC COMMON STOCK								
		Local	19,205.500	62.583779	1,201,952.77	243.050000	4,667,896.78	3,465,944.01	0.12
		Base		62.583779	1,201,952.77	243.050000	4,667,896.78	3,465,944.01	0.12
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	17,682.000	18.911823	334,398.85	25.010000	442,226.82	107,827.97	0.01
		Base		18.911823	334,398.85	25.010000	442,226.82	107,827.97	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
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	38,636.000	18.293405	706,783.99	25.130000	970,922.68	264,138.69	0.02
		Base		18.293405	706,783.99	25.130000	970,922.68	264,138.69	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	24,246.000	37.567599	910,864.01	282.260000	6,843,675.96	5,932,811.95	0.17
		Base		37.567599	910,864.01	282.260000	6,843,675.96	5,932,811.95	0.17
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	3,203.000	285.907889	915,762.97	472.550000	1,513,577.65	597,814.68	0.04
		Base		285.907889	915,762.97	472.550000	1,513,577.65	597,814.68	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	7,282.000	110.355677	803,610.04	363.860000	2,649,628.52	1,846,018.48	0.07
		Base		110.355677	803,610.04	363.860000	2,649,628.52	1,846,018.48	0.07
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	4,517.000	92.835980	419,340.12	271.750000	1,227,494.75	808,154.63	0.03
		Base		92.835980	419,340.12	271.750000	1,227,494.75	808,154.63	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	122,856.000	14.029743	1,723,638.07	17.040000	2,093,466.24	369,828.17	0.05
		Base		14.029743	1,723,638.07	17.040000	2,093,466.24	369,828.17	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,387.000	225.456364	538,164.34	326.450000	779,236.15	241,071.81	0.02
		Base		225.456364	538,164.34	326.450000	779,236.15	241,071.81	0.02
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,489.000	163.737436	735,017.35	230.450000	1,034,490.05	299,472.70	0.03
		Base		163.737436	735,017.35	230.450000	1,034,490.05	299,472.70	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	4,783.000	163.612398	782,558.10	559.070000	2,674,031.81	1,891,473.71	0.07
		Base		163.612398	782,558.10	559.070000	2,674,031.81	1,891,473.71	0.07
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	15,867.000	65.543040	1,039,971.41	286.950000	4,553,035.65	3,513,064.24	0.12
		Base		65.543040	1,039,971.41	286.950000	4,553,035.65	3,513,064.24	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
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,169.000	118.472319	1,204,745.01	119.520000	1,215,398.88	10,653.87	0.03
		Base		118.472319	1,204,745.01	119.520000	1,215,398.88	10,653.87	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	21,585.000	24.643293	531,925.48	83.380000	1,799,757.30	1,267,831.82	0.05
		Base		24.643293	531,925.48	83.380000	1,799,757.30	1,267,831.82	0.05
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,199.000	307.407840	1,290,805.52	165.350000	694,304.65	-596,500.87	0.02
		Base		307.407840	1,290,805.52	165.350000	694,304.65	-596,500.87	0.02
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	286,618.000	32.623355	9,350,440.80	90.200000	25,852,943.60	16,502,502.80	0.66
		Base		32.623355	9,350,440.80	90.200000	25,852,943.60	16,502,502.80	0.66
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	26,999.000	61.168173	1,651,479.50	87.990000	2,375,642.01	724,162.51	0.06
		Base		61.168173	1,651,479.50	87.990000	2,375,642.01	724,162.51	0.06
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	34,282.000	45.355332	1,554,871.49	152.480000	5,227,319.36	3,672,447.87	0.13
		Base		45.355332	1,554,871.49	152.480000	5,227,319.36	3,672,447.87	0.13
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	56,960.000	131.785400	7,506,496.37	223.650000	12,739,104.00	5,232,607.63	0.32
		Base		131.785400	7,506,496.37	223.650000	12,739,104.00	5,232,607.63	0.32
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	15,475.000	107.194522	1,658,835.23	79.220000	1,225,929.50	-432,905.73	0.03
		Base		107.194522	1,658,835.23	79.220000	1,225,929.50	-432,905.73	0.03
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	32,108.000	38.767488	1,244,746.49	40.830000	1,310,969.64	66,223.15	0.03
		Base		38.767488	1,244,746.49	40.830000	1,310,969.64	66,223.15	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	16,766.000	396.393211	6,645,928.58	316.070000	5,299,229.62	-1,346,698.96	0.13
		Base		396.393211	6,645,928.58	316.070000	5,299,229.62	-1,346,698.96	0.13

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46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001							
	21,471.000	Local	116.842448	2,508,724.20	353.330000	7,586,348.43	5,077,624.23	0.19
		Base	116.842448	2,508,724.20	353.330000	7,586,348.43	5,077,624.23	0.19
46187W107	INVITATION HOMES INC REIT USD.01							
	33,112.000	Local	35.606621	1,179,006.45	29.720000	984,088.64	-194,917.81	0.02
		Base	35.606621	1,179,006.45	29.720000	984,088.64	-194,917.81	0.02
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01							
	10,119.000	Local	119.699854	1,211,242.82	235.020000	2,378,167.38	1,166,924.56	0.06
		Base	119.699854	1,211,242.82	235.020000	2,378,167.38	1,166,924.56	0.06
46284V101	IRON MOUNTAIN INC REIT USD.01							
	18,044.000	Local	35.247292	636,002.14	122.320000	2,207,142.08	1,571,139.94	0.06
		Base	35.247292	636,002.14	122.320000	2,207,142.08	1,571,139.94	0.06
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0							
	162,460.000	Local	73.868885	12,000,739.13	351.790000	57,151,803.40	45,151,064.27	1.45
		Base	73.868885	12,000,739.13	351.790000	57,151,803.40	45,151,064.27	1.45
466313103	JABIL INC COMMON STOCK USD.001							
	6,394.000	Local	131.294124	839,494.63	315.050000	2,014,429.70	1,174,935.07	0.05
		Base	131.294124	839,494.63	315.050000	2,014,429.70	1,174,935.07	0.05
46982L108	JACOBS SOLUTIONS INC COMMON STOCK							
	7,159.000	Local	68.146368	487,859.85	134.930000	965,963.87	478,104.02	0.02
		Base	68.146368	487,859.85	134.930000	965,963.87	478,104.02	0.02
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0							
	145,898.000	Local	78.681888	11,479,530.06	256.350000	37,400,952.30	25,921,422.24	0.95
		Base	78.681888	11,479,530.06	256.350000	37,400,952.30	25,921,422.24	0.95
482480100	KLA CORP COMMON STOCK USD.001							
	79,305.000	Local	8.150313	646,360.56	182.820000	14,498,540.10	13,852,179.54	0.37
		Base	8.150313	646,360.56	182.820000	14,498,540.10	13,852,179.54	0.37
48251W104	KKR + CO INC COMMON STOCK USD.01							
	41,914.000	Local	106.288475	4,454,975.14	101.430000	4,251,337.02	-203,638.12	0.11
		Base	106.288475	4,454,975.14	101.430000	4,251,337.02	-203,638.12	0.11

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49177J102	KENVUE INC COMMON STOCK USD.01							
	116,425.000	Local	22.665914	2,638,879.08	19.240000	2,240,017.00	-398,862.08	0.06
		Base	22.665914	2,638,879.08	19.240000	2,240,017.00	-398,862.08	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01							
	82,458.000	Local	34.674538	2,859,193.04	31.120000	2,566,092.96	-293,100.08	0.07
		Base	34.674538	2,859,193.04	31.120000	2,566,092.96	-293,100.08	0.07
493267108	KEYCORP COMMON STOCK USD1.0							
	55,831.000	Local	14.149811	789,998.12	22.590000	1,261,222.29	471,224.17	0.03
		Base	14.149811	789,998.12	22.590000	1,261,222.29	471,224.17	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01							
	10,397.000	Local	70.165950	729,515.38	319.080000	3,317,474.76	2,587,959.38	0.08
		Base	70.165950	729,515.38	319.080000	3,317,474.76	2,587,959.38	0.08
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25							
	20,123.000	Local	73.175006	1,472,500.65	109.310000	2,199,645.13	727,144.48	0.06
		Base	73.175006	1,472,500.65	109.310000	2,199,645.13	727,144.48	0.06
49446R109	KIMCO REALTY CORP REIT USD.01							
	40,888.000	Local	22.292182	911,482.73	25.480000	1,041,826.24	130,343.51	0.03
		Base	22.292182	911,482.73	25.480000	1,041,826.24	130,343.51	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01							
	118,695.000	Local	31.824752	3,777,438.88	32.180000	3,819,605.10	42,166.22	0.10
		Base	31.824752	3,777,438.88	32.180000	3,819,605.10	42,166.22	0.10
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01							
	51,787.000	Local	33.567358	1,738,352.77	25.850000	1,338,693.95	-399,658.82	0.03
		Base	33.567358	1,738,352.77	25.850000	1,338,693.95	-399,658.82	0.03
501044101	KROGER CO COMMON STOCK USD1.0							
	34,379.000	Local	19.106223	656,852.83	57.740000	1,985,043.46	1,328,190.63	0.05
		Base	19.106223	656,852.83	57.740000	1,985,043.46	1,328,190.63	0.05
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0							
	11,336.000	Local	82.174823	931,533.79	277.060000	3,140,752.16	2,209,218.37	0.08
		Base	82.174823	931,533.79	277.060000	3,140,752.16	2,209,218.37	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
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	4,970.000	138.603461	688,859.20	309.200000	1,536,724.00	847,864.80	0.04
		Base		138.603461	688,859.20	309.200000	1,536,724.00	847,864.80	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	75,804.000	10.610613	804,326.94	293.020000	22,212,088.08	21,407,761.14	0.56
		Base		10.610613	804,326.94	293.020000	22,212,088.08	21,407,761.14	0.56
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	18,076.000	52.683574	952,308.29	48.890000	883,735.64	-68,572.65	0.02
		Base		52.683574	952,308.29	48.890000	883,735.64	-68,572.65	0.02
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	14,987.000	75.751012	1,135,280.41	83.900000	1,257,409.30	122,128.89	0.03
		Base		75.751012	1,135,280.41	83.900000	1,257,409.30	122,128.89	0.03
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	7,628.000	86.922195	663,042.50	115.600000	881,796.80	218,754.30	0.02
		Base		86.922195	663,042.50	115.600000	881,796.80	218,754.30	0.02
526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	13,050.000	56.406466	736,104.38	82.350000	1,074,667.50	338,563.12	0.03
		Base		56.406466	736,104.38	82.350000	1,074,667.50	338,563.12	0.03
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	1,921.000	594.159490	1,141,380.38	415.880000	798,905.48	-342,474.90	0.02
		Base		594.159490	1,141,380.38	415.880000	798,905.48	-342,474.90	0.02
532457108	ELI LILLY + CO COMMON STOCK								
		Local	47,948.000	111.942314	5,367,410.09	1,148.840000	55,084,580.32	49,717,170.23	1.40
		Base		111.942314	5,367,410.09	1,148.840000	55,084,580.32	49,717,170.23	1.40
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	9,594.000	78.265313	750,877.41	174.130000	1,670,603.22	919,725.81	0.04
		Base		78.265313	750,877.41	174.130000	1,670,603.22	919,725.81	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	12,310.000	121.619027	1,497,130.22	582.740000	7,173,529.40	5,676,399.18	0.18
		Base		121.619027	1,497,130.22	582.740000	7,173,529.40	5,676,399.18	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
540424108	LOEWS CORP COMMON STOCK USD.01							
	10,226.000	Local	33.365144	341,191.96	116.010000	1,186,318.26	845,126.30	0.03
		Base	33.365144	341,191.96	116.010000	1,186,318.26	845,126.30	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5							
	33,961.000	Local	41.744167	1,417,673.65	207.810000	7,057,435.41	5,639,761.76	0.18
		Base	41.744167	1,417,673.65	207.810000	7,057,435.41	5,639,761.76	0.18
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005							
	6,349.000	Local	399.386507	2,535,704.93	118.870000	754,705.63	-1,780,999.30	0.02
		Base	399.386507	2,535,704.93	118.870000	754,705.63	-1,780,999.30	0.02
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001							
	4,718.000	Local	783.796462	3,697,951.71	713.940000	3,368,368.92	-329,582.79	0.09
		Base	783.796462	3,697,951.71	713.940000	3,368,368.92	-329,582.79	0.09
55261F104	M + T BANK CORP COMMON STOCK USD.5							
	8,876.000	Local	116.505862	1,034,106.03	246.290000	2,186,070.04	1,151,964.01	0.06
		Base	116.505862	1,034,106.03	246.290000	2,186,070.04	1,151,964.01	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01							
	11,627.000	Local	32.503714	377,920.68	44.570000	518,215.39	140,294.71	0.01
		Base	32.503714	377,920.68	44.570000	518,215.39	140,294.71	0.01
55354G100	MSCI INC COMMON STOCK USD.01							
	4,412.000	Local	194.302593	857,263.04	572.240000	2,524,722.88	1,667,459.84	0.06
		Base	194.302593	857,263.04	572.240000	2,524,722.88	1,667,459.84	0.06
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	38,217.000	Local	35.582980	1,359,874.74	316.470000	12,094,533.99	10,734,659.25	0.31
		Base	35.582980	1,359,874.74	316.470000	12,094,533.99	10,734,659.25	0.31
571748102	MARSH + MCLENNAN COS COMMON STOCK							
	29,220.000	Local	54.721729	1,598,968.93	189.690000	5,542,741.80	3,943,772.87	0.14
		Base	54.721729	1,598,968.93	189.690000	5,542,741.80	3,943,772.87	0.14
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	13,270.000	Local	55.418904	735,408.85	372.830000	4,947,454.10	4,212,045.25	0.13
		Base	55.418904	735,408.85	372.830000	4,947,454.10	4,212,045.25	0.13

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573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	3,640.000	167.477470	609,617.99	525.140000	1,911,509.60	1,301,891.61	0.05
		Base		167.477470	609,617.99	525.140000	1,911,509.60	1,301,891.61	0.05
573874104	MARVELL TECHNOLOGY INC COMMON STOCK USD.002								
		Local	53,176.000	278.173637	14,792,161.34	187.560000	9,973,690.56	-4,818,470.78	0.25
		Base		278.173637	14,792,161.34	187.560000	9,973,690.56	-4,818,470.78	0.25
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	12,231.000	23.589382	288,521.73	71.480000	874,271.88	585,750.15	0.02
		Base		23.589382	288,521.73	71.480000	874,271.88	585,750.15	0.02
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	48,917.000	77.668453	3,799,307.70	573.100000	28,034,332.70	24,235,025.00	0.71
		Base		77.668453	3,799,307.70	573.100000	28,034,332.70	24,235,025.00	0.71
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
		Local	15,396.000	33.614968	517,536.04	50.900000	783,656.40	266,120.36	0.02
		Base		33.614968	517,536.04	50.900000	783,656.40	266,120.36	0.02
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	43,078.000	77.285243	3,329,293.70	270.640000	11,658,629.92	8,329,336.22	0.30
		Base		77.285243	3,329,293.70	270.640000	11,658,629.92	8,329,336.22	0.30
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	7,293.000	83.122288	606,210.85	856.190000	6,244,193.67	5,637,982.82	0.16
		Base		83.122288	606,210.85	856.190000	6,244,193.67	5,637,982.82	0.16
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	149,781.000	52.268368	7,828,808.46	130.200000	19,501,486.20	11,672,677.74	0.49
		Base		52.268368	7,828,808.46	130.200000	19,501,486.20	11,672,677.74	0.49
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	32,754.000	37.922121	1,242,101.14	96.130000	3,148,642.02	1,906,540.88	0.08
		Base		37.922121	1,242,101.14	96.130000	3,148,642.02	1,906,540.88	0.08
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,224.000	489.549828	599,208.99	1,416.300000	1,733,551.20	1,134,342.21	0.04
		Base		489.549828	599,208.99	1,416.300000	1,733,551.20	1,134,342.21	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
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	450,511.000	78.702266	35,456,236.77	464.720000	209,361,471.92	173,905,235.15	5.31
		Base		78.702266	35,456,236.77	464.720000	209,361,471.92	173,905,235.15	5.31
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	32,810.000	32.118767	1,053,816.75	74.290000	2,437,454.90	1,383,638.15	0.06
		Base		32.118767	1,053,816.75	74.290000	2,437,454.90	1,383,638.15	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,557.000	39.150226	2,684,022.03	823.030000	56,424,467.71	53,740,445.68	1.43
		Base		39.150226	2,684,022.03	823.030000	56,424,467.71	53,740,445.68	1.43
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	7,057.000	101.236336	714,424.82	132.340000	933,923.38	219,498.56	0.02
		Base		101.236336	714,424.82	132.340000	933,923.38	219,498.56	0.02
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	21,411.000	279.689186	5,988,425.16	54.820000	1,173,751.02	-4,814,674.14	0.03
		Base		279.689186	5,988,425.16	54.820000	1,173,751.02	-4,814,674.14	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	9,726.000	51.907929	504,856.52	41.560000	404,212.56	-100,643.96	0.01
		Base		51.907929	504,856.52	41.560000	404,212.56	-100,643.96	0.01
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	77,837.000	22.907333	1,783,038.10	62.310000	4,850,023.47	3,066,985.37	0.12
		Base		22.907333	1,783,038.10	62.310000	4,850,023.47	3,066,985.37	0.12
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	2,981.000	410.658121	1,224,171.86	1,426.030000	4,250,995.43	3,026,823.57	0.11
		Base		410.658121	1,224,171.86	1,426.030000	4,250,995.43	3,026,823.57	0.11
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	43,278.000	19.924000	862,270.88	96.380000	4,171,133.64	3,308,862.76	0.11
		Base		19.924000	862,270.88	96.380000	4,171,133.64	3,308,862.76	0.11
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	9,106.000	76.003655	692,089.28	478.380000	4,356,128.28	3,664,039.00	0.11
		Base		76.003655	692,089.28	478.380000	4,356,128.28	3,664,039.00	0.11

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617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	72,676.000	42.190472	3,066,234.72	210.420000	15,292,483.92	12,226,249.20	0.39
		Base		42.190472	3,066,234.72	210.420000	15,292,483.92	12,226,249.20	0.39
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	19,263.000	45.953062	885,193.84	22.120000	426,097.56	-459,096.28	0.01
		Base		45.953062	885,193.84	22.120000	426,097.56	-459,096.28	0.01
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,060.000	101.694754	1,023,049.23	435.750000	4,383,645.00	3,360,595.77	0.11
		Base		101.694754	1,023,049.23	435.750000	4,383,645.00	3,360,595.77	0.11
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	12,790.000	37.634782	481,348.86	134.290000	1,717,569.10	1,236,220.24	0.04
		Base		37.634782	481,348.86	134.290000	1,717,569.10	1,236,220.24	0.04
62944T105	NVR INC COMMON STOCK USD.01								
		Local	165.000	3,896.213394	642,875.21	6,147.050000	1,014,263.25	371,388.04	0.03
		Base		3,896.213394	642,875.21	6,147.050000	1,014,263.25	371,388.04	0.03
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	27,085.000	31.580599	855,360.52	94.190000	2,551,136.15	1,695,775.63	0.06
		Base		31.580599	855,360.52	94.190000	2,551,136.15	1,695,775.63	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	11,967.000	39.361585	471,040.09	178.500000	2,136,109.50	1,665,069.41	0.05
		Base		39.361585	471,040.09	178.500000	2,136,109.50	1,665,069.41	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	255,272.000	78.594530	20,062,982.80	71.710000	18,305,555.12	-1,757,427.68	0.46
		Base		78.594530	20,062,982.80	71.710000	18,305,555.12	-1,757,427.68	0.46
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	64,736.000	38.636594	2,501,178.53	93.710000	6,066,410.56	3,565,232.03	0.15
		Base		38.636594	2,501,178.53	93.710000	6,066,410.56	3,565,232.03	0.15
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	22,124.000	13.043758	288,580.11	27.560000	609,737.44	321,157.33	0.02
		Base		13.043758	288,580.11	27.560000	609,737.44	321,157.33	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
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,305.000	15.676808	114,519.08	31.270000	228,427.35	113,908.27	0.01
		Base		15.676808	114,519.08	31.270000	228,427.35	113,908.27	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	126,442.000	31.585418	3,993,723.42	86.920000	10,990,338.64	6,996,615.22	0.28
		Base		31.585418	3,993,723.42	86.920000	10,990,338.64	6,996,615.22	0.28
654106103	NIKE INC CL B COMMON STOCK								
		Local	72,732.000	31.166229	2,266,782.20	41.710000	3,033,651.72	766,869.52	0.08
		Base		31.166229	2,266,782.20	41.710000	3,033,651.72	766,869.52	0.08
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	29,063.000	18.024066	523,833.44	44.430000	1,291,269.09	767,435.65	0.03
		Base		18.024066	523,833.44	44.430000	1,291,269.09	767,435.65	0.03
655663102	NORDSON CORP COMMON STOCK								
		Local	3,213.000	230.544392	740,739.13	297.780000	956,767.14	216,028.01	0.02
		Base		230.544392	740,739.13	297.780000	956,767.14	216,028.01	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	13,620.000	69.976853	953,084.74	335.480000	4,569,237.60	3,616,152.86	0.12
		Base		69.976853	953,084.74	335.480000	4,569,237.60	3,616,152.86	0.12
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	11,219.000	65.431978	734,081.36	182.190000	2,043,989.61	1,309,908.25	0.05
		Base		65.431978	734,081.36	182.190000	2,043,989.61	1,309,908.25	0.05
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,097.000	99.074684	802,207.72	542.480000	4,392,460.56	3,590,252.84	0.11
		Base		99.074684	802,207.72	542.480000	4,392,460.56	3,590,252.84	0.11
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	33,430.000	26.945927	900,802.35	27.450000	917,653.50	16,851.15	0.02
		Base		26.945927	900,802.35	27.450000	917,653.50	16,851.15	0.02
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	13,809.000	42.916294	592,631.10	257.290000	3,552,917.61	2,960,286.51	0.09
		Base		42.916294	592,631.10	257.290000	3,552,917.61	2,960,286.51	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
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,470,341.000	5.137587	7,554,005.50	200.750000	295,170,955.75	287,616,950.25	7.48
		Base		5.137587	7,554,005.50	200.750000	295,170,955.75	287,616,950.25	7.48
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	50,242.000	7.924841	398,159.86	89.350000	4,489,122.70	4,090,962.84	0.11
		Base		7.924841	398,159.86	89.350000	4,489,122.70	4,090,962.84	0.11
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	44,014.000	44.308823	1,950,208.55	57.070000	2,511,878.98	561,670.43	0.06
		Base		44.308823	1,950,208.55	57.070000	2,511,878.98	561,670.43	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	35.070000	321,802.32	276,381.12	0.01
		Base		4.950000	45,421.20	35.070000	321,802.32	276,381.12	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	11,096.000	76.515223	849,012.91	212.140000	2,353,905.44	1,504,892.53	0.06
		Base		76.515223	849,012.91	212.140000	2,353,905.44	1,504,892.53	0.06
681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	17,278.000	50.928987	879,951.03	78.700000	1,359,778.60	479,827.57	0.03
		Base		50.928987	879,951.03	78.700000	1,359,778.60	479,827.57	0.03
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	23,730.000	51.421172	1,220,224.42	81.610000	1,936,605.30	716,380.88	0.05
		Base		51.421172	1,220,224.42	81.610000	1,936,605.30	716,380.88	0.05
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	38,183.000	49.507164	1,890,332.03	90.810000	3,467,398.23	1,577,066.20	0.09
		Base		49.507164	1,890,332.03	90.810000	3,467,398.23	1,577,066.20	0.09
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	102,763.000	51.828466	5,326,048.62	129.870000	13,345,830.81	8,019,782.19	0.34
		Base		51.828466	5,326,048.62	129.870000	13,345,830.81	8,019,782.19	0.34
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	23,259.000	39.602997	921,126.11	71.950000	1,673,485.05	752,358.94	0.04
		Base		39.602997	921,126.11	71.950000	1,673,485.05	752,358.94	0.04

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69331C108	P G + E CORP COMMON STOCK								
		Local	133,548.000	15.590669	2,082,102.69	17.380000	2,321,064.24	238,961.55	0.06
		Base		15.590669	2,082,102.69	17.380000	2,321,064.24	238,961.55	0.06
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	24,357.000	139.491818	3,397,602.21	249.870000	6,086,083.59	2,688,481.38	0.15
		Base		139.491818	3,397,602.21	249.870000	6,086,083.59	2,688,481.38	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	13,517.000	50.138645	677,724.06	110.520000	1,493,898.84	816,174.78	0.04
		Base		50.138645	677,724.06	110.520000	1,493,898.84	816,174.78	0.04
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	45,609.000	27.097871	1,235,906.78	35.210000	1,605,892.89	369,986.11	0.04
		Base		27.097871	1,235,906.78	35.210000	1,605,892.89	369,986.11	0.04
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,004.000	131.887443	923,739.65	137.200000	960,948.80	37,209.15	0.02
		Base		131.887443	923,739.65	137.200000	960,948.80	37,209.15	0.02
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,914.000	28.367319	905,314.62	132.680000	4,234,349.52	3,329,034.90	0.11
		Base		28.367319	905,314.62	132.680000	4,234,349.52	3,329,034.90	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	5,369.000	114.042764	612,295.60	245.840000	1,319,914.96	707,619.36	0.03
		Base		114.042764	612,295.60	245.840000	1,319,914.96	707,619.36	0.03
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	139,251.000	52.368275	7,292,334.72	123.060000	17,136,228.06	9,843,893.34	0.43
		Base		52.368275	7,292,334.72	123.060000	17,136,228.06	9,843,893.34	0.43
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	49,212.000	131.890770	6,490,608.58	331.830000	16,330,017.96	9,839,409.38	0.41
		Base		131.890770	6,490,608.58	331.830000	16,330,017.96	9,839,409.38	0.41
69932A204	PARAMOUNT SKYDANCE CL B COMMON STOCK USD.001								
		Local	19,136.000	39.440482	754,733.06	7.960000	152,322.56	-602,410.50	0.00
		Base		39.440482	754,733.06	7.960000	152,322.56	-602,410.50	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
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	7,643.000	95.949248	733,340.10	976.530000	7,463,618.79	6,730,278.69	0.19
		Base		95.949248	733,340.10	976.530000	7,463,618.79	6,730,278.69	0.19
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	19,549.000	45.894260	897,186.88	116.840000	2,284,105.16	1,386,918.28	0.06
		Base		45.894260	897,186.88	116.840000	2,284,105.16	1,386,918.28	0.06
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	53,511.000	38.586105	2,064,781.09	57.210000	3,061,364.31	996,583.22	0.08
		Base		38.586105	2,064,781.09	57.210000	3,061,364.31	996,583.22	0.08
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	82,840.000	69.902295	5,790,706.12	139.560000	11,561,150.40	5,770,444.28	0.29
		Base		69.902295	5,790,706.12	139.560000	11,561,150.40	5,770,444.28	0.29
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	6,765.000	62.223957	420,945.07	112.520000	761,197.80	340,252.73	0.02
		Base		62.223957	420,945.07	112.520000	761,197.80	340,252.73	0.02
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	345,709.000	29.197940	10,093,990.54	25.010000	8,646,182.09	-1,447,808.45	0.22
		Base		29.197940	10,093,990.54	25.010000	8,646,182.09	-1,447,808.45	0.22
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	94,500.000	51.419309	4,859,124.68	190.820000	18,032,490.00	13,173,365.32	0.46
		Base		51.419309	4,859,124.68	190.820000	18,032,490.00	13,173,365.32	0.46
718546104	PHILLIPS 66 COMMON STOCK								
		Local	24,310.000	46.389932	1,127,739.24	211.680000	5,145,940.80	4,018,201.56	0.13
		Base		46.389932	1,127,739.24	211.680000	5,145,940.80	4,018,201.56	0.13
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,344.000	51.875486	380,973.57	100.990000	741,670.56	360,696.99	0.02
		Base		51.875486	380,973.57	100.990000	741,670.56	360,696.99	0.02
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	12,991.000	56.676846	736,288.90	111.750000	1,451,744.25	715,455.35	0.04
		Base		56.676846	736,288.90	111.750000	1,451,744.25	715,455.35	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
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	11,916.000	36.040431	429,457.78	113.700000	1,354,849.20	925,391.42	0.03
		Base		36.040431	429,457.78	113.700000	1,354,849.20	925,391.42	0.03
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	141,291.000	68.924752	9,738,447.09	144.490000	20,415,136.59	10,676,689.50	0.52
		Base		68.924752	9,738,447.09	144.490000	20,415,136.59	10,676,689.50	0.52
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	35,447.000	36.132583	1,280,791.67	211.420000	7,494,204.74	6,213,413.07	0.19
		Base		36.132583	1,280,791.67	211.420000	7,494,204.74	6,213,413.07	0.19
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,526.000	65.595714	3,707,863.35	144.610000	8,174,224.86	4,466,361.51	0.21
		Base		65.595714	3,707,863.35	144.610000	8,174,224.86	4,466,361.51	0.21
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	21,041.000	54.994555	1,157,140.44	122.080000	2,568,685.28	1,411,544.84	0.07
		Base		54.994555	1,157,140.44	122.080000	2,568,685.28	1,411,544.84	0.07
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	30,205.000	35.068157	1,059,233.69	76.680000	2,316,119.40	1,256,885.71	0.06
		Base		35.068157	1,059,233.69	76.680000	2,316,119.40	1,256,885.71	0.06
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	9,579.000	142.740152	1,367,307.92	324.170000	3,105,224.43	1,737,916.51	0.08
		Base		142.740152	1,367,307.92	324.170000	3,105,224.43	1,737,916.51	0.08
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	11,550.000	22.617327	261,230.13	126.470000	1,460,728.50	1,199,498.37	0.04
		Base		22.617327	261,230.13	126.470000	1,460,728.50	1,199,498.37	0.04
74743L100	QNITY ELECTRONICS INC COMMON STOCK								
		Local	12,682.000	64.174558	813,861.74	131.180000	1,663,624.76	849,763.02	0.04
		Base		64.174558	813,861.74	131.180000	1,663,624.76	849,763.02	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	63,886.000	59.893900	3,826,381.67	147.610000	9,430,212.46	5,603,830.79	0.24
		Base		59.893900	3,826,381.67	147.610000	9,430,212.46	5,603,830.79	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
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001							
	9,097.000	Local	56.644747	515,297.26	667.360000	6,070,973.92	5,555,676.66	0.15
		Base	56.644747	515,297.26	667.360000	6,070,973.92	5,555,676.66	0.15
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01							
	6,713.000	Local	60.951920	409,170.24	233.010000	1,564,196.13	1,155,025.89	0.04
		Base	60.951920	409,170.24	233.010000	1,564,196.13	1,155,025.89	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01							
	2,344.000	Local	101.610000	238,173.84	380.340000	891,516.96	653,343.12	0.02
		Base	101.610000	238,173.84	380.340000	891,516.96	653,343.12	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01							
	10,520.000	Local	58.765711	618,215.28	175.980000	1,851,309.60	1,233,094.32	0.05
		Base	58.765711	618,215.28	175.980000	1,851,309.60	1,233,094.32	0.05
75513E101	RTX CORP COMMON STOCK USD1.0							
	81,664.000	Local	40.698395	3,323,593.70	215.220000	17,575,726.08	14,252,132.38	0.45
		Base	40.698395	3,323,593.70	215.220000	17,575,726.08	14,252,132.38	0.45
756109104	REALTY INCOME CORP REIT USD1.0							
	56,524.000	Local	59.732610	3,376,326.05	63.870000	3,610,187.88	233,861.83	0.09
		Base	59.732610	3,376,326.05	63.870000	3,610,187.88	233,861.83	0.09
758849103	REGENCY CENTERS CORP REIT USD.01							
	9,989.000	Local	66.070710	659,980.32	80.290000	802,016.81	142,036.49	0.02
		Base	66.070710	659,980.32	80.290000	802,016.81	142,036.49	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001							
	6,057.000	Local	394.267619	2,388,078.97	762.630000	4,619,249.91	2,231,170.94	0.12
		Base	394.267619	2,388,078.97	762.630000	4,619,249.91	2,231,170.94	0.12
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01							
	51,704.000	Local	13.478261	696,880.00	30.950000	1,600,238.80	903,358.80	0.04
		Base	13.478261	696,880.00	30.950000	1,600,238.80	903,358.80	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01							
	12,125.000	Local	38.372056	465,261.18	210.550000	2,552,918.75	2,087,657.57	0.06
		Base	38.372056	465,261.18	210.550000	2,552,918.75	2,087,657.57	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
761152107	RESMED INC COMMON STOCK USD.004								
		Local	8,796.000	99.256602	873,061.07	210.980000	1,855,780.08	982,719.01	0.05
		Base		99.256602	873,061.07	210.980000	1,855,780.08	982,719.01	0.05
770700102	ROBINHOOD MARKETS INC A COMMON STOCK USD.0001								
		Local	47,955.000	125.153728	6,001,747.05	86.560000	4,150,984.80	-1,850,762.25	0.11
		Base		125.153728	6,001,747.05	86.560000	4,150,984.80	-1,850,762.25	0.11
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	6,745.000	74.607029	503,224.41	480.080000	3,238,139.60	2,734,915.19	0.08
		Base		74.607029	503,224.41	480.080000	3,238,139.60	2,734,915.19	0.08
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,799.000	31.454090	559,851.34	37.970000	675,828.03	115,976.69	0.02
		Base		31.454090	559,851.34	37.970000	675,828.03	115,976.69	0.02
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,119.000	143.762170	879,680.72	391.970000	2,398,464.43	1,518,783.71	0.06
		Base		143.762170	879,680.72	391.970000	2,398,464.43	1,518,783.71	0.06
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	19,535.000	26.121846	510,290.27	251.070000	4,904,652.45	4,394,362.18	0.12
		Base		26.121846	510,290.27	251.070000	4,904,652.45	4,394,362.18	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	19,453.000	134.020638	2,607,103.48	411.930000	8,013,274.29	5,406,170.81	0.20
		Base		134.020638	2,607,103.48	411.930000	8,013,274.29	5,406,170.81	0.20
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,434.000	173.118565	1,113,844.85	180.980000	1,164,425.32	50,580.47	0.03
		Base		173.118565	1,113,844.85	180.980000	1,164,425.32	50,580.47	0.03
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US								
		Local	21,357.000	583.923370	12,470,851.42	747.030000	15,954,319.71	3,483,468.29	0.40
		Base		583.923370	12,470,851.42	747.030000	15,954,319.71	3,483,468.29	0.40
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	49,579.000	120.686858	5,983,533.72	184.020000	9,123,527.58	3,139,993.86	0.23
		Base		120.686858	5,983,533.72	184.020000	9,123,527.58	3,139,993.86	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
80004C200	SANDISK CORP COMMON STOCK								
		Local	8,988.000	248.900730	2,237,119.76	1,214.830000	10,918,892.04	8,681,772.28	0.28
		Base		248.900730	2,237,119.76	1,214.830000	10,918,892.04	8,681,772.28	0.28
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	5,871.000	56.410361	331,185.23	85.750000	503,438.25	172,253.02	0.01
		Base		56.410361	331,185.23	85.750000	503,438.25	172,253.02	0.01
806857108	SLB LTD COMMON STOCK USD.01								
		Local	90,648.000	73.713000	6,681,936.03	49.590000	4,495,234.32	-2,186,701.71	0.11
		Base		73.713000	6,681,936.03	49.590000	4,495,234.32	-2,186,701.71	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	99,154.000	38.920360	3,859,109.37	105.240000	10,434,966.96	6,575,857.59	0.26
		Base		38.920360	3,859,109.37	105.240000	10,434,966.96	6,575,857.59	0.26
816851109	SEMPRA COMMON STOCK								
		Local	39,630.000	41.736358	1,654,011.88	88.550000	3,509,236.50	1,855,224.62	0.09
		Base		41.736358	1,654,011.88	88.550000	3,509,236.50	1,855,224.62	0.09
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	62,511.000	70.097604	4,381,871.35	111.230000	6,953,098.53	2,571,227.18	0.18
		Base		70.097604	4,381,871.35	111.230000	6,953,098.53	2,571,227.18	0.18
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	13,914.000	60.316944	839,249.96	340.850000	4,742,586.90	3,903,336.94	0.12
		Base		60.316944	839,249.96	340.850000	4,742,586.90	3,903,336.94	0.12
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,652.000	95.356082	1,873,937.72	229.370000	4,507,579.24	2,633,641.52	0.11
		Base		95.356082	1,873,937.72	229.370000	4,507,579.24	2,633,641.52	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	9,115.000	93.062590	848,265.51	62.280000	567,682.20	-280,583.31	0.01
		Base		93.062590	848,265.51	62.280000	567,682.20	-280,583.31	0.01
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	6,787.000	54.277852	368,383.78	60.130000	408,102.31	39,718.53	0.01
		Base		54.277852	368,383.78	60.130000	408,102.31	39,718.53	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
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,463.000	75.437879	487,555.01	119.260000	770,777.38	283,222.37	0.02
		Base		75.437879	487,555.01	119.260000	770,777.38	283,222.37	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,141.000	68.384992	214,797.26	410.410000	1,289,097.81	1,074,300.55	0.03
		Base		68.384992	214,797.26	410.410000	1,289,097.81	1,074,300.55	0.03
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,923.000	55.227644	492,796.27	85.440000	762,381.12	269,584.85	0.02
		Base		55.227644	492,796.27	85.440000	762,381.12	269,584.85	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	68,342.000	42.836831	2,927,554.71	94.540000	6,461,052.68	3,533,497.97	0.16
		Base		42.836831	2,927,554.71	94.540000	6,461,052.68	3,533,497.97	0.16
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	29,629.000	21.613038	640,372.70	44.970000	1,332,416.13	692,043.43	0.03
		Base		21.613038	640,372.70	44.970000	1,332,416.13	692,043.43	0.03
852234103	BLOCK INC COMMON STOCK USD.0000001								
		Local	32,428.000	76.170628	2,470,061.12	81.240000	2,634,450.72	164,389.60	0.07
		Base		76.170628	2,470,061.12	81.240000	2,634,450.72	164,389.60	0.07
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,421.000	71.350989	672,197.67	94.580000	891,038.18	218,840.51	0.02
		Base		71.350989	672,197.67	94.580000	891,038.18	218,840.51	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	69,100.000	26.734025	1,847,321.11	105.250000	7,272,775.00	5,425,453.89	0.18
		Base		26.734025	1,847,321.11	105.250000	7,272,775.00	5,425,453.89	0.18
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	16,781.000	57.317219	961,840.26	184.160000	3,090,388.96	2,128,548.70	0.08
		Base		57.317219	961,840.26	184.160000	3,090,388.96	2,128,548.70	0.08
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	8,218.000	102.401251	841,533.48	251.260000	2,064,854.68	1,223,321.20	0.05
		Base		102.401251	841,533.48	251.260000	2,064,854.68	1,223,321.20	0.05

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863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	20,910.000	101.733352	2,127,244.39	325.700000	6,810,387.00	4,683,142.61	0.17
		Base		101.733352	2,127,244.39	325.700000	6,810,387.00	4,683,142.61	0.17
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	34,107.000	56.220170	1,917,501.34	28.400000	968,638.80	-948,862.54	0.02
		Base		56.220170	1,917,501.34	28.400000	968,638.80	-948,862.54	0.02
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,616.000	194.805759	2,262,863.70	388.760000	4,515,836.16	2,252,972.46	0.11
		Base		194.805759	2,262,863.70	388.760000	4,515,836.16	2,252,972.46	0.11
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	20,389.000	32.795523	668,667.91	75.790000	1,545,282.31	876,614.40	0.04
		Base		32.795523	668,667.91	75.790000	1,545,282.31	876,614.40	0.04
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	28,991.000	38.927809	1,128,556.12	85.240000	2,471,192.84	1,342,636.72	0.06
		Base		38.927809	1,128,556.12	85.240000	2,471,192.84	1,342,636.72	0.06
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	67,020.000	18.987723	1,272,557.22	157.340000	10,544,926.80	9,272,369.58	0.27
		Base		18.987723	1,272,557.22	157.340000	10,544,926.80	9,272,369.58	0.27
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001								
		Local	3,819.000	146.599557	559,863.71	181.810000	694,332.39	134,468.68	0.02
		Base		146.599557	559,863.71	181.810000	694,332.39	134,468.68	0.02
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	28,219.000	97.394666	2,748,380.09	172.710000	4,873,703.49	2,125,323.40	0.12
		Base		97.394666	2,748,380.09	172.710000	4,873,703.49	2,125,323.40	0.12
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,556.000	122.512150	1,293,238.26	242.920000	2,564,263.52	1,271,025.26	0.06
		Base		122.512150	1,293,238.26	242.920000	2,564,263.52	1,271,025.26	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	12,252.000	32.504980	398,251.01	152.370000	1,866,837.24	1,468,586.23	0.05
		Base		32.504980	398,251.01	152.370000	1,866,837.24	1,468,586.23	0.05

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
87612E106	TARGET CORP COMMON STOCK USD.0833							
	27,538.000	Local	61.033675	1,680,745.35	144.490000	3,978,965.62	2,298,220.27	0.10
		Base	61.033675	1,680,745.35	144.490000	3,978,965.62	2,298,220.27	0.10
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001							
	13,018.000	Local	69.761814	908,159.30	270.370000	3,519,676.66	2,611,517.36	0.09
		Base	69.761814	908,159.30	270.370000	3,519,676.66	2,611,517.36	0.09
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01							
	2,808.000	Local	347.695591	976,329.22	655.570000	1,840,840.56	864,511.34	0.05
		Base	347.695591	976,329.22	655.570000	1,840,840.56	864,511.34	0.05
880770102	TERADYNE INC COMMON STOCK USD.125							
	9,499.000	Local	87.263328	828,914.35	367.690000	3,492,687.31	2,663,772.96	0.09
		Base	87.263328	828,914.35	367.690000	3,492,687.31	2,663,772.96	0.09
88160R101	TESLA INC COMMON STOCK USD.001							
	170,746.000	Local	315.909883	53,940,348.82	311.210000	53,137,862.66	-802,486.16	1.35
		Base	315.909883	53,940,348.82	311.210000	53,137,862.66	-802,486.16	1.35
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0							
	55,183.000	Local	58.822458	3,245,999.70	275.740000	15,216,160.42	11,970,160.72	0.39
		Base	58.822458	3,245,999.70	275.740000	15,216,160.42	11,970,160.72	0.39
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01							
	3,512.000	Local	394.480290	1,385,414.78	402.580000	1,413,860.96	28,446.18	0.04
		Base	394.480290	1,385,414.78	402.580000	1,413,860.96	28,446.18	0.04
883203101	TEXTRON INC COMMON STOCK USD.125							
	10,543.000	Local	35.168310	370,779.49	85.260000	898,896.18	528,116.69	0.02
		Base	35.168310	370,779.49	85.260000	898,896.18	528,116.69	0.02
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001							
	25,922.000	Local	53.494039	1,386,672.49	18.040000	467,632.88	-919,039.61	0.01
		Base	53.494039	1,386,672.49	18.040000	467,632.88	-919,039.61	0.01
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0							
	22,551.000	Local	142.989334	3,224,552.48	574.300000	12,951,039.30	9,726,486.82	0.33
		Base	142.989334	3,224,552.48	574.300000	12,951,039.30	9,726,486.82	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88579Y101	3M CO COMMON STOCK USD.01								
		Local	31,611.000	71.649991	2,264,927.87	176.280000	5,572,387.08	3,307,459.21	0.14
		Base		71.649991	2,264,927.87	176.280000	5,572,387.08	3,307,459.21	0.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	31,796.000	16.615396	528,303.14	30.770000	978,362.92	450,059.78	0.02
		Base		16.615396	528,303.14	30.770000	978,362.92	450,059.78	0.02
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,392.000	390.355713	1,324,086.58	1,254.380000	4,254,856.96	2,930,770.38	0.11
		Base		390.355713	1,324,086.58	1,254.380000	4,254,856.96	2,930,770.38	0.11
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	12,888.000	60.981212	785,925.86	374.360000	4,824,751.68	4,038,825.82	0.12
		Base		60.981212	785,925.86	374.360000	4,824,751.68	4,038,825.82	0.12
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	14,140.000	67.864418	959,602.87	56.580000	800,041.20	-159,561.67	0.02
		Base		67.864418	959,602.87	56.580000	800,041.20	-159,561.67	0.02
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	75,524.000	36.536264	2,759,364.80	51.840000	3,915,164.16	1,155,799.36	0.10
		Base		36.536264	2,759,364.80	51.840000	3,915,164.16	1,155,799.36	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,556.000	346.764088	886,329.01	309.600000	791,337.60	-94,991.41	0.02
		Base		346.764088	886,329.01	309.600000	791,337.60	-94,991.41	0.02
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	17,101.000	31.285123	535,006.89	57.960000	991,173.96	456,167.07	0.03
		Base		31.285123	535,006.89	57.960000	991,173.96	456,167.07	0.03
902653104	UDR INC REIT USD.01								
		Local	17,920.000	39.364399	705,410.03	38.160000	683,827.20	-21,582.83	0.02
		Base		39.364399	705,410.03	38.160000	683,827.20	-21,582.83	0.02
902973304	US BANCORP COMMON STOCK USD.01								
		Local	94,063.000	30.090586	2,830,410.75	63.010000	5,926,909.63	3,096,498.88	0.15
		Base		30.090586	2,830,410.75	63.010000	5,926,909.63	3,096,498.88	0.15

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90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	123,490.000	62.812224	7,756,681.56	70.360000	8,688,756.40	932,074.84	0.22
		Base		62.812224	7,756,681.56	70.360000	8,688,756.40	932,074.84	0.22
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	2,642.000	224.018838	591,857.77	512.830000	1,354,896.86	763,039.09	0.03
		Base		224.018838	591,857.77	512.830000	1,354,896.86	763,039.09	0.03
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	36,014.000	53.343033	1,921,095.99	292.130000	10,520,769.82	8,599,673.83	0.27
		Base		53.343033	1,921,095.99	292.130000	10,520,769.82	8,599,673.83	0.27
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,670.000	52.563501	1,033,924.06	121.330000	2,386,561.10	1,352,637.04	0.06
		Base		52.563501	1,033,924.06	121.330000	2,386,561.10	1,352,637.04	0.06
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	45,302.000	88.358259	4,002,805.85	104.220000	4,721,374.44	718,568.59	0.12
		Base		88.358259	4,002,805.85	104.220000	4,721,374.44	718,568.59	0.12
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	3,798.000	132.246211	502,271.11	1,079.260000	4,099,029.48	3,596,758.37	0.10
		Base		132.246211	502,271.11	1,079.260000	4,099,029.48	3,596,758.37	0.10
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	55,076.000	98.948931	5,449,711.35	414.400000	22,823,494.40	17,373,783.05	0.58
		Base		98.948931	5,449,711.35	414.400000	22,823,494.40	17,373,783.05	0.58
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	3,230.000	115.761180	373,908.61	168.440000	544,061.20	170,152.59	0.01
		Base		115.761180	373,908.61	168.440000	544,061.20	170,152.59	0.01
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	18,001.000	39.730050	715,180.63	312.900000	5,632,512.90	4,917,332.27	0.14
		Base		39.730050	715,180.63	312.900000	5,632,512.90	4,917,332.27	0.14
922475108	VEEVA SYSTEMS INC CLASS A COMMON STOCK USD.00001								
		Local	9,099.000	184.227500	1,676,286.02	203.780000	1,854,194.22	177,908.20	0.05
		Base		184.227500	1,676,286.02	203.780000	1,854,194.22	177,908.20	0.05

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92276F100	VENTAS INC REIT USD.25								
		Local	29,471.000	50.118673	1,477,047.41	93.510000	2,755,833.21	1,278,785.80	0.07
		Base		50.118673	1,477,047.41	93.510000	2,755,833.21	1,278,785.80	0.07
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	9,250.000	496.530751	4,592,909.45	686.650000	6,351,512.50	1,758,603.05	0.16
		Base		496.530751	4,592,909.45	686.650000	6,351,512.50	1,758,603.05	0.16
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	14,887.000	35.130042	522,980.93	94.170000	1,401,908.79	878,927.86	0.04
		Base		35.130042	522,980.93	94.170000	1,401,908.79	878,927.86	0.04
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	4,970.000	74.615799	370,840.52	290.020000	1,441,399.40	1,070,558.88	0.04
		Base		74.615799	370,840.52	290.020000	1,441,399.40	1,070,558.88	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	253,245.000	44.165876	11,184,787.29	46.810000	11,854,398.45	669,611.16	0.30
		Base		44.165876	11,184,787.29	46.810000	11,854,398.45	669,611.16	0.30
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	7,947.000	96.119679	763,863.09	194.850000	1,548,472.95	784,609.86	0.04
		Base		96.119679	763,863.09	194.850000	1,548,472.95	784,609.86	0.04
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,392.000	124.476866	1,915,947.92	477.100000	7,343,523.20	5,427,575.28	0.19
		Base		124.476866	1,915,947.92	477.100000	7,343,523.20	5,427,575.28	0.19
92537N108	VERTIV HOLDINGS CO A COMMON STOCK USD.0001								
		Local	23,296.000	233.925817	5,449,535.84	241.570000	5,627,614.72	178,078.88	0.14
		Base		233.925817	5,449,535.84	241.570000	5,627,614.72	178,078.88	0.14
92556V106	VIATRIS INC COMMON STOCK								
		Local	109,630.000	14.744503	1,616,439.90	17.560000	1,925,102.80	308,662.90	0.05
		Base		14.744503	1,616,439.90	17.560000	1,925,102.80	308,662.90	0.05
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	66,283.000	30.002331	1,988,644.51	26.350000	1,746,557.05	-242,087.46	0.04
		Base		30.002331	1,988,644.51	26.350000	1,746,557.05	-242,087.46	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
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001							
	100,736.000	Local	74.645327	7,519,471.62	366.130000	36,882,471.68	29,363,000.06	0.93
		Base	74.645327	7,519,471.62	366.130000	36,882,471.68	29,363,000.06	0.93
92840M102	VISTRA CORP COMMON STOCK USD.01							
	19,210.000	Local	94.315069	1,811,792.47	148.190000	2,846,729.90	1,034,937.43	0.07
		Base	94.315069	1,811,792.47	148.190000	2,846,729.90	1,034,937.43	0.07
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0							
	7,867.000	Local	77.794901	612,012.49	268.570000	2,112,840.19	1,500,827.70	0.05
		Base	77.794901	612,012.49	268.570000	2,112,840.19	1,500,827.70	0.05
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01							
	19,744.000	Local	47.702327	941,834.74	109.420000	2,160,388.48	1,218,553.74	0.05
		Base	47.702327	941,834.74	109.420000	2,160,388.48	1,218,553.74	0.05
929740108	WABTEC CORP COMMON STOCK USD.01							
	10,289.000	Local	75.147145	773,188.97	290.860000	2,992,658.54	2,219,469.57	0.08
		Base	75.147145	773,188.97	290.860000	2,992,658.54	2,219,469.57	0.08
931142103	WALMART INC COMMON STOCK USD.1							
	265,841.000	Local	26.225335	6,971,769.33	111.200000	29,561,519.20	22,589,749.87	0.75
		Base	26.225335	6,971,769.33	111.200000	29,561,519.20	22,589,749.87	0.75
931CVR013	CONTRA WALGREENS BOOTS COMMON STOCK							
	45,146.000	Local	0.530000	23,927.38	0.530000	23,927.38	0.00	0.00
		Base	0.530000	23,927.38	0.530000	23,927.38	0.00	0.00
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	150,488.000	Local	28.127483	4,232,848.64	26.300000	3,957,834.40	-275,014.24	0.10
		Base	28.127483	4,232,848.64	26.300000	3,957,834.40	-275,014.24	0.10
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	22,402.000	Local	49.237204	1,103,011.84	226.550000	5,075,173.10	3,972,161.26	0.13
		Base	49.237204	1,103,011.84	226.550000	5,075,173.10	3,972,161.26	0.13
941848103	WATERS CORP COMMON STOCK USD.01							
	8,289.000	Local	188.123943	1,559,359.36	377.310000	3,127,522.59	1,568,163.23	0.08
		Base	188.123943	1,559,359.36	377.310000	3,127,522.59	1,568,163.23	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
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	185,467.000	Local	44.880763	8,323,900.44	86.450000	16,033,622.15	7,709,721.71	0.41
		Base	44.880763	8,323,900.44	86.450000	16,033,622.15	7,709,721.71	0.41
95040Q104	WELLTOWER INC REIT USD1.0							
	42,813.000	Local	86.423406	3,700,045.28	234.440000	10,037,079.72	6,337,034.44	0.25
		Base	86.423406	3,700,045.28	234.440000	10,037,079.72	6,337,034.44	0.25
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	4,282.000	Local	220.468085	944,044.34	340.960000	1,459,990.72	515,946.38	0.04
		Base	220.468085	944,044.34	340.960000	1,459,990.72	515,946.38	0.04
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	20,894.000	Local	44.102135	921,470.00	544.840000	11,383,886.96	10,462,416.96	0.29
		Base	44.102135	921,470.00	544.840000	11,383,886.96	10,462,416.96	0.29
962166104	WEYERHAEUSER CO REIT USD1.25							
	43,718.000	Local	28.244350	1,234,786.51	25.030000	1,094,261.54	-140,524.97	0.03
		Base	28.244350	1,234,786.51	25.030000	1,094,261.54	-140,524.97	0.03
969457100	WILLIAMS COS INC COMMON STOCK USD1.0							
	74,131.000	Local	28.890454	2,141,678.28	71.540000	5,303,331.74	3,161,653.46	0.13
		Base	28.890454	2,141,678.28	71.540000	5,303,331.74	3,161,653.46	0.13
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01							
	7,139.000	Local	148.728926	1,061,775.80	228.660000	1,632,403.74	570,627.94	0.04
		Base	148.728926	1,061,775.80	228.660000	1,632,403.74	570,627.94	0.04
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001							
	12,355.000	Local	261.780070	3,234,292.77	160.340000	1,981,000.70	-1,253,292.07	0.05
		Base	261.780070	3,234,292.77	160.340000	1,981,000.70	-1,253,292.07	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01							
	5,083.000	Local	90.572253	460,378.76	99.310000	504,792.73	44,413.97	0.01
		Base	90.572253	460,378.76	99.310000	504,792.73	44,413.97	0.01
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5							
	37,862.000	Local	38.145933	1,444,281.31	78.200000	2,960,808.40	1,516,527.09	0.08
		Base	38.145933	1,444,281.31	78.200000	2,960,808.40	1,516,527.09	0.08

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98419M100	XYLEM INC COMMON STOCK							
	14,407.000	Local	54.469471	784,741.67	116.970000	1,685,186.79	900,445.12	0.04
		Base	54.469471	784,741.67	116.970000	1,685,186.79	900,445.12	0.04
988498101	YUM BRANDS INC COMMON STOCK							
	16,706.000	Local	36.064755	602,497.79	153.280000	2,560,695.68	1,958,197.89	0.06
		Base	36.064755	602,497.79	153.280000	2,560,695.68	1,958,197.89	0.06
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01							
	2,887.000	Local	260.294711	751,470.83	293.820000	848,258.34	96,787.51	0.02
		Base	260.294711	751,470.83	293.820000	848,258.34	96,787.51	0.02
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01							
	11,721.000	Local	78.360030	918,457.91	93.930000	1,100,953.53	182,495.62	0.03
		Base	78.360030	918,457.91	93.930000	1,100,953.53	182,495.62	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01							
	25,401.000	Local	52.745490	1,339,788.19	77.290000	1,963,243.29	623,455.10	0.05
		Base	52.745490	1,339,788.19	77.290000	1,963,243.29	623,455.10	0.05
G0176J109	ALLEGION PLC COMMON STOCK USD.01							
	5,210.000	Local	42.645858	222,184.92	157.400000	820,054.00	597,869.08	0.02
		Base	42.645858	222,184.92	157.400000	820,054.00	597,869.08	0.02
G0250X149	AMCOR PLC COMMON STOCK USD.01							
	28,022.000	Local	51.583144	1,445,462.85	44.880000	1,257,627.36	-187,835.49	0.03
		Base	51.583144	1,445,462.85	44.880000	1,257,627.36	-187,835.49	0.03
G0403H108	AON PLC CLASS A COMMON STOCK							
	12,948.000	Local	84.175161	1,089,899.98	360.550000	4,668,401.40	3,578,501.42	0.12
		Base	84.175161	1,089,899.98	360.550000	4,668,401.40	3,578,501.42	0.12
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01							
	21,092.000	Local	57.943894	1,222,152.62	100.530000	2,120,378.76	898,226.14	0.05
		Base	57.943894	1,222,152.62	100.530000	2,120,378.76	898,226.14	0.05
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225							
	37,220.000	Local	100.201716	3,729,507.88	165.920000	6,175,542.40	2,446,034.52	0.16
		Base	100.201716	3,729,507.88	165.920000	6,175,542.40	2,446,034.52	0.16

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G2004J103	CARNIVAL CORP LTD COMMON STOCK USD.01								
		Local	77,994.000	24.740215	1,929,588.33	27.810000	2,169,013.14	239,424.81	0.05
		Base		24.740215	1,929,588.33	27.810000	2,169,013.14	239,424.81	0.05
G25508105	CRH PLC COMMON STOCK EUR.32								
		Local	40,494.000	123.774977	5,012,143.92	95.010000	3,847,334.94	-1,164,808.98	0.10
		Base		123.774977	5,012,143.92	95.010000	3,847,334.94	-1,164,808.98	0.10
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	23,538.000	53.439353	1,257,855.50	415.200000	9,772,977.60	8,515,122.10	0.25
		Base		53.439353	1,257,855.50	415.200000	9,772,977.60	8,515,122.10	0.25
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,400.000	265.712250	637,709.40	374.150000	897,960.00	260,250.60	0.02
		Base		265.712250	637,709.40	374.150000	897,960.00	260,250.60	0.02
G3265R107	APTIV PLC COMMON STOCK USD.01								
		Local	12,824.000	41.839024	536,543.64	56.470000	724,171.28	187,627.64	0.02
		Base		41.839024	536,543.64	56.470000	724,171.28	187,627.64	0.02
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	26,876.000	20.598321	553,600.48	29.600000	795,529.60	241,929.12	0.02
		Base		20.598321	553,600.48	29.600000	795,529.60	241,929.12	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	23,571.000	39.287903	926,055.15	146.660000	3,456,922.86	2,530,867.71	0.09
		Base		39.287903	926,055.15	146.660000	3,456,922.86	2,530,867.71	0.09
G54950103	LINDE PLC COMMON STOCK								
		Local	28,028.000	175.181788	4,909,995.15	478.380000	13,408,034.64	8,498,039.49	0.34
		Base		175.181788	4,909,995.15	478.380000	13,408,034.64	8,498,039.49	0.34
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	77,821.000	78.881480	6,138,635.62	85.390000	6,645,135.19	506,499.57	0.17
		Base		78.881480	6,138,635.62	85.390000	6,645,135.19	506,499.57	0.17
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,824.000	35.703525	993,414.88	18.530000	515,578.72	-477,836.16	0.01
		Base		35.703525	993,414.88	18.530000	515,578.72	-477,836.16	0.01

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,601.000	78.592310	1,068,934.01	856.130000	11,644,224.13	10,575,290.12	0.30
		Base		78.592310	1,068,934.01	856.130000	11,644,224.13	10,575,290.12	0.30
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	9,796.000	31.033196	304,001.19	65.440000	641,050.24	337,049.05	0.02
		Base		31.033196	304,001.19	65.440000	641,050.24	337,049.05	0.02
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,798.000	46.009491	1,463,009.81	45.970000	1,461,754.06	-1,255.75	0.04
		Base		46.009491	1,463,009.81	45.970000	1,461,754.06	-1,255.75	0.04
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	5,946.000	163.830309	974,135.02	228.400000	1,358,066.40	383,931.38	0.03
		Base		163.830309	974,135.02	228.400000	1,358,066.40	383,931.38	0.03
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	17,689.000	46.009372	813,859.79	205.690000	3,638,450.41	2,824,590.62	0.09
		Base		46.009372	813,859.79	205.690000	3,638,450.41	2,824,590.62	0.09
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	13,402.000	45.092120	604,324.59	454.950000	6,097,239.90	5,492,915.31	0.15
		Base		45.092120	604,324.59	454.950000	6,097,239.90	5,492,915.31	0.15
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	5,727.000	137.185593	785,661.89	335.920000	1,923,813.84	1,138,151.95	0.05
		Base		137.185593	785,661.89	335.920000	1,923,813.84	1,138,151.95	0.05
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	8,238.000	99.439624	819,183.62	106.230000	875,122.74	55,939.12	0.02
		Base		99.439624	819,183.62	106.230000	875,122.74	55,939.12	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	21,869.000	91.911847	2,010,020.19	350.680000	7,669,020.92	5,659,000.73	0.19
		Base		91.911847	2,010,020.19	350.680000	7,669,020.92	5,659,000.73	0.19
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,941.000	74.059859	736,229.06	293.780000	2,920,466.98	2,184,237.92	0.07
		Base		74.059859	736,229.06	293.780000	2,920,466.98	2,184,237.92	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
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	15,650.000	Local	60.726836	950,374.98	62.080000	971,552.00	21,177.02	0.02
		Base	60.726836	950,374.98	62.080000	971,552.00	21,177.02	0.02
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK EUR.2							
	15,325.000	Local	194.992780	2,988,264.36	229.160000	3,511,877.00	523,612.64	0.09
		Base	194.992780	2,988,264.36	229.160000	3,511,877.00	523,612.64	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	15,117.000	Local	90.791327	1,372,492.49	318.300000	4,811,741.10	3,439,248.61	0.12
		Base	90.791327	1,372,492.49	318.300000	4,811,741.10	3,439,248.61	0.12
Y2573F102	FLEX LTD COMMON STOCK							
	22,283.000	Local	153.537500	3,421,276.11	113.750000	2,534,691.25	-886,584.86	0.06
		Base	153.537500	3,421,276.11	113.750000	2,534,691.25	-886,584.86	0.06
US DOLLAR Total								
	22,402,784.500	Local		1,216,646,775.74		3,941,768,281.79	2,725,121,506.05	99.91
		Base		1,216,646,775.74		3,941,768,281.79	2,725,121,506.05	99.91
EQUITY Total								
	22,402,784.500	Base		1,216,646,775.74		3,941,768,281.79	2,725,121,506.05	99.91

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Holdings

ST OF AZ POOL 201 LARGE CAP
STATE OF ARIZONA
FUND: ATZ9

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		25,930,303.690	Base	1,220,174,294.93		3,945,295,800.98	2,725,121,506.05	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.00
		Base			50,000.00		50,000.00	0.00	0.00
CASH Total									
			50,000.000		50,000.00		50,000.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912797RG4	TREASURY BILL 08/26 0.00000					3.705000	06 Aug 2026		
			40,000,000.000	99.948542	39,979,416.66	99.948542	39,979,416.80	0.14	1.27
		Base		99.948542	39,979,416.66	99.948542	39,979,416.80	0.14	1.27
912797SA6	TREASURY BILL 10/26 0.00000					3.404200	01 Oct 2026		
			35,000,000.000	99.423177	34,798,112.03	99.397135	34,788,997.25	-9,114.78	1.11
		Base		99.423177	34,798,112.03	99.397135	34,788,997.25	-9,114.78	1.11
912797SK4	TREASURY BILL 10/26 0.00000					3.547700	29 Oct 2026		
			25,000,000.000	99.122930	24,780,732.43	99.107646	24,776,911.50	-3,820.93	0.79
		Base		99.122930	24,780,732.43	99.107646	24,776,911.50	-3,820.93	0.79
912797TV9	TREASURY BILL 02/27 0.00000					3.400000	18 Feb 2027		
			75,000,000.000	98.101667	73,576,249.99	97.921279	73,440,959.25	-135,290.74	2.34
		Base		98.101667	73,576,249.99	97.921279	73,440,959.25	-135,290.74	2.34
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
			15,000,000.000	97.136938	14,570,540.66	97.007118	14,551,067.70	-19,472.96	0.46
		Base		97.136938	14,570,540.66	97.007118	14,551,067.70	-19,472.96	0.46

& 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
912797VJ3	TREASURY BILL 12/26 0.00000				3.813000	31 Dec 2026		
	40,000,000.000	Local	98.390067	39,356,026.67	98.407875	39,363,150.00	7,123.33	1.25
		Base	98.390067	39,356,026.67	98.407875	39,363,150.00	7,123.33	1.25
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.660000	03 Aug 2026		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.78
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.78
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.630000	03 Aug 2026		
	500,000,000.000	Local	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	15.92
		Base	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	15.92
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.640000	03 Aug 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.18
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.18
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.630000	03 Aug 2026		
	85,235,367.170	Local	100.000000	85,235,367.17	100.000000	85,235,367.17	0.00	2.71
		Base	100.000000	85,235,367.17	100.000000	85,235,367.17	0.00	2.71
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.710000	10 Aug 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.59
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.59
978UHK000	DAIWA CAPITAL MARKETS REPO				3.640000	03 Aug 2026		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.74
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.74
979QRC005	BANK OF AMERICA REPO				3.640000	03 Aug 2026		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	3.98
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	3.98
985FHY004	MITSUBISHI UFJ REPO				3.630000	17 Sep 2026		
	85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.71
		Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.71
US DOLLAR Total								
	1,725,235,367.170	Local		1,722,296,445.61		1,722,135,869.67	-160,575.94	54.85
		Base		1,722,296,445.61		1,722,135,869.67	-160,575.94	54.85

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	1,725,235,367.170		1,722,296,445.61		1,722,135,869.67	-160,575.94	54.85
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	41,896,810.110	1.000000	41,896,810.11	1.000000	41,896,810.11	0.00	1.33
		Base		1.000000	41,896,810.11	1.000000	41,896,810.11	0.00	1.33
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	36,914,750.870	1.000000	36,914,750.87	1.000000	36,914,750.87	0.00	1.18
		Base		1.000000	36,914,750.87	1.000000	36,914,750.87	0.00	1.18
US DOLLAR Total									
		Local	78,811,560.980		78,811,560.98		78,811,560.98	0.00	2.51
		Base			78,811,560.98		78,811,560.98	0.00	2.51
EQUITY Total									
		Base	78,811,560.980		78,811,560.98		78,811,560.98	0.00	2.51
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					5.250000	20 Apr 2042		
		Local	247,209.150	101.944847	252,016.99	101.345964	250,536.50	-1,480.49	0.01
Original Face:		Base	15,000,000.000	101.944847	252,016.99	101.345964	250,536.50	-1,480.49	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					5.375000	20 Jul 2047		
		Local	221,758.150	100.285527	222,391.33	101.428995	224,927.06	2,535.73	0.01
Original Face:		Base	5,000,000.000	100.285527	222,391.33	101.428995	224,927.06	2,535.73	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	245,123.400	99.965552	245,038.96	99.155450	243,053.21	-1,985.75	0.01
Original Face:		Base	10,000,000.000	99.965552	245,038.96	99.155450	243,053.21	-1,985.75	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
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	123,519.650	103.560308	127,917.33	98.872500	122,126.97	-5,790.36	0.00
	Original Face:	Base	17,600,000.000	103.560308	127,917.33	98.872500	122,126.97	-5,790.36	0.00
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	596,530.510	103.515639	617,502.37	97.208070	579,875.80	-37,626.57	0.02
	Original Face:	Base	50,000,000.000	103.515639	617,502.37	97.208070	579,875.80	-37,626.57	0.02
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					4.184090	20 Jun 2042		
		Local	316,715.630	100.021552	316,783.89	99.176280	314,106.78	-2,677.11	0.01
	Original Face:	Base	10,000,000.000	100.021552	316,783.89	99.176280	314,106.78	-2,677.11	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	1,984,890.450	101.640928	2,017,461.07	93.846340	1,862,747.04	-154,714.03	0.06
	Original Face:	Base	41,570,000.000	101.640928	2,017,461.07	93.846340	1,862,747.04	-154,714.03	0.06
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					4.119640	16 Jun 2037		
		Local	494,055.120	100.111597	494,606.47	98.875890	488,501.40	-6,105.07	0.02
	Original Face:	Base	32,313,742.000	100.111597	494,606.47	98.875890	488,501.40	-6,105.07	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	9,588.970	99.830534	9,572.72	92.845470	8,902.92	-669.80	0.00
	Original Face:	Base	8,021,011.000	99.830534	9,572.72	92.845470	8,902.92	-669.80	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	6,819.990	99.734604	6,801.89	95.930230	6,542.43	-259.46	0.00
	Original Face:	Base	2,750,000.000	99.734604	6,801.89	95.930230	6,542.43	-259.46	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	222,354.170	104.157808	231,599.23	99.075020	220,297.44	-11,301.79	0.01
	Original Face:	Base	10,300,000.000	104.157808	231,599.23	99.075020	220,297.44	-11,301.79	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	129,695.960	103.589009	134,350.76	98.461170	127,700.16	-6,650.60	0.00
	Original Face:	Base	7,350,000.000	103.589009	134,350.76	98.461170	127,700.16	-6,650.60	0.00
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	175,779.220	99.879866	175,568.05	97.632360	171,617.40	-3,950.65	0.01
	Original Face:	Base	10,815,142.000	99.879866	175,568.05	97.632360	171,617.40	-3,950.65	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		
	108,000.040	Local	101.540361	109,663.63	98.689490	106,584.69	-3,078.94	0.00
Original Face:	5,648,629.000	Base	101.540361	109,663.63	98.689490	106,584.69	-3,078.94	0.00
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.084090	20 Nov 2042		
	3,393,622.760	Local	100.000000	3,393,622.76	98.017100	3,326,330.61	-67,292.15	0.11
Original Face:	25,333,333.000	Base	100.000000	3,393,622.76	98.017100	3,326,330.61	-67,292.15	0.11
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.169640	16 Nov 2041		
	857,354.010	Local	100.097960	858,193.87	98.938640	848,254.40	-9,939.47	0.03
Original Face:	10,000,000.000	Base	100.097960	858,193.87	98.938640	848,254.40	-9,939.47	0.03
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	154,657.100	Local	103.048266	159,371.46	98.142600	151,784.50	-7,586.96	0.00
Original Face:	10,359,452.000	Base	103.048266	159,371.46	98.142600	151,784.50	-7,586.96	0.00
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.169640	16 Dec 2041		
	1,749,457.850	Local	100.098209	1,751,175.98	98.861960	1,729,548.32	-21,627.66	0.06
Original Face:	12,911,372.000	Base	100.098209	1,751,175.98	98.861960	1,729,548.32	-21,627.66	0.06
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	310,246.660	Local	96.319947	298,829.42	96.052700	298,000.29	-829.13	0.01
Original Face:	10,000,000.000	Base	96.319947	298,829.42	96.052700	298,000.29	-829.13	0.01
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	722,304.900	Local	100.119502	723,168.07	93.289860	673,837.23	-49,330.84	0.02
Original Face:	10,000,000.000	Base	100.119502	723,168.07	93.289860	673,837.23	-49,330.84	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	722,304.900	Local	100.572364	726,439.11	93.383290	674,512.08	-51,927.03	0.02
Original Face:	10,000,000.000	Base	100.572364	726,439.11	93.383290	674,512.08	-51,927.03	0.02
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	589,184.830	Local	101.244688	596,518.34	92.663630	545,960.05	-50,558.29	0.02
Original Face:	18,249,312.000	Base	101.244688	596,518.34	92.663630	545,960.05	-50,558.29	0.02
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	901,354.990	Local	99.999998	901,354.97	86.996780	784,149.82	-117,205.15	0.02
Original Face:	10,000,000.000	Base	99.999998	901,354.97	86.996780	784,149.82	-117,205.15	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	901,354.990	101.134263	911,578.73	89.037340	802,542.51	-109,036.22	0.03
	Original Face:	Base	10,000,000.000	101.134263	911,578.73	89.037340	802,542.51	-109,036.22	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	659,288.330	101.237002	667,443.74	92.385810	609,088.86	-58,354.88	0.02
	Original Face:	Base	10,000,000.000	101.237002	667,443.74	92.385810	609,088.86	-58,354.88	0.02
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,207,042.370	95.500259	2,107,731.17	83.748640	1,848,367.97	-259,363.20	0.06
	Original Face:	Base	10,000,000.000	95.500259	2,107,731.17	83.748640	1,848,367.97	-259,363.20	0.06
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	2,204,453.450	99.514689	2,193,755.00	90.318740	1,991,034.58	-202,720.42	0.06
	Original Face:	Base	15,000,000.000	99.514689	2,193,755.00	90.318740	1,991,034.58	-202,720.42	0.06
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	36,480.580	101.033865	36,857.74	96.582630	35,233.90	-1,623.84	0.00
	Original Face:	Base	1,000,000.000	101.033865	36,857.74	96.582630	35,233.90	-1,623.84	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	246,657.400	100.587990	248,107.72	87.662440	216,225.90	-31,881.82	0.01
	Original Face:	Base	2,000,000.000	100.587990	248,107.72	87.662440	216,225.90	-31,881.82	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	13,575.350	100.644256	13,662.81	98.557400	13,379.51	-283.30	0.00
	Original Face:	Base	1,000,000.000	100.644256	13,662.81	98.557400	13,379.51	-283.30	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	124,730.830	100.804965	125,734.87	88.557700	110,458.75	-15,276.12	0.00
	Original Face:	Base	5,000,000.000	100.804965	125,734.87	88.557700	110,458.75	-15,276.12	0.00
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	322,402.880	98.120833	316,344.39	92.534940	298,335.31	-18,009.08	0.01
	Original Face:	Base	5,000,000.000	98.120833	316,344.39	92.534940	298,335.31	-18,009.08	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	815,558.030	100.621458	820,626.38	87.035170	709,822.32	-110,804.06	0.02
	Original Face:	Base	20,000,000.000	100.621458	820,626.38	87.035170	709,822.32	-110,804.06	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	378,898.210	Local	100.171442	379,547.80	85.914940	325,530.17	-54,017.63	0.01
Original Face:	10,000,000.000	Base	100.171442	379,547.80	85.914940	325,530.17	-54,017.63	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	948,330.130	Local	96.570205	915,804.35	85.675700	812,488.48	-103,315.87	0.03
Original Face:	4,000,000.000	Base	96.570205	915,804.35	85.675700	812,488.48	-103,315.87	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	1,731,228.090	Local	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.05
Original Face:	5,000,000.000	Base	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.05
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE				4.500000	16 Dec 2049		
	6,707,917.070	Local	99.767650	6,692,331.24	98.413020	6,601,463.77	-90,867.47	0.21
Original Face:	6,982,274.000	Base	99.767650	6,692,331.24	98.413020	6,601,463.77	-90,867.47	0.21
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD				3.000000	20 Mar 2049		
	211,377.630	Local	100.000000	211,377.63	94.417180	199,576.80	-11,800.83	0.01
Original Face:	10,000,000.000	Base	100.000000	211,377.63	94.417180	199,576.80	-11,800.83	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT				2.426930	20 Jun 2036		
	2,927,927.950	Local	102.929935	3,013,714.35	91.178380	2,669,637.27	-344,077.08	0.09
Original Face:	8,000,000.000	Base	102.929935	3,013,714.35	91.178380	2,669,637.27	-344,077.08	0.09
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR				3.940000	15 Mar 2030		
	9,375,000.000	Local	100.000000	9,375,000.00	100.000000	9,375,000.00	0.00	0.30
Original Face:	25,000,000.000	Base	100.000000	9,375,000.00	100.000000	9,375,000.00	0.00	0.30
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR				3.940000	20 Jan 2027		
	1,250,000.000	Local	100.000001	1,250,000.01	100.000000	1,250,000.01	0.00	0.04
Original Face:	15,000,000.000	Base	100.000001	1,250,000.01	100.000000	1,250,000.01	0.00	0.04
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR				3.940000	15 Sep 2026		
	83,333.350	Local	100.000000	83,333.35	100.000000	83,333.35	0.00	0.00
Original Face:	2,000,000.000	Base	100.000000	83,333.35	100.000000	83,333.35	0.00	0.00
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1				5.320000	01 Apr 2027		
	108,116.620	Local	100.672977	108,844.22	100.145540	108,273.97	-570.25	0.00
Original Face:	28,600,000.000	Base	100.672977	108,844.22	100.145540	108,273.97	-570.25	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
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR				8.375000	25 Jan 2029		
	1,895.840	Local	102.823023	1,949.36	99.073805	1,878.28	-71.08	0.00
Original Face:	5,000,000.000	Base	102.823023	1,949.36	99.073805	1,878.28	-71.08	0.00
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	50,000,000.000	Local	99.607267	49,803,633.32	98.890625	49,445,312.50	-358,320.82	1.57
		Base	99.607267	49,803,633.32	98.890625	49,445,312.50	-358,320.82	1.57
91282CJC6	US TREASURY N/B 10/26 4.625				4.625000	15 Oct 2026		
	20,000,000.000	Local	99.920955	19,984,190.97	100.143229	20,028,645.80	44,454.83	0.64
		Base	99.920955	19,984,190.97	100.143229	20,028,645.80	44,454.83	0.64
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	45,000,000.000	Local	99.852061	44,933,427.51	99.851562	44,933,202.90	-224.61	1.43
		Base	99.852061	44,933,427.51	99.851562	44,933,202.90	-224.61	1.43
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	80,000,000.000	Local	99.982734	79,986,187.25	100.110156	80,088,124.80	101,937.55	2.55
		Base	99.982734	79,986,187.25	100.110156	80,088,124.80	101,937.55	2.55
91282CPE5	US TREASURY N/B 10/27 3.5				3.500000	31 Oct 2027		
	45,000,000.000	Local	100.033392	45,015,026.45	99.109375	44,599,218.75	-415,807.70	1.42
		Base	100.033392	45,015,026.45	99.109375	44,599,218.75	-415,807.70	1.42
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	100,000,000.000	Local	99.534309	99,534,308.74	98.656250	98,656,250.00	-878,058.74	3.14
		Base	99.534309	99,534,308.74	98.656250	98,656,250.00	-878,058.74	3.14
91282CQD6	US TREASURY N/B 02/31 3.5				3.500000	28 Feb 2031		
	25,000,000.000	Local	97.751505	24,437,876.21	96.136719	24,034,179.75	-403,696.46	0.77
		Base	97.751505	24,437,876.21	96.136719	24,034,179.75	-403,696.46	0.77
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	90,000,000.000	Local	100.081864	90,073,677.33	99.355469	89,419,922.10	-653,755.23	2.85
		Base	100.081864	90,073,677.33	99.355469	89,419,922.10	-653,755.23	2.85
91282CQJ3	US TREASURY N/B 04/29 3.875				3.875000	15 Apr 2029		
	40,000,000.000	Local	99.229134	39,691,653.70	98.789062	39,515,624.80	-176,028.90	1.26
		Base	99.229134	39,691,653.70	98.789062	39,515,624.80	-176,028.90	1.26

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91282CQL8	US TREASURY N/B 04/28 3.75					3.750000	30 Apr 2028		
		Local	350,000,000.000	99.553999	348,438,995.86	99.113281	346,896,483.50	-1,542,512.36	11.05
		Base		99.553999	348,438,995.86	99.113281	346,896,483.50	-1,542,512.36	11.05
91282CQR5	US TREASURY N/B 05/29 3.875					3.875000	15 May 2029		
		Local	40,000,000.000	99.244764	39,697,905.56	98.750000	39,500,000.00	-197,905.56	1.26
		Base		99.244764	39,697,905.56	98.750000	39,500,000.00	-197,905.56	1.26
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	160,000,000.000	99.841828	159,746,924.89	99.492188	159,187,500.80	-559,424.09	5.07
		Base		99.841828	159,746,924.89	99.492188	159,187,500.80	-559,424.09	5.07
91282CQY0	US TREASURY N/B 06/28 4.125					4.125000	30 Jun 2028		
		Local	220,000,000.000	99.962746	219,918,041.28	99.699219	219,338,281.80	-579,759.48	6.99
		Base		99.962746	219,918,041.28	99.699219	219,338,281.80	-579,759.48	6.99
91282CRB9	US TREASURY N/B 07/28 4.25					4.250000	31 Jul 2028		
		Local	40,000,000.000	100.058517	40,023,406.65	99.921875	39,968,750.00	-54,656.65	1.27
		Base		100.058517	40,023,406.65	99.921875	39,968,750.00	-54,656.65	1.27
US DOLLAR Total									
		Local	1,350,538,097.510		1,346,808,381.71		1,338,922,422.62	-7,885,959.09	42.64
Original Face:		Base	541,804,267.000		1,346,808,381.71		1,338,922,422.62	-7,885,959.09	42.64
FIXED INCOME Total									
		Base	1,350,538,097.510		1,346,808,381.71		1,338,922,422.62	-7,885,959.09	42.64
Original Face:			541,804,267.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,154,635,025.660	Base		3,147,966,388.30		3,139,919,853.27	-8,046,535.03	100.00
	Original Face:	541,804,267.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			49,999.990	Local	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
				Base	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total										
			49,999.990	Local		49,999.99		49,999.99	0.00	0.00
				Base		49,999.99		49,999.99	0.00	0.00
CASH Total										
			49,999.990	Base		49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0347M3H72	ANGLESEA FDG PLC + ANG						3.720000	07 Aug 2026		
			25,000,000.000	Local	99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	0.56
				Base	99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	0.56
0347M3KS2	ANGLESEA FDG PLC + ANG						3.930000	26 Oct 2026		
			25,000,000.000	Local	99.061167	24,765,291.66	99.064270	24,766,067.50	775.84	0.55
				Base	99.061167	24,765,291.66	99.064270	24,766,067.50	775.84	0.55
06417KR19	BANK OF NOVA SCOTIA/THE						3.930000	01 Apr 2027		
			25,000,000.000	Local	97.347250	24,336,812.50	97.265820	24,316,455.00	-20,357.50	0.54
				Base	97.347250	24,336,812.50	97.265820	24,316,455.00	-20,357.50	0.54
07010KKL1	BASIN ELEC PWR COOP						3.890000	20 Oct 2026		
			25,000,000.000	Local	99.135556	24,783,888.89	99.145230	24,786,307.50	2,418.61	0.56
				Base	99.135556	24,783,888.89	99.145230	24,786,307.50	2,418.61	0.56
138994009	CANTOR FITZGERALD REPO REPO						3.640000	03 Aug 2026		
			20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.45
				Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	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
138994009	CANTOR FITZGERALD REPO REPO				3.740000	17 Sep 2026		
	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.46
		Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.46
15987HNB9	CHARLES SCHWAB + CO INC DISC C				4.090000	11 Jan 2027		
	25,000,000.000	Local	98.148139	24,537,034.73	98.141640	24,535,410.00	-1,624.73	0.55
		Base	98.148139	24,537,034.73	98.141640	24,535,410.00	-1,624.73	0.55
16677KHM8	CHEVRON CORP				3.620000	21 Aug 2026		
	25,000,000.000	Local	99.798889	24,949,722.22	99.798889	24,949,722.25	0.03	0.56
		Base	99.798889	24,949,722.22	99.798889	24,949,722.25	0.03	0.56
16677KJH7	CHEVRON CORP				3.820000	17 Sep 2026		
	25,000,000.000	Local	99.501278	24,875,319.44	99.501278	24,875,319.50	0.06	0.56
		Base	99.501278	24,875,319.44	99.501278	24,875,319.50	0.06	0.56
18905MK99	CLOROX COMPANY THE				4.010000	09 Oct 2026		
	13,500,000.000	Local	99.231417	13,396,241.25	99.233240	13,396,487.40	246.15	0.30
		Base	99.231417	13,396,241.25	99.233240	13,396,487.40	246.15	0.30
22599G006	CREDIT AGRICOLE REPO REPO				3.640000	03 Aug 2026		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.72
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.72
23102VH52	CUMMINS INC				3.750000	05 Aug 2026		
	25,000,000.000	Local	99.958333	24,989,583.33	99.958333	24,989,583.25	-0.08	0.56
		Base	99.958333	24,989,583.33	99.958333	24,989,583.25	-0.08	0.56
24422DJM4	DEERE JOHN CR INC				3.850000	21 Sep 2026		
	25,000,000.000	Local	99.454583	24,863,645.83	99.454583	24,863,645.75	-0.08	0.56
		Base	99.454583	24,863,645.83	99.454583	24,863,645.75	-0.08	0.56
2546R3KP8	DISNEY (WALT) CO THE				3.790000	23 Oct 2026		
	10,000,000.000	Local	99.126194	9,912,619.44	99.111930	9,911,193.00	-1,426.44	0.22
		Base	99.126194	9,912,619.44	99.111930	9,911,193.00	-1,426.44	0.22
26244JHB8	DUKE ENERGY CORP				3.910000	11 Aug 2026		
	15,000,000.000	Local	99.891389	14,983,708.33	99.891389	14,983,708.35	0.02	0.34
		Base	99.891389	14,983,708.33	99.891389	14,983,708.35	0.02	0.34

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26244JHL6	DUKE ENERGY CORP				3.910000	20 Aug 2026		
	15,000,000.000	Local	99.793639	14,969,045.83	99.793639	14,969,045.85	0.02	0.34
		Base	99.793639	14,969,045.83	99.793639	14,969,045.85	0.02	0.34
26244JHM4	DUKE ENERGY CORP				3.870000	21 Aug 2026		
	15,000,000.000	Local	99.785000	14,967,750.00	99.785000	14,967,750.00	0.00	0.34
		Base	99.785000	14,967,750.00	99.785000	14,967,750.00	0.00	0.34
29101BKL5	EMERSON ELECTRIC CO				3.750000	20 Oct 2026		
	25,000,000.000	Local	99.166667	24,791,666.66	99.156480	24,789,120.00	-2,546.66	0.56
		Base	99.166667	24,791,666.66	99.156480	24,789,120.00	-2,546.66	0.56
43707MH67	HOME DEPOT (THE)				3.710000	06 Aug 2026		
	20,000,000.000	Local	99.948472	19,989,694.45	99.948472	19,989,694.40	-0.05	0.45
		Base	99.948472	19,989,694.45	99.948472	19,989,694.40	-0.05	0.45
43851UHB2	HONEYWELL INTERNATN				3.790000	11 Aug 2026		
	25,000,000.000	Local	99.894722	24,973,680.55	99.894722	24,973,680.50	-0.05	0.56
		Base	99.894722	24,973,680.55	99.894722	24,973,680.50	-0.05	0.56
43851UHJ5	HONEYWELL INTERNATN				3.750000	18 Aug 2026		
	12,000,000.000	Local	99.822917	11,978,750.00	99.822917	11,978,750.04	0.04	0.27
		Base	99.822917	11,978,750.00	99.822917	11,978,750.04	0.04	0.27
46651VGY6	J.P. MORGAN SECURITIES				3.950000	18 Nov 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.12
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.12
46659CR93	JPMORGAN CHASE BK N A INSTL CT				5.000000	28 May 2031		
	15,000,000.000	Local	100.000000	15,000,000.00	100.194380	15,029,157.00	29,157.00	0.34
		Base	100.000000	15,000,000.00	100.194380	15,029,157.00	29,157.00	0.34
58013NHC9	MCDONALD S CORPORATI				3.950000	12 Aug 2026		
	25,000,000.000	Local	99.879306	24,969,826.39	99.879306	24,969,826.50	0.11	0.56
		Base	99.879306	24,969,826.39	99.879306	24,969,826.50	0.11	0.56
60689GKK1	MIZUHO BANK LTD				3.840000	19 Oct 2026		
	25,000,000.000	Local	99.157333	24,789,333.33	99.150370	24,787,592.50	-1,740.83	0.56
		Base	99.157333	24,789,333.33	99.150370	24,787,592.50	-1,740.83	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60920WJ19	MONDELEZ INTL INC				3.820000	01 Sep 2026		
	25,000,000.000	Local	99.671056	24,917,763.89	99.671056	24,917,764.00	0.11	0.56
		Base	99.671056	24,917,763.89	99.671056	24,917,764.00	0.11	0.56
63743DH79	NATL RURAL UTIL COOP				3.780000	07 Aug 2026		
	20,000,000.000	Local	99.937000	19,987,400.00	99.937000	19,987,400.00	0.00	0.45
		Base	99.937000	19,987,400.00	99.937000	19,987,400.00	0.00	0.45
65478KHC8	NISOURCE INC				3.880000	12 Aug 2026		
	25,000,000.000	Local	99.881444	24,970,361.11	99.881444	24,970,361.00	-0.11	0.56
		Base	99.881444	24,970,361.11	99.881444	24,970,361.00	-0.11	0.56
6840C3K28	ORACLE CORPORATION				4.260000	02 Oct 2026		
	25,000,000.000	Local	99.266333	24,816,583.33	99.253450	24,813,362.50	-3,220.83	0.56
		Base	99.266333	24,816,583.33	99.253450	24,813,362.50	-3,220.83	0.56
71344UJ83	PEPSICO INC				3.640000	08 Sep 2026		
	25,000,000.000	Local	99.615778	24,903,944.45	99.615778	24,903,944.50	0.05	0.56
		Base	99.615778	24,903,944.45	99.615778	24,903,944.50	0.05	0.56
78013WHB9	ROYAL BANK OF CANADA				3.610000	11 Aug 2026		
	25,000,000.000	Local	99.899722	24,974,930.55	99.899722	24,974,930.50	-0.05	0.56
		Base	99.899722	24,974,930.55	99.899722	24,974,930.50	-0.05	0.56
78013WNK2	ROYAL BANK OF CANADA				3.950000	19 Jan 2027		
	25,000,000.000	Local	98.123750	24,530,937.50	98.097490	24,524,372.50	-6,565.00	0.55
		Base	98.123750	24,530,937.50	98.097490	24,524,372.50	-6,565.00	0.55
86562LKD3	SUMITOMO MTSU BKG CORP				3.860000	13 Oct 2026		
	25,000,000.000	Local	99.217278	24,804,319.44	99.205470	24,801,367.50	-2,951.94	0.56
		Base	99.217278	24,804,319.44	99.205470	24,801,367.50	-2,951.94	0.56
89233HLP7	TOYOTA MOTOR CREDIT				3.800000	23 Nov 2026		
	8,175,000.000	Local	98.796667	8,076,627.50	98.773870	8,074,763.87	-1,863.63	0.18
		Base	98.796667	8,076,627.50	98.773870	8,074,763.87	-1,863.63	0.18
89233HM35	TOYOTA MOTOR CREDIT				3.930000	03 Dec 2026		
	10,850,000.000	Local	98.646333	10,703,127.17	98.661460	10,704,768.41	1,641.24	0.24
		Base	98.646333	10,703,127.17	98.661460	10,704,768.41	1,641.24	0.24

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233HMJ0	TOYOTA MOTOR CREDIT				4.090000	18 Dec 2026		
	20,000,000.000	Local	98.420806	19,684,161.11	98.495000	19,699,000.00	14,838.89	0.44
		Base	98.420806	19,684,161.11	98.495000	19,699,000.00	14,838.89	0.44
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.640000	03 Aug 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.45
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.45
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.640000	17 Sep 2026		
	30,000,000.000	Local	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.67
		Base	100.000000	30,000,000.00	100.000000	30,000,000.00	0.00	0.67
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.710000	10 Aug 2026		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.57
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	1.57
93114FJE5	WAL MART STORES INC				3.700000	14 Sep 2026		
	25,000,000.000	Local	99.547778	24,886,944.44	99.547778	24,886,944.50	0.06	0.56
		Base	99.547778	24,886,944.44	99.547778	24,886,944.50	0.06	0.56
94107NHJ6	WASTE MANAGEMENT INC				3.860000	18 Aug 2026		
	25,000,000.000	Local	99.817722	24,954,430.55	99.817722	24,954,430.50	-0.05	0.56
		Base	99.817722	24,954,430.55	99.817722	24,954,430.50	-0.05	0.56
979QHR003	SOUTH STREET REPO				3.660000	03 Aug 2026		
	376,608,881.240	Local	100.000000	376,608,881.24	100.000000	376,608,881.24	0.00	8.44
		Base	100.000000	376,608,881.24	100.000000	376,608,881.24	0.00	8.44
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				3.350000	01 Aug 2026		
	33,311,568.010	Local	100.000000	33,311,568.01	100.000000	33,311,568.01	0.00	0.75
		Base	100.000000	33,311,568.01	100.000000	33,311,568.01	0.00	0.75
980UKM008	US BANK REPO				3.620000	03 Aug 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.24
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.24
985FHY004	MITSUBISHI UFJ REPO				3.630000	17 Sep 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.12
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.12

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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
US DOLLAR Total									
		Local	1,884,445,449.250		1,879,940,095.12		1,879,946,875.32	6,780.20	42.11
		Base			1,879,940,095.12		1,879,946,875.32	6,780.20	42.11
CASH EQUIVALENT Total									
		Base	1,884,445,449.250		1,879,940,095.12		1,879,946,875.32	6,780.20	42.11
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST								
		Local	64,257,945.550	1.000000	64,257,945.55	1.000000	64,257,945.55	0.00	1.44
		Base		1.000000	64,257,945.55	1.000000	64,257,945.55	0.00	1.44
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	23,984,368.140	1.000000	23,984,368.14	1.000000	23,984,368.14	0.00	0.54
		Base		1.000000	23,984,368.14	1.000000	23,984,368.14	0.00	0.54
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	29,672,502.570	1.000000	29,672,502.57	1.000000	29,672,502.57	0.00	0.66
		Base		1.000000	29,672,502.57	1.000000	29,672,502.57	0.00	0.66
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	17,360,926.520	1.000000	17,360,926.52	1.000000	17,360,926.52	0.00	0.39
		Base		1.000000	17,360,926.52	1.000000	17,360,926.52	0.00	0.39
US DOLLAR Total									
		Local	135,275,742.780		135,275,742.78		135,275,742.78	0.00	3.03
		Base			135,275,742.78		135,275,742.78	0.00	3.03
EQUITY Total									
		Base	135,275,742.780		135,275,742.78		135,275,742.78	0.00	3.03
FIXED INCOME									

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Base Currency: USD - US DOLLAR

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US DOLLAR							Exchange Rate: 1.000000	
00108WAS9	AEP TEXAS INC SR UNSECURED 05/29 5.45				5.450000	15 May 2029		
	7,000,000.000	Local	99.982826	6,998,797.84	101.504453	7,105,311.71	106,513.87	0.16
		Base	99.982826	6,998,797.84	101.504453	7,105,311.71	106,513.87	0.16
00206RMX7	AT+T INC SR UNSECURED 08/30 4.7				4.700000	15 Aug 2030		
	7,000,000.000	Local	99.901201	6,993,084.09	98.638140	6,904,669.80	-88,414.29	0.15
		Base	99.901201	6,993,084.09	98.638140	6,904,669.80	-88,414.29	0.15
00206RNF5	AT+T INC SR UNSECURED 04/31 4.4				4.400000	30 Apr 2031		
	20,000,000.000	Local	99.938615	19,987,722.94	97.033058	19,406,611.60	-581,111.34	0.43
		Base	99.938615	19,987,722.94	97.033058	19,406,611.60	-581,111.34	0.43
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	4,000,000.000	Local	99.988137	3,999,525.49	100.370355	4,014,814.20	15,288.71	0.09
		Base	99.988137	3,999,525.49	100.370355	4,014,814.20	15,288.71	0.09
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	10,000,000.000	Local	99.973290	9,997,329.04	100.395879	10,039,587.90	42,258.86	0.22
		Base	99.973290	9,997,329.04	100.395879	10,039,587.90	42,258.86	0.22
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3				4.300000	11 Jun 2028		
	5,000,000.000	Local	99.957462	4,997,873.09	99.581174	4,979,058.70	-18,814.39	0.11
		Base	99.957462	4,997,873.09	99.581174	4,979,058.70	-18,814.39	0.11
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.969130	6,997,839.09	99.330144	6,953,110.08	-44,729.01	0.16
		Base	99.969130	6,997,839.09	99.330144	6,953,110.08	-44,729.01	0.16
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9				3.900000	20 Nov 2028		
	10,000,000.000	Local	99.982903	9,998,290.31	98.361474	9,836,147.40	-162,142.91	0.22
		Base	99.982903	9,998,290.31	98.361474	9,836,147.40	-162,142.91	0.22
023135EB8	AMAZON.COM INC SR UNSECURED 07/29 4.6				4.600000	09 Jul 2029		
	15,000,000.000	Local	99.972551	14,995,882.59	99.607858	14,941,178.70	-54,703.89	0.33
		Base	99.972551	14,995,882.59	99.607858	14,941,178.70	-54,703.89	0.33
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.328098	3,009,842.94	9,842.94	0.07

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		Base	100.000000	3,000,000.00	100.328098	3,009,842.94	9,842.94	0.07
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR				4.731000	25 Apr 2029		
	3,000,000.000	Local	100.000000	3,000,000.00	100.026990	3,000,809.70	809.70	0.07
		Base	100.000000	3,000,000.00	100.026990	3,000,809.70	809.70	0.07
02589BAC4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 4 A				5.150000	16 Sep 2030		
	25,000,000.000	Local	102.455121	25,613,780.19	101.286280	25,321,570.00	-292,210.19	0.57
Original Face:	25,000,000.000	Base	102.455121	25,613,780.19	101.286280	25,321,570.00	-292,210.19	0.57
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.986773	2,999,603.19	99.683754	2,990,512.62	-9,090.57	0.07
		Base	99.986773	2,999,603.19	99.683754	2,990,512.62	-9,090.57	0.07
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.881369	9,988,136.89	100.840736	10,084,073.60	95,936.71	0.23
		Base	99.881369	9,988,136.89	100.840736	10,084,073.60	95,936.71	0.23
03040WAS4	AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75				3.750000	01 Sep 2028		
	9,972,000.000	Local	98.935191	9,865,817.26	98.280260	9,800,507.53	-65,309.73	0.22
		Base	98.935191	9,865,817.26	98.280260	9,800,507.53	-65,309.73	0.22
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	3,000,000.000	Local	99.939906	2,998,197.19	100.739100	3,022,173.00	23,975.81	0.07
		Base	99.939906	2,998,197.19	100.739100	3,022,173.00	23,975.81	0.07
031162DV9	AMGEN INC SR UNSECURED 02/31 4.2				4.200000	19 Feb 2031		
	4,000,000.000	Local	99.905428	3,996,217.13	96.956111	3,878,244.44	-117,972.69	0.09
		Base	99.905428	3,996,217.13	96.956111	3,878,244.44	-117,972.69	0.09
037833DN7	APPLE INC SR UNSECURED 09/26 2.05				2.050000	11 Sep 2026		
	10,000,000.000	Local	99.765458	9,976,545.80	99.785599	9,978,559.90	2,014.10	0.22
		Base	99.765458	9,976,545.80	99.785599	9,978,559.90	2,014.10	0.22
037833EY2	APPLE INC SR UNSECURED 05/28 4				4.000000	12 May 2028		
	10,000,000.000	Local	99.880946	9,988,094.60	99.373110	9,937,311.00	-50,783.60	0.22
		Base	99.880946	9,988,094.60	99.373110	9,937,311.00	-50,783.60	0.22
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	12,000,000.000	Local	99.968344	11,996,201.33	99.847162	11,981,659.44	-14,541.89	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
		Base	99.968344	11,996,201.33	99.847162	11,981,659.44	-14,541.89	0.27
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25				6.250000	01 Nov 2028		
	5,000,000.000	Local	99.953797	4,997,689.84	103.090210	5,154,510.50	156,820.66	0.12
		Base	99.953797	4,997,689.84	103.090210	5,154,510.50	156,820.66	0.12
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1				5.100000	15 Jul 2029		
	5,000,000.000	Local	99.932872	4,996,643.59	100.967411	5,048,370.55	51,726.96	0.11
		Base	99.932872	4,996,643.59	100.967411	5,048,370.55	51,726.96	0.11
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1				4.100000	23 Jan 2029		
	25,000,000.000	Local	100.000000	25,000,000.00	98.262578	24,565,644.50	-434,355.50	0.55
		Base	100.000000	25,000,000.00	98.262578	24,565,644.50	-434,355.50	0.55
06055JQJ1	BANK OF AMERICA CORP SR UNSECURED 02/31 4.35				4.350000	10 Feb 2031		
	12,000,000.000	Local	100.000000	12,000,000.00	97.280752	11,673,690.24	-326,309.76	0.26
		Base	100.000000	12,000,000.00	97.280752	11,673,690.24	-326,309.76	0.26
06055JRR2	BANK OF AMERICA CORP SR UNSECURED 05/31 4.7				4.700000	13 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	98.329488	9,832,948.80	-167,051.20	0.22
		Base	100.000000	10,000,000.00	98.329488	9,832,948.80	-167,051.20	0.22
06055JRY7	BANK OF AMERICA CORP SR UNSECURED 05/31 5				5.000000	21 May 2031		
	20,000,000.000	Local	100.000000	20,000,000.00	99.853013	19,970,602.60	-29,397.40	0.45
		Base	100.000000	20,000,000.00	99.853013	19,970,602.60	-29,397.40	0.45
06055JSY6	BANK OF AMERICA CORP SR UNSECURED 10/27 4.6				4.600000	21 Oct 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	100.037574	15,005,636.10	5,636.10	0.34
		Base	100.000000	15,000,000.00	100.037574	15,005,636.10	5,636.10	0.34
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	0.19
		Base	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.19
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2				2.000000	22 Dec 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	99.012260	19,802,452.00	-197,548.00	0.44
		Base	100.000000	20,000,000.00	99.012260	19,802,452.00	-197,548.00	0.44
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	99.725195	15,956,031.20	-43,968.80	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	16,000,000.00	99.725195	15,956,031.20	-43,968.80	0.36
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7				4.700000	14 Sep 2027		
	14,000,000.000	Local	99.989252	13,998,495.24	100.217947	14,030,512.58	32,017.34	0.31
		Base	99.989252	13,998,495.24	100.217947	14,030,512.58	32,017.34	0.31
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203				5.203000	01 Feb 2028		
	10,000,000.000	Local	99.998703	9,999,870.31	100.812234	10,081,223.40	81,353.09	0.23
		Base	99.998703	9,999,870.31	100.812234	10,081,223.40	81,353.09	0.23
06368MC69	BANK OF MONTREAL SR UNSECURED 12/27 VAR				4.100000	15 Dec 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	99.864646	14,979,696.90	-20,303.10	0.34
		Base	100.000000	15,000,000.00	99.864646	14,979,696.90	-20,303.10	0.34
06376DNY6	BANK OF MONTREAL SR UNSECURED 07/28 4.37				4.370000	31 Jul 2028		
	15,000,000.000	Local	99.727784	14,959,167.63	99.589105	14,938,365.75	-20,801.88	0.33
		Base	99.727784	14,959,167.63	99.589105	14,938,365.75	-20,801.88	0.33
06376JWF4	BANK OF MONTREAL SR UNSECURED 02/31 4.5				4.500000	25 Feb 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	96.893745	9,689,374.50	-310,625.50	0.22
		Base	100.000000	10,000,000.00	96.893745	9,689,374.50	-310,625.50	0.22
097023CM5	BOEING CO SR UNSECURED 02/27 2.7				2.700000	01 Feb 2027		
	10,000,000.000	Local	99.192250	9,919,225.01	99.172684	9,917,268.40	-1,956.61	0.22
		Base	99.192250	9,919,225.01	99.172684	9,917,268.40	-1,956.61	0.22
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298				6.298000	01 May 2029		
	23,000,000.000	Local	104.044255	23,930,178.63	103.534689	23,812,978.47	-117,200.16	0.53
		Base	104.044255	23,930,178.63	103.534689	23,812,978.47	-117,200.16	0.53
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15				4.150000	20 Nov 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	98.200206	9,820,020.60	-179,979.40	0.22
		Base	100.000000	10,000,000.00	98.200206	9,820,020.60	-179,979.40	0.22
11135FAN1	BROADCOM INC COMPANY GUAR 09/26 3.459				3.459000	15 Sep 2026		
	7,500,000.000	Local	99.881302	7,491,097.66	99.939551	7,495,466.33	4,368.67	0.17
		Base	99.881302	7,491,097.66	99.939551	7,495,466.33	4,368.67	0.17
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	98.863887	9,886,388.70	-113,611.30	0.22

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		Base	100.000000	10,000,000.00	98.863887	9,886,388.70	-113,611.30	0.22
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR				4.841000	06 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.083176	10,008,317.60	8,317.60	0.22
		Base	100.000000	10,000,000.00	100.083176	10,008,317.60	8,317.60	0.22
13609FBY9	CANADIAN IMPERIAL BANK SR UNSECURED 11/30 4.3				4.300000	14 Nov 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	96.656896	4,832,844.80	-167,155.20	0.11
		Base	100.000000	5,000,000.00	96.656896	4,832,844.80	-167,155.20	0.11
13609FCY8	CANADIAN IMPERIAL BANK SR UNSECURED 12/30 4.3				4.300000	16 Dec 2030		
	10,000,000.000	Local	99.379519	9,937,951.94	95.889291	9,588,929.10	-349,022.84	0.21
		Base	99.379519	9,937,951.94	95.889291	9,588,929.10	-349,022.84	0.21
13609FKM5	CANADIAN IMPERIAL BANK SR UNSECURED 06/31 5				5.000000	18 Jun 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	98.767394	9,876,739.40	-123,260.60	0.22
		Base	100.000000	10,000,000.00	98.767394	9,876,739.40	-123,260.60	0.22
142935AA3	CARMAX AUTO OWNER TRUST CARMX 2026 2 A1				3.835000	17 May 2027		
	6,472,505.700	Local	100.000000	6,472,505.70	100.001040	6,472,573.01	67.31	0.14
Original Face:	13,500,000.000	Base	100.000000	6,472,505.70	100.001040	6,472,573.01	67.31	0.14
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR				4.210000	15 Nov 2027		
	7,000,000.000	Local	100.000000	7,000,000.00	100.328836	7,023,018.52	23,018.52	0.16
		Base	100.000000	7,000,000.00	100.328836	7,023,018.52	23,018.52	0.16
14913UAY6	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 4.4				4.400000	03 Mar 2028		
	10,000,000.000	Local	101.044406	10,104,440.59	99.873482	9,987,348.20	-117,092.39	0.22
		Base	101.044406	10,104,440.59	99.873482	9,987,348.20	-117,092.39	0.22
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95				3.950000	14 Nov 2028		
	25,000,000.000	Local	100.052358	25,013,089.59	98.787777	24,696,944.25	-316,145.34	0.55
		Base	100.052358	25,013,089.59	98.787777	24,696,944.25	-316,145.34	0.55
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05				4.050000	13 Aug 2028		
	10,000,000.000	Local	99.994475	9,999,447.51	99.452691	9,945,269.10	-54,178.41	0.22
		Base	99.994475	9,999,447.51	99.452691	9,945,269.10	-54,178.41	0.22
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3				4.300000	15 Oct 2030		
	5,000,000.000	Local	99.873156	4,993,657.81	98.512848	4,925,642.40	-68,015.41	0.11

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		Base	99.873156	4,993,657.81	98.512848	4,925,642.40	-68,015.41	0.11
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR				3.936000	02 Jun 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.286635	9,928,663.50	-71,336.50	0.22
		Base	100.000000	10,000,000.00	99.286635	9,928,663.50	-71,336.50	0.22
17292GDN2	CITIGROUP INC SR UNSECURED 05/29 4.4				4.400000	15 May 2029		
	10,000,000.000	Local	99.766697	9,976,669.71	99.112455	9,911,245.50	-65,424.21	0.22
		Base	99.766697	9,976,669.71	99.112455	9,911,245.50	-65,424.21	0.22
191216CM0	COCA COLA CO/THE SR UNSECURED 09/29 2.125				2.125000	06 Sep 2029		
	10,000,000.000	Local	94.671524	9,467,152.37	93.212862	9,321,286.20	-145,866.17	0.21
		Base	94.671524	9,467,152.37	93.212862	9,321,286.20	-145,866.17	0.21
191216CV0	COCA COLA CO/THE SR UNSECURED 06/30 1.65				1.650000	01 Jun 2030		
	25,000,000.000	Local	91.349216	22,837,303.95	89.568234	22,392,058.50	-445,245.45	0.50
		Base	91.349216	22,837,303.95	89.568234	22,392,058.50	-445,245.45	0.50
191216DK3	COCA COLA CO/THE SR UNSECURED 03/31 2				2.000000	05 Mar 2031		
	21,403,000.000	Local	90.776976	19,428,996.10	88.932593	19,034,242.88	-394,753.22	0.43
		Base	90.776976	19,428,996.10	88.932593	19,034,242.88	-394,753.22	0.43
205887CM2	CONAGRA BRANDS INC SR UNSECURED 08/31 5.4				5.400000	01 Aug 2031		
	2,000,000.000	Local	99.813364	1,996,267.28	99.774489	1,995,489.78	-777.50	0.04
		Base	99.813364	1,996,267.28	99.774489	1,995,489.78	-777.50	0.04
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8				4.800000	15 Jan 2029		
	10,000,000.000	Local	99.942342	9,994,234.17	99.979623	9,997,962.30	3,728.13	0.22
		Base	99.942342	9,994,234.17	99.979623	9,997,962.30	3,728.13	0.22
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9				4.900000	20 Feb 2029		
	2,000,000.000	Local	99.898323	1,997,966.46	100.665845	2,013,316.90	15,350.44	0.05
		Base	99.898323	1,997,966.46	100.665845	2,013,316.90	15,350.44	0.05
231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25				4.250000	09 May 2028		
	4,000,000.000	Local	99.957620	3,998,304.78	99.591349	3,983,653.96	-14,650.82	0.09
		Base	99.957620	3,998,304.78	99.591349	3,983,653.96	-14,650.82	0.09
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95				4.950000	13 Jan 2028		
	9,000,000.000	Local	99.932353	8,993,911.79	100.341205	9,030,708.45	36,796.66	0.20

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		Base	99.932353	8,993,911.79	100.341205	9,030,708.45	36,796.66	0.20
233853BK5	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/29 4.15				4.150000	12 Jan 2029		
	7,000,000.000	Local	99.903556	6,993,248.89	98.418327	6,889,282.89	-103,966.00	0.15
		Base	99.903556	6,993,248.89	98.418327	6,889,282.89	-103,966.00	0.15
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5				4.500000	08 Jan 2027		
	20,000,000.000	Local	100.100327	20,020,065.41	100.153042	20,030,608.40	10,542.99	0.45
		Base	100.100327	20,020,065.41	100.153042	20,030,608.40	10,542.99	0.45
24422EXH7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.5				4.500000	16 Jan 2029		
	5,000,000.000	Local	101.274298	5,063,714.92	99.762940	4,988,147.00	-75,567.92	0.11
		Base	101.274298	5,063,714.92	99.762940	4,988,147.00	-75,567.92	0.11
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR				4.050000	05 Jan 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	100.060812	15,009,121.80	9,121.80	0.34
		Base	100.000000	15,000,000.00	100.060812	15,009,121.80	9,121.80	0.34
24422EYP8	JOHN DEERE CAPITAL CORP SR UNSECURED 06/29 4.4				4.400000	15 Jun 2029		
	7,000,000.000	Local	99.956411	6,996,948.77	99.504975	6,965,348.25	-31,600.52	0.16
		Base	99.956411	6,996,948.77	99.504975	6,965,348.25	-31,600.52	0.16
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85				4.850000	05 Jan 2027		
	7,000,000.000	Local	99.998341	6,999,883.84	100.215400	7,015,078.00	15,194.16	0.16
		Base	99.998341	6,999,883.84	100.215400	7,015,078.00	15,194.16	0.16
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35				4.350000	06 Mar 2027		
	5,000,000.000	Local	99.982465	4,999,123.23	100.036076	5,001,803.80	2,680.57	0.11
		Base	99.982465	4,999,123.23	100.036076	5,001,803.80	2,680.57	0.11
29375TAC6	ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A3 144A				4.410000	20 Jun 2029		
	5,000,000.000	Local	100.693929	5,034,696.46	99.665110	4,983,255.50	-51,440.96	0.11
Original Face:	5,000,000.000	Base	100.693929	5,034,696.46	99.665110	4,983,255.50	-51,440.96	0.11
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	99.545535	6,968,187.45	-31,812.55	0.16
		Base	100.000000	7,000,000.00	99.545535	6,968,187.45	-31,812.55	0.16
3130B7N26	FEDERAL HOME LOAN BANK BONDS 09/28 4				4.000000	08 Sep 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	98.808353	9,880,835.30	-119,164.70	0.22

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		Base	100.000000	10,000,000.00	98.808353	9,880,835.30	-119,164.70	0.22
3130BAQD2	FEDERAL HOME LOAN BANK BONDS 05/31 4.5				4.500000	14 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.333536	9,933,353.60	-66,646.40	0.22
		Base	100.000000	10,000,000.00	99.333536	9,933,353.60	-66,646.40	0.22
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375				2.375000	01 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.060033	9,906,003.30	-93,996.70	0.22
		Base	100.000000	10,000,000.00	99.060033	9,906,003.30	-93,996.70	0.22
3133ETQR1	FEDERAL FARM CREDIT BANK BONDS 07/29 4.42				4.420000	23 Jul 2029		
	15,000,000.000	Local	100.000000	15,000,000.00	99.274427	14,891,164.05	-108,835.95	0.33
		Base	100.000000	15,000,000.00	99.274427	14,891,164.05	-108,835.95	0.33
3133ETRC3	FEDERAL FARM CREDIT BANK BONDS 07/28 4.23				4.230000	28 Jul 2028		
	10,000,000.000	Local	99.982977	9,998,297.70	99.705752	9,970,575.20	-27,722.50	0.22
		Base	99.982977	9,998,297.70	99.705752	9,970,575.20	-27,722.50	0.22
3133ETY50	FEDERAL FARM CREDIT BANK BONDS 11/29 4.2				4.200000	26 Nov 2029		
	10,000,000.000	Local	99.957776	9,995,777.56	98.499713	9,849,971.30	-145,806.26	0.22
		Base	99.957776	9,995,777.56	98.499713	9,849,971.30	-145,806.26	0.22
3133ETYX9	FEDERAL FARM CREDIT BANK BONDS 09/29 3.9				3.900000	24 Sep 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	98.730647	4,936,532.35	-63,467.65	0.11
		Base	100.000000	5,000,000.00	98.730647	4,936,532.35	-63,467.65	0.11
3133EWWV8	FEDERAL FARM CREDIT BANK BONDS 07/29 4.375				4.375000	23 Jul 2029		
	20,000,000.000	Local	100.000000	20,000,000.00	99.607726	19,921,545.20	-78,454.80	0.45
		Base	100.000000	20,000,000.00	99.607726	19,921,545.20	-78,454.80	0.45
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	4,655,578.100	Local	101.511312	4,725,938.43	88.250199	4,108,556.94	-617,381.49	0.09
Original Face:	10,000,000.000	Base	101.511312	4,725,938.43	88.250199	4,108,556.94	-617,381.49	0.09
3134HBW23	FREDDIE MAC NOTES 10/30 4.15				4.150000	10 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	98.685343	4,934,267.15	-65,732.85	0.11
		Base	100.000000	5,000,000.00	98.685343	4,934,267.15	-65,732.85	0.11
3134HCMH9	FREDDIE MAC NOTES 01/30 4				4.000000	07 Jan 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	98.734781	9,873,478.10	-126,521.90	0.22

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		Base	100.000000	10,000,000.00	98.734781	9,873,478.10	-126,521.90	0.22
3134HCVL0	FREDDIE MAC NOTES 02/31 4.125				4.125000	20 Feb 2031		
	5,000,000.000	Local	99.409800	4,970,490.02	97.832435	4,891,621.75	-78,868.27	0.11
		Base	99.409800	4,970,490.02	97.832435	4,891,621.75	-78,868.27	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA				2.000000	25 Apr 2042		
	177,294.010	Local	101.066032	179,184.02	92.914620	164,732.06	-14,451.96	0.00
Original Face:	5,677,376.000	Base	101.066032	179,184.02	92.914620	164,732.06	-14,451.96	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD				2.000000	25 May 2040		
	291,613.540	Local	100.970171	294,442.69	88.954850	259,404.39	-35,038.30	0.01
Original Face:	5,677,376.000	Base	100.970171	294,442.69	88.954850	259,404.39	-35,038.30	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH				1.750000	25 Jul 2041		
	199,247.070	Local	100.563828	200,370.48	96.757390	192,786.26	-7,584.22	0.00
Original Face:	6,713,909.000	Base	100.563828	200,370.48	96.757390	192,786.26	-7,584.22	0.00
3136ABUD3	FANNIE MAE FNR 2013 7 AC				1.250000	25 Feb 2028		
	93,083.820	Local	99.949648	93,036.95	97.923100	91,150.56	-1,886.39	0.00
Original Face:	5,677,376.000	Base	99.949648	93,036.95	97.923100	91,150.56	-1,886.39	0.00
3136ABUY7	FANNIE MAE FNR 2013 7 GB				2.000000	25 Mar 2042		
	413,131.330	Local	101.082898	417,605.12	94.835400	391,794.75	-25,810.37	0.01
Original Face:	6,995,663.000	Base	101.082898	417,605.12	94.835400	391,794.75	-25,810.37	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD				1.500000	25 Feb 2028		
	93,083.820	Local	100.048709	93,129.16	98.068960	91,286.33	-1,842.83	0.00
Original Face:	5,677,376.000	Base	100.048709	93,129.16	98.068960	91,286.33	-1,842.83	0.00
3136ABW74	FANNIE MAE FNR 2013 6 AB				2.000000	25 Dec 2042		
	547,071.660	Local	100.497339	549,792.46	88.659520	485,031.11	-64,761.35	0.01
Original Face:	11,354,753.000	Base	100.497339	549,792.46	88.659520	485,031.11	-64,761.35	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP				1.500000	25 Aug 2041		
	68,561.080	Local	99.010897	67,882.94	97.830070	67,073.35	-809.59	0.00
Original Face:	2,000,000.000	Base	99.010897	67,882.94	97.830070	67,073.35	-809.59	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA				2.000000	25 May 2040		
	534,004.110	Local	101.100598	539,881.35	88.784430	474,112.51	-65,768.84	0.01

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Original Face:		Base	8,516,065.000	101.100598	539,881.35	88.784430	474,112.51	-65,768.84	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	20,799.630	99.972403	20,793.89	99.272640	20,648.34	-145.55	0.00
Original Face:		Base	5,677,376.000	99.972403	20,793.89	99.272640	20,648.34	-145.55	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	218,444.600	99.520721	217,397.64	96.975470	211,837.68	-5,559.96	0.00
Original Face:		Base	6,060,416.000	99.520721	217,397.64	96.975470	211,837.68	-5,559.96	0.00
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	3,479,035.630	99.789260	3,471,703.92	74.859510	2,604,389.03	-867,314.89	0.06
Original Face:		Base	7,000,000.000	99.789260	3,471,703.92	74.859510	2,604,389.03	-867,314.89	0.06
3136GAMB2	FANNIE MAE NOTES 08/28 4					4.000000	07 Aug 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.421987	9,942,198.70	-57,801.30	0.22
		Base		100.000000	10,000,000.00	99.421987	9,942,198.70	-57,801.30	0.22
3136GARG6	FANNIE MAE NOTES 09/30 4					4.000000	09 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	98.034662	4,901,733.10	-98,266.90	0.11
		Base		100.000000	5,000,000.00	98.034662	4,901,733.10	-98,266.90	0.11
3136GC4R3	FANNIE MAE NOTES 11/30 4					4.000000	07 Nov 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	97.906756	4,895,337.80	-104,662.20	0.11
		Base		100.000000	5,000,000.00	97.906756	4,895,337.80	-104,662.20	0.11
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	3,560.630	99.983711	3,560.05	99.789280	3,553.13	-6.92	0.00
Original Face:		Base	2,838,688.000	99.983711	3,560.05	99.789280	3,553.13	-6.92	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	1,306.970	99.967099	1,306.54	99.824710	1,304.68	-1.86	0.00
Original Face:		Base	3,247,459.000	99.967099	1,306.54	99.824710	1,304.68	-1.86	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	4,276.600	100.018239	4,277.38	99.463250	4,253.65	-23.73	0.00
Original Face:		Base	5,677,376.000	100.018239	4,277.38	99.463250	4,253.65	-23.73	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	111,105.100	100.012421	111,118.90	98.154750	109,054.93	-2,063.97	0.00

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Original Face:		Base	7,380,589.000	100.012421	111,118.90	98.154750	109,054.93	-2,063.97	0.00
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	683,669.450	100.919599	689,956.47	89.821440	614,081.74	-75,874.73	0.01
Original Face:		Base	5,677,376.000	100.919599	689,956.47	89.821440	614,081.74	-75,874.73	0.01
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	373,755.670	100.017276	373,820.24	93.964220	351,196.60	-22,623.64	0.01
Original Face:		Base	5,677,376.000	100.017276	373,820.24	93.964220	351,196.60	-22,623.64	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	934,389.270	100.535463	939,392.58	94.337840	881,482.65	-57,909.93	0.02
Original Face:		Base	14,193,441.000	100.535463	939,392.58	94.337840	881,482.65	-57,909.93	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	232,230.700	99.923094	232,052.10	94.276940	218,940.00	-13,112.10	0.00
Original Face:		Base	3,250,000.000	99.923094	232,052.10	94.276940	218,940.00	-13,112.10	0.00
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	694,235.660	99.931542	693,760.40	92.200490	640,088.68	-53,671.72	0.01
Original Face:		Base	8,516,065.000	99.931542	693,760.40	92.200490	640,088.68	-53,671.72	0.01
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	70,692.210	98.906089	69,918.90	96.485620	68,207.82	-1,711.08	0.00
Original Face:		Base	2,500,000.000	98.906089	69,918.90	96.485620	68,207.82	-1,711.08	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	3,042,289.550	100.149456	3,046,836.43	84.542430	2,572,025.51	-474,810.92	0.06
Original Face:		Base	5,000,000.000	100.149456	3,046,836.43	84.542430	2,572,025.51	-474,810.92	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	130,740.270	100.618784	131,549.27	97.337240	127,258.97	-4,290.30	0.00
Original Face:		Base	44,567,405.000	100.618784	131,549.27	97.337240	127,258.97	-4,290.30	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	632.910	100.927462	638.78	99.797190	631.63	-7.15	0.00
Original Face:		Base	1,000,000.000	100.927462	638.78	99.797190	631.63	-7.15	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	280,317.140	104.568426	293,123.22	96.548550	270,642.13	-22,481.09	0.01

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Original Face:		Base	24,898,134.000	104.568426	293,123.22	96.548550	270,642.13	-22,481.09	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	53,056.790	103.422691	54,872.76	99.635690	52,863.50	-2,009.26	0.00
Original Face:		Base	8,516,065.000	103.422691	54,872.76	99.635690	52,863.50	-2,009.26	0.00
3140Y72Q0	FNMA POOL CC1682 FN 12/55 FIXED 5					5.000000	01 Dec 2055		
		Local	9,853,235.800	100.629299	9,915,242.14	97.156169	9,573,026.43	-342,215.71	0.21
Original Face:		Base	10,000,000.000	100.629299	9,915,242.14	97.156169	9,573,026.43	-342,215.71	0.21
31424WM41	FARMER MAC SR UNSECURED 07/29 4.4					4.400000	30 Jul 2029		
		Local	20,000,000.000	100.000000	20,000,000.00	99.102976	19,820,595.20	-179,404.80	0.44
		Base		100.000000	20,000,000.00	99.102976	19,820,595.20	-179,404.80	0.44
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4					4.000000	01 Oct 2028		
		Local	8,000,000.000	99.962644	7,997,011.55	98.788146	7,903,051.68	-93,959.87	0.18
		Base		99.962644	7,997,011.55	98.788146	7,903,051.68	-93,959.87	0.18
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	30,000,000.000	100.045264	30,013,579.26	99.080283	29,724,084.90	-289,494.36	0.67
		Base		100.045264	30,013,579.26	99.080283	29,724,084.90	-289,494.36	0.67
38151FPM9	GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45					4.450000	28 Oct 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	96.475616	9,647,561.60	-352,438.40	0.22
		Base		100.000000	10,000,000.00	96.475616	9,647,561.60	-352,438.40	0.22
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	22,905.650	103.647310	23,741.09	97.865270	22,416.68	-1,324.41	0.00
Original Face:		Base	877,500.000	103.647310	23,741.09	97.865270	22,416.68	-1,324.41	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	303,353.780	99.152214	300,781.99	88.978790	269,920.52	-30,861.47	0.01
Original Face:		Base	3,000,000.000	99.152214	300,781.99	88.978790	269,920.52	-30,861.47	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	310,246.660	96.319947	298,829.42	96.052700	298,000.29	-829.13	0.01
Original Face:		Base	10,000,000.000	96.319947	298,829.42	96.052700	298,000.29	-829.13	0.01
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	757,950.290	101.461560	769,028.19	93.383290	707,798.92	-61,229.27	0.02

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Original Face:		Base	10,493,495.000	101.461560	769,028.19	93.383290	707,798.92	-61,229.27	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,731,228.090	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.03
Original Face:		Base	5,000,000.000	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.03
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG					2.500000	20 Apr 2049		
		Local	234,501.510	100.542291	235,773.19	87.147060	204,361.17	-31,412.02	0.00
Original Face:		Base	5,000,000.000	100.542291	235,773.19	87.147060	204,361.17	-31,412.02	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	2,034,160.170	101.902497	2,072,860.00	77.569780	1,577,893.57	-494,966.43	0.04
Original Face:		Base	5,000,000.000	101.902497	2,072,860.00	77.569780	1,577,893.57	-494,966.43	0.04
38383BVT6	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 JA					4.000000	20 Aug 2055		
		Local	7,665,985.590	97.905130	7,505,393.13	95.931630	7,354,104.93	-151,288.20	0.16
Original Face:		Base	8,052,319.000	97.905130	7,505,393.13	95.931630	7,354,104.93	-151,288.20	0.16
427866AX6	HERSHEY COMPANY SR UNSECURED 08/26 2.3					2.300000	15 Aug 2026		
		Local	15,000,000.000	99.942345	14,991,351.72	99.923145	14,988,471.75	-2,879.97	0.34
		Base		99.942345	14,991,351.72	99.923145	14,988,471.75	-2,879.97	0.34
427866BD9	HERSHEY COMPANY SR UNSECURED 11/29 2.45					2.450000	15 Nov 2029		
		Local	5,000,000.000	94.045286	4,702,264.29	93.043091	4,652,154.55	-50,109.74	0.10
		Base		94.045286	4,702,264.29	93.043091	4,652,154.55	-50,109.74	0.10
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
		Local	10,866,000.000	100.345840	10,903,578.98	99.567005	10,818,950.76	-84,628.22	0.24
		Base		100.345840	10,903,578.98	99.567005	10,818,950.76	-84,628.22	0.24
427866BL1	HERSHEY COMPANY SR UNSECURED 02/30 4.75					4.750000	24 Feb 2030		
		Local	7,167,000.000	101.254740	7,256,927.20	100.095584	7,173,850.51	-83,076.69	0.16
		Base		101.254740	7,256,927.20	100.095584	7,173,850.51	-83,076.69	0.16
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	5,000,000.000	99.895744	4,994,787.21	100.520281	5,026,014.05	31,226.84	0.11
		Base		99.895744	4,994,787.21	100.520281	5,026,014.05	31,226.84	0.11
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75					3.750000	15 Sep 2028		
		Local	5,000,000.000	99.953287	4,997,664.36	98.626425	4,931,321.25	-66,343.11	0.11

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		Base	99.953287	4,997,664.36	98.626425	4,931,321.25	-66,343.11	0.11
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95				3.950000	15 Sep 2030		
	2,500,000.000	Local	99.699013	2,492,475.33	96.970291	2,424,257.28	-68,218.05	0.05
		Base	99.699013	2,492,475.33	96.970291	2,424,257.28	-68,218.05	0.05
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4				4.000000	16 Mar 2029		
	10,000,000.000	Local	99.851959	9,985,195.93	98.099797	9,809,979.70	-175,216.23	0.22
		Base	99.851959	9,985,195.93	98.099797	9,809,979.70	-175,216.23	0.22
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	10,000,000.000	Local	99.971526	9,997,152.62	100.141108	10,014,110.80	16,958.18	0.22
		Base	99.971526	9,997,152.62	100.141108	10,014,110.80	16,958.18	0.22
459200AR2	IBM CORP SR UNSECURED 08/27 6.22				6.220000	01 Aug 2027		
	5,000,000.000	Local	101.441353	5,072,067.64	101.760157	5,088,007.85	15,940.21	0.11
		Base	101.441353	5,072,067.64	101.760157	5,088,007.85	15,940.21	0.11
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.998465	1,999,969.30	99.018656	1,980,373.12	-19,596.18	0.04
		Base	99.998465	1,999,969.30	99.018656	1,980,373.12	-19,596.18	0.04
459200LF6	IBM CORP SR UNSECURED 02/28 4.65				4.650000	10 Feb 2028		
	10,000,000.000	Local	99.992646	9,999,264.55	100.110248	10,011,024.80	11,760.25	0.22
		Base	99.992646	9,999,264.55	100.110248	10,011,024.80	11,760.25	0.22
459200LG4	IBM CORP SR UNSECURED 02/30 4.8				4.800000	10 Feb 2030		
	8,000,000.000	Local	102.085568	8,166,845.43	99.467104	7,957,368.32	-209,477.11	0.18
		Base	102.085568	8,166,845.43	99.467104	7,957,368.32	-209,477.11	0.18
46514X3D9	ISRAEL ST 12/28 4.41				4.410000	01 Dec 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.732243	4,986,612.15	-13,387.85	0.11
		Base	100.000000	5,000,000.00	99.732243	4,986,612.15	-13,387.85	0.11
46515DRV6	ISRAEL ST 05/29 0				4.680000	01 May 2029		
	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
46625HRV4	JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95				2.950000	01 Oct 2026		
	10,000,000.000	Local	99.796469	9,979,646.92	99.820396	9,982,039.60	2,392.68	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base		99.796469	9,979,646.92	99.820396	9,982,039.60	2,392.68	0.22
46632FUG8	JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8					4.800000	29 Jul 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.780606	9,878,060.60	-121,939.40	0.22
		Base		100.000000	10,000,000.00	98.780606	9,878,060.60	-121,939.40	0.22
46632FV77	JP MORGAN CHASE BANK NA SR UNSECURED 01/29 4.075					4.075000	29 Jan 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	98.358025	9,835,802.50	-164,197.50	0.22
		Base		100.000000	10,000,000.00	98.358025	9,835,802.50	-164,197.50	0.22
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR					5.040000	23 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.213199	5,010,659.95	10,659.95	0.11
		Base		100.000000	5,000,000.00	100.213199	5,010,659.95	10,659.95	0.11
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.301212	10,030,121.20	30,121.20	0.22
		Base		100.000000	10,000,000.00	100.301212	10,030,121.20	30,121.20	0.22
46659CD56	JPMORGAN CHASE BK 06/30 4.6					4.600000	28 Jun 2030		
		Local	25,000,000.000	100.000000	25,000,000.00	99.937140	24,984,285.00	-15,715.00	0.56
		Base		100.000000	25,000,000.00	99.937140	24,984,285.00	-15,715.00	0.56
478160DH4	JOHNSON + JOHNSON SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.968652	4,998,432.62	100.400034	5,020,001.70	21,569.08	0.11
		Base		99.968652	4,998,432.62	100.400034	5,020,001.70	21,569.08	0.11
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.271250	10,027,125.00	27,125.00	0.22
		Base		100.000000	10,000,000.00	100.271250	10,027,125.00	27,125.00	0.22
48130CX42	JPMORGAN CHASE + CO SR UNSECURED 07/30 4.55					4.550000	01 Jul 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	97.946252	9,794,625.20	-205,374.80	0.22
		Base		100.000000	10,000,000.00	97.946252	9,794,625.20	-205,374.80	0.22
48130KNP8	JPMORGAN CHASE + CO SR UNSECURED 12/29 4.2					4.200000	21 Dec 2029		
		Local	10,000,000.000	99.957077	9,995,707.74	97.747860	9,774,786.00	-220,921.74	0.22
		Base		99.957077	9,995,707.74	97.747860	9,774,786.00	-220,921.74	0.22
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1					5.100000	01 Aug 2029		
		Local	3,000,000.000	99.901119	2,997,033.56	100.878389	3,026,351.67	29,318.11	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
		Base		99.901119	2,997,033.56	100.878389	3,026,351.67	29,318.11	0.07
532457BV9	ELI LILLY + CO SR UNSECURED 03/29 3.375					3.375000	15 Mar 2029		
		Local	17,500,000.000	98.455746	17,229,755.60	97.097129	16,991,997.58	-237,758.02	0.38
		Base		98.455746	17,229,755.60	97.097129	16,991,997.58	-237,758.02	0.38
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15					4.150000	14 Aug 2027		
		Local	11,749,000.000	100.000000	11,749,000.00	99.843134	11,730,569.81	-18,430.19	0.26
		Base		100.000000	11,749,000.00	99.843134	11,730,569.81	-18,430.19	0.26
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	8,000,000.000	99.965122	7,997,209.76	99.095367	7,927,629.36	-69,580.40	0.18
		Base		99.965122	7,997,209.76	99.095367	7,927,629.36	-69,580.40	0.18
532457DJ4	ELI LILLY + CO SR UNSECURED 05/29 VAR					4.110000	20 May 2029		
		Local	6,000,000.000	100.000000	6,000,000.00	100.021393	6,001,283.58	1,283.58	0.13
		Base		100.000000	6,000,000.00	100.021393	6,001,283.58	1,283.58	0.13
532457DL9	ELI LILLY + CO SR UNSECURED 05/31 4.375					4.375000	20 May 2031		
		Local	5,000,000.000	99.896842	4,994,842.08	98.090523	4,904,526.15	-90,315.93	0.11
		Base		99.896842	4,994,842.08	98.090523	4,904,526.15	-90,315.93	0.11
548661ET0	LOWE S COS INC SR UNSECURED 10/27 3.95					3.950000	15 Oct 2027		
		Local	10,010,000.000	99.580416	9,967,999.60	99.305900	9,940,520.59	-27,479.01	0.22
		Base		99.580416	9,967,999.60	99.305900	9,940,520.59	-27,479.01	0.22
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	7,000,000.000	99.921183	6,994,482.82	98.538568	6,897,699.76	-96,783.06	0.15
		Base		99.921183	6,994,482.82	98.538568	6,897,699.76	-96,783.06	0.15
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	7,000,000.000	99.975279	6,998,269.50	99.617782	6,973,244.74	-25,024.76	0.16
		Base		99.975279	6,998,269.50	99.617782	6,973,244.74	-25,024.76	0.16
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325					4.325000	08 Jun 2028		
		Local	12,000,000.000	99.992571	11,999,108.56	99.834722	11,980,166.64	-18,941.92	0.27
		Base		99.992571	11,999,108.56	99.834722	11,980,166.64	-18,941.92	0.27
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	18,000,000.000	99.984743	17,997,253.79	100.358036	18,064,446.48	67,192.69	0.40

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		Base	99.984743	17,997,253.79	100.358036	18,064,446.48	67,192.69	0.40
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.778475	5,986,708.50	100.850277	6,051,016.62	64,308.12	0.14
		Base	99.778475	5,986,708.50	100.850277	6,051,016.62	64,308.12	0.14
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6				4.600000	15 May 2030		
	5,000,000.000	Local	102.039350	5,101,967.49	99.519540	4,975,977.00	-125,990.49	0.11
		Base	102.039350	5,101,967.49	99.519540	4,975,977.00	-125,990.49	0.11
58933YAX3	MERCK + CO INC SR UNSECURED 03/29 3.4				3.400000	07 Mar 2029		
	15,000,000.000	Local	97.465830	14,619,874.50	97.150112	14,572,516.80	-47,357.70	0.33
		Base	97.465830	14,619,874.50	97.150112	14,572,516.80	-47,357.70	0.33
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.993191	4,249,710.61	97.856133	4,158,885.65	-90,824.96	0.09
		Base	99.993191	4,249,710.61	97.856133	4,158,885.65	-90,824.96	0.09
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85				3.850000	15 Sep 2027		
	10,000,000.000	Local	99.946259	9,994,625.88	99.461721	9,946,172.10	-48,453.78	0.22
		Base	99.946259	9,994,625.88	99.461721	9,946,172.10	-48,453.78	0.22
58933YCE3	MERCK + CO INC SR UNSECURED 05/28 4.3				4.300000	22 May 2028		
	10,000,000.000	Local	99.963736	9,996,373.56	99.819298	9,981,929.80	-14,443.76	0.22
		Base	99.963736	9,996,373.56	99.819298	9,981,929.80	-14,443.76	0.22
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25				4.250000	06 May 2028		
	10,000,000.000	Local	99.843829	9,984,382.93	99.349678	9,934,967.80	-49,415.13	0.22
		Base	99.843829	9,984,382.93	99.349678	9,934,967.80	-49,415.13	0.22
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	99.758376	19,951,675.20	-48,324.80	0.45
		Base	100.000000	20,000,000.00	99.758376	19,951,675.20	-48,324.80	0.45
63305MW49	NATIONAL BANK OF CANADA SR UNSECURED 02/31 4.52				4.520000	20 Feb 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.605549	9,760,554.90	-239,445.10	0.22
		Base	100.000000	10,000,000.00	97.605549	9,760,554.90	-239,445.10	0.22
63305TFA9	NATIONAL BANK OF CANADA SR UNSECURED 05/31 5				5.000000	19 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	100.044494	10,004,449.40	4,449.40	0.22

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		Base	100.000000	10,000,000.00	100.044494	10,004,449.40	4,449.40	0.22
637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9				3.900000	01 Nov 2028		
	5,000,000.000	Local	99.765675	4,988,283.73	98.242127	4,912,106.35	-76,177.38	0.11
		Base	99.765675	4,988,283.73	98.242127	4,912,106.35	-76,177.38	0.11
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	10,000,000.000	Local	99.943867	9,994,386.69	100.297359	10,029,735.90	35,349.21	0.22
		Base	99.943867	9,994,386.69	100.297359	10,029,735.90	35,349.21	0.22
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	8,000,000.000	Local	99.996505	7,999,720.36	100.274715	8,021,977.20	22,256.84	0.18
		Base	99.996505	7,999,720.36	100.274715	8,021,977.20	22,256.84	0.18
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	8,000,000.000	Local	99.983291	7,998,663.29	100.453782	8,036,302.56	37,639.27	0.18
		Base	99.983291	7,998,663.29	100.453782	8,036,302.56	37,639.27	0.18
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029		
	10,000,000.000	Local	99.917289	9,991,728.88	99.840708	9,984,070.80	-7,658.08	0.22
		Base	99.917289	9,991,728.88	99.840708	9,984,070.80	-7,658.08	0.22
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028		
	5,000,000.000	Local	99.938336	4,996,916.79	100.867743	5,043,387.15	46,470.36	0.11
		Base	99.938336	4,996,916.79	100.867743	5,043,387.15	46,470.36	0.11
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.972782	4,998,639.12	99.792414	4,989,620.70	-9,018.42	0.11
		Base	99.972782	4,998,639.12	99.792414	4,989,620.70	-9,018.42	0.11
665859AY0	NORTHERN TRUST CORP SR UNSECURED 11/30 4.15				4.150000	19 Nov 2030		
	5,000,000.000	Local	99.957289	4,997,864.46	97.410374	4,870,518.70	-127,345.76	0.11
		Base	99.957289	4,997,864.46	97.410374	4,870,518.70	-127,345.76	0.11
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
	10,000,000.000	Local	99.185887	9,918,588.70	98.124813	9,812,481.30	-106,107.40	0.22
		Base	99.185887	9,918,588.70	98.124813	9,812,481.30	-106,107.40	0.22
66989HAX6	NOVARTIS CAPITAL CORP COMPANY GUAR 11/28 3.9				3.900000	05 Nov 2028		
	5,000,000.000	Local	99.983193	4,999,159.66	98.755310	4,937,765.50	-61,394.16	0.11

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		Base	99.983193	4,999,159.66	98.755310	4,937,765.50	-61,394.16	0.11
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25				4.250000	15 Jun 2028		
	12,000,000.000	Local	99.959514	11,995,141.64	99.497685	11,939,722.20	-55,419.44	0.27
		Base	99.959514	11,995,141.64	99.497685	11,939,722.20	-55,419.44	0.27
68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45				4.450000	26 Sep 2030		
	8,000,000.000	Local	99.947587	7,995,806.93	94.234681	7,538,774.48	-457,032.45	0.17
		Base	99.947587	7,995,806.93	94.234681	7,538,774.48	-457,032.45	0.17
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6				3.600000	18 Feb 2028		
	5,000,000.000	Local	99.246814	4,962,340.72	98.802649	4,940,132.45	-22,208.27	0.11
		Base	99.246814	4,962,340.72	98.802649	4,940,132.45	-22,208.27	0.11
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1				4.100000	15 Jan 2029		
	10,000,000.000	Local	99.912886	9,991,288.63	99.018542	9,901,854.20	-89,434.43	0.22
		Base	99.912886	9,991,288.63	99.018542	9,901,854.20	-89,434.43	0.22
723484AP6	PINNACLE WEST CAPITAL SR UNSECURED 06/29 4.65				4.650000	01 Jun 2029		
	10,000,000.000	Local	99.919178	9,991,917.75	99.495188	9,949,518.80	-42,398.95	0.22
		Base	99.919178	9,991,917.75	99.495188	9,949,518.80	-42,398.95	0.22
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95				3.950000	26 Jan 2028		
	4,000,000.000	Local	99.967297	3,998,691.87	99.470414	3,978,816.56	-19,875.31	0.09
		Base	99.967297	3,998,691.87	99.470414	3,978,816.56	-19,875.31	0.09
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75				5.750000	08 Nov 2026		
	5,000,000.000	Local	99.991344	4,999,567.21	100.284266	5,014,213.30	14,646.09	0.11
		Base	99.991344	4,999,567.21	100.284266	5,014,213.30	14,646.09	0.11
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75				4.750000	15 Jul 2031		
	6,000,000.000	Local	99.831012	5,989,860.74	99.182668	5,950,960.08	-38,900.66	0.13
		Base	99.831012	5,989,860.74	99.182668	5,950,960.08	-38,900.66	0.13
78014RJ50	ROYAL BANK OF CANADA SR UNSECURED 08/28 4.45				4.450000	15 Aug 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.228876	9,922,887.60	-77,112.40	0.22
		Base	100.000000	10,000,000.00	99.228876	9,922,887.60	-77,112.40	0.22
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR				4.540000	17 Oct 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.053485	10,005,348.50	5,348.50	0.22

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		Base	100.000000	10,000,000.00	100.053485	10,005,348.50	5,348.50	0.22
78014RW63	ROYAL BANK OF CANADA SR UNSECURED 05/31 5				5.000000	29 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	98.339447	9,833,944.70	-166,055.30	0.22
		Base	100.000000	10,000,000.00	98.339447	9,833,944.70	-166,055.30	0.22
78017DAK4	ROYAL BANK OF CANADA SR UNSECURED 08/29 VAR				4.498000	06 Aug 2029		
	7,000,000.000	Local	100.000000	7,000,000.00	99.483837	6,963,868.59	-36,131.41	0.16
		Base	100.000000	7,000,000.00	99.483837	6,963,868.59	-36,131.41	0.16
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				4.430560	25 Jan 2029		
	394,388.520	Local	100.000000	394,388.52	98.231140	387,412.34	-6,976.18	0.01
Original Face:	2,838,688.000	Base	100.000000	394,388.52	98.231140	387,412.34	-6,976.18	0.01
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45				2.450000	03 Mar 2027		
	5,000,000.000	Local	99.986568	4,999,328.40	98.925675	4,946,283.75	-53,044.65	0.11
		Base	99.986568	4,999,328.40	98.925675	4,946,283.75	-53,044.65	0.11
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.700000	03 Mar 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	100.371145	10,037,114.50	37,114.50	0.22
		Base	100.000000	10,000,000.00	100.371145	10,037,114.50	37,114.50	0.22
808513CQ6	CHARLES SCHWAB CORP SR UNSECURED 05/30 VAR				4.744000	21 May 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	99.744579	4,987,228.95	-12,771.05	0.11
		Base	100.000000	5,000,000.00	99.744579	4,987,228.95	-12,771.05	0.11
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55				4.550000	01 Mar 2028		
	5,000,000.000	Local	99.998608	4,999,930.40	99.818050	4,990,902.50	-9,027.90	0.11
		Base	99.998608	4,999,930.40	99.818050	4,990,902.50	-9,027.90	0.11
8426EPAJ7	SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/28 4.05				4.050000	15 Sep 2028		
	4,500,000.000	Local	99.920605	4,496,427.21	98.710662	4,441,979.79	-54,447.42	0.10
		Base	99.920605	4,496,427.21	98.710662	4,441,979.79	-54,447.42	0.10
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.960763	4,998,038.16	101.168063	5,058,403.15	60,364.99	0.11
		Base	99.960763	4,998,038.16	101.168063	5,058,403.15	60,364.99	0.11
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028		
	12,000,000.000	Local	99.716209	11,965,945.08	99.150757	11,898,090.84	-67,854.24	0.27

& 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		99.716209	11,965,945.08	99.150757	11,898,090.84	-67,854.24	0.27
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.988646	3,999,545.83	100.515139	4,020,605.56	21,059.73	0.09
		Base		99.988646	3,999,545.83	100.515139	4,020,605.56	21,059.73	0.09
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.250000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.744252	9,974,425.20	-25,574.80	0.22
		Base		100.000000	10,000,000.00	99.744252	9,974,425.20	-25,574.80	0.22
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	20,000,000.000	100.000000	20,000,000.00	100.702288	20,140,457.60	140,457.60	0.45
		Base		100.000000	20,000,000.00	100.702288	20,140,457.60	140,457.60	0.45
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913					3.913000	13 Jan 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	98.957111	14,843,566.65	-156,433.35	0.33
		Base		100.000000	15,000,000.00	98.957111	14,843,566.65	-156,433.35	0.33
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	10,000,000.000	99.998772	9,999,877.22	99.238915	9,923,891.50	-75,985.72	0.22
		Base		99.998772	9,999,877.22	99.238915	9,923,891.50	-75,985.72	0.22
89236TMU6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35					4.350000	22 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.001076	5,000,053.80	53.80	0.11
		Base		100.000000	5,000,000.00	100.001076	5,000,053.80	53.80	0.11
89236TNC5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/30 5.25					5.250000	22 Jan 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	100.258319	10,025,831.90	25,831.90	0.22
		Base		100.000000	10,000,000.00	100.258319	10,025,831.90	25,831.90	0.22
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05					4.050000	22 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	96.520293	4,826,014.65	-173,985.35	0.11
		Base		100.000000	5,000,000.00	96.520293	4,826,014.65	-173,985.35	0.11
902494BC6	TYSON FOODS INC SR UNSECURED 06/27 3.55					3.550000	02 Jun 2027		
		Local	5,000,000.000	99.552984	4,977,649.21	99.258602	4,962,930.10	-14,719.11	0.11
		Base		99.552984	4,977,649.21	99.258602	4,962,930.10	-14,719.11	0.11
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
		Local	10,000,000.000	99.915082	9,991,508.16	100.721910	10,072,191.00	80,682.84	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
		Base	99.915082	9,991,508.16	100.721910	10,072,191.00	80,682.84	0.23
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.999432	9,999,943.20	-56.80	0.22
		Base	100.000000	10,000,000.00	99.999432	9,999,943.20	-56.80	0.22
91159XCQ6	US BANCORP SR UNSECURED 06/30 5.1				5.100000	04 Jun 2030		
	7,000,000.000	Local	100.000000	7,000,000.00	99.235404	6,946,478.28	-53,521.72	0.16
		Base	100.000000	7,000,000.00	99.235404	6,946,478.28	-53,521.72	0.16
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	40,000,000.000	Local	99.547818	39,819,127.13	98.890625	39,556,250.00	-262,877.13	0.89
		Base	99.547818	39,819,127.13	98.890625	39,556,250.00	-262,877.13	0.89
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	25,000,000.000	Local	101.166901	25,291,725.35	99.179688	24,794,922.00	-496,803.35	0.56
		Base	101.166901	25,291,725.35	99.179688	24,794,922.00	-496,803.35	0.56
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027		
	30,000,000.000	Local	100.237262	30,071,178.61	99.546166	29,863,849.80	-207,328.81	0.67
		Base	100.237262	30,071,178.61	99.546166	29,863,849.80	-207,328.81	0.67
91282CLH2	US TREASURY N/B 08/26 3.75				3.750000	31 Aug 2026		
	25,000,000.000	Local	100.014881	25,003,720.33	99.992188	24,998,047.00	-5,673.33	0.56
		Base	100.014881	25,003,720.33	99.992188	24,998,047.00	-5,673.33	0.56
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	25,000,000.000	Local	99.855925	24,963,981.37	99.851562	24,962,890.50	-1,090.87	0.56
		Base	99.855925	24,963,981.37	99.851562	24,962,890.50	-1,090.87	0.56
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	100,000,000.000	Local	99.380942	99,380,941.99	98.656250	98,656,250.00	-724,691.99	2.21
		Base	99.380942	99,380,941.99	98.656250	98,656,250.00	-724,691.99	2.21
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	25,000,000.000	Local	99.924817	24,981,204.13	99.355469	24,838,867.25	-142,336.88	0.56
		Base	99.924817	24,981,204.13	99.355469	24,838,867.25	-142,336.88	0.56
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	105,000,000.000	Local	99.765764	104,754,051.68	99.492188	104,466,797.40	-287,254.28	2.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.765764	104,754,051.68	99.492188	104,466,797.40	-287,254.28		2.34
91282CQY0	US TREASURY N/B 06/28 4.125				4.125000	30 Jun 2028			
	40,000,000.000	Local	99.722192	39,888,876.73	99.699219	39,879,687.60	-9,189.13		0.89
		Base	99.722192	39,888,876.73	99.699219	39,879,687.60	-9,189.13		0.89
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027			
	7,000,000.000	Local	99.990807	6,999,356.49	99.546585	6,968,260.95	-31,095.54		0.16
		Base	99.990807	6,999,356.49	99.546585	6,968,260.95	-31,095.54		0.16
91324PEP3	UNITEDHEALTH GROUP INC SR UNSECURED 02/28 5.25				5.250000	15 Feb 2028			
	5,000,000.000	Local	101.371788	5,068,589.40	101.100364	5,055,018.20	-13,571.20		0.11
		Base	101.371788	5,068,589.40	101.100364	5,055,018.20	-13,571.20		0.11
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A				4.620000	20 Nov 2030			
	8,000,000.000	Local	99.989896	7,999,191.68	100.215930	8,017,274.40	18,082.72		0.18
Original Face:	8,000,000.000	Base	99.989896	7,999,191.68	100.215930	8,017,274.40	18,082.72		0.18
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A				4.400000	20 Jun 2031			
	15,000,000.000	Local	99.995711	14,999,356.65	99.725180	14,958,777.00	-40,579.65		0.34
Original Face:	15,000,000.000	Base	99.995711	14,999,356.65	99.725180	14,958,777.00	-40,579.65		0.34
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A				3.960000	20 Aug 2031			
	15,000,000.000	Local	99.986123	14,997,918.45	98.839990	14,825,998.50	-171,919.95		0.33
Original Face:	15,000,000.000	Base	99.986123	14,997,918.45	98.839990	14,825,998.50	-171,919.95		0.33
92348KFC2	VERIZON MASTER TRUST VZMT 2026 1 A1A				3.940000	20 Feb 2031			
	18,140,000.000	Local	99.343188	18,020,854.34	99.207470	17,996,235.06	-24,619.28		0.40
Original Face:	18,140,000.000	Base	99.343188	18,020,854.34	99.207470	17,996,235.06	-24,619.28		0.40
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A				4.510000	21 Jun 2032			
	10,000,000.000	Local	99.983176	9,998,317.60	99.553190	9,955,319.00	-42,998.60		0.22
Original Face:	10,000,000.000	Base	99.983176	9,998,317.60	99.553190	9,955,319.00	-42,998.60		0.22
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A				5.350000	22 Sep 2031			
	10,000,000.000	Local	101.677035	10,167,703.48	101.512040	10,151,204.00	-16,499.48		0.23
Original Face:	10,000,000.000	Base	101.677035	10,167,703.48	101.512040	10,151,204.00	-16,499.48		0.23
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95				2.950000	15 Nov 2026			
	6,735,000.000	Local	99.787039	6,720,657.07	99.614439	6,709,032.47	-11,624.60		0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	99.787039	6,720,657.07	99.614439	6,709,032.47	-11,624.60	0.15
92826CAY8	VISA INC SR UNSECURED 02/29 3.8				3.800000	12 Feb 2029		
	14,000,000.000	Local	99.902157	13,986,301.94	98.446493	13,782,509.02	-203,792.92	0.31
		Base	99.902157	13,986,301.94	98.446493	13,782,509.02	-203,792.92	0.31
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	15,000,000.000	Local	99.945171	14,991,775.65	101.222124	15,183,318.60	191,542.95	0.34
		Base	99.945171	14,991,775.65	101.222124	15,183,318.60	191,542.95	0.34
931142ER0	WALMART INC SR UNSECURED 09/26 1.05				1.050000	17 Sep 2026		
	5,000,000.000	Local	99.995051	4,999,752.56	99.645769	4,982,288.45	-17,464.11	0.11
		Base	99.995051	4,999,752.56	99.645769	4,982,288.45	-17,464.11	0.11
931142FL2	WALMART INC SR UNSECURED 04/27 4.1				4.100000	28 Apr 2027		
	35,000,000.000	Local	100.113015	35,039,555.31	99.951624	34,983,068.40	-56,486.91	0.78
		Base	100.113015	35,039,555.31	99.951624	34,983,068.40	-56,486.91	0.78
931142FS7	WALMART INC SR UNSECURED 04/29 4				4.000000	30 Apr 2029		
	5,000,000.000	Local	99.930088	4,996,504.38	98.788159	4,939,407.95	-57,096.43	0.11
		Base	99.930088	4,996,504.38	98.788159	4,939,407.95	-57,096.43	0.11
94106LBT5	WASTE MANAGEMENT INC COMPANY GUAR 02/30 4.625				4.625000	15 Feb 2030		
	7,000,000.000	Local	101.781698	7,124,718.87	99.517438	6,966,220.66	-158,498.21	0.16
		Base	101.781698	7,124,718.87	99.517438	6,966,220.66	-158,498.21	0.16
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875				4.875000	15 Feb 2029		
	8,362,000.000	Local	102.156399	8,542,318.05	100.428136	8,397,800.73	-144,517.32	0.19
		Base	102.156399	8,542,318.05	100.428136	8,397,800.73	-144,517.32	0.19
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	5,000,000.000	Local	99.960958	4,998,047.88	100.546526	5,027,326.30	29,278.42	0.11
		Base	99.960958	4,998,047.88	100.546526	5,027,326.30	29,278.42	0.11
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	100.342621	12,041,114.52	41,114.52	0.27
		Base	100.000000	12,000,000.00	100.342621	12,041,114.52	41,114.52	0.27
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR				4.900000	24 Jan 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.168726	10,016,872.60	16,872.60	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
		Base	100.000000	10,000,000.00	100.168726	10,016,872.60	16,872.60	0.22
95000U4H3	WELLS FARGO + COMPANY SR UNSECURED 05/29 VAR				4.577000	20 May 2029		
	15,000,000.000	Local	100.000000	15,000,000.00	99.618394	14,942,759.10	-57,240.90	0.33
		Base	100.000000	15,000,000.00	99.618394	14,942,759.10	-57,240.90	0.33
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	100.226406	5,011,320.30	11,320.30	0.11
		Base	100.000000	5,000,000.00	100.226406	5,011,320.30	11,320.30	0.11
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	100.233317	18,041,997.06	41,997.06	0.40
		Base	100.000000	18,000,000.00	100.233317	18,041,997.06	41,997.06	0.40
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05				5.050000	05 Jun 2030		
	15,000,000.000	Local	100.000000	15,000,000.00	99.265848	14,889,877.20	-110,122.80	0.33
		Base	100.000000	15,000,000.00	99.265848	14,889,877.20	-110,122.80	0.33
95001DL32	WELLS FARGO + COMPANY SR UNSECURED 07/29 4.6				4.600000	22 Jul 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	98.340918	9,834,091.80	-165,908.20	0.22
		Base	100.000000	10,000,000.00	98.340918	9,834,091.80	-165,908.20	0.22
95001DLD0	WELLS FARGO + COMPANY SR UNSECURED 08/30 4.55				4.550000	15 Aug 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	97.717792	9,771,779.20	-228,220.80	0.22
		Base	100.000000	10,000,000.00	97.717792	9,771,779.20	-228,220.80	0.22
95001DLT5	WELLS FARGO + COMPANY SR UNSECURED 09/30 4.25				4.250000	22 Sep 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	97.318366	9,731,836.60	-268,163.40	0.22
		Base	100.000000	10,000,000.00	97.318366	9,731,836.60	-268,163.40	0.22
95001DMD9	WELLS FARGO + COMPANY SR UNSECURED 10/30 4.2				4.200000	30 Oct 2030		
	15,000,000.000	Local	99.568876	14,935,331.40	95.854240	14,378,136.00	-557,195.40	0.32
		Base	99.568876	14,935,331.40	95.854240	14,378,136.00	-557,195.40	0.32
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	12,000,000.000	Local	99.557234	11,946,868.05	95.312187	11,437,462.44	-509,405.61	0.26
		Base	99.557234	11,946,868.05	95.312187	11,437,462.44	-509,405.61	0.26
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	13,000,000.000	Local	100.000000	13,000,000.00	99.605643	12,948,733.59	-51,266.41	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
		Base	100.000000	13,000,000.00	99.605643	12,948,733.59	-51,266.41	0.29
95004HBQ0	WELLS FARGO BANK NA SR UNSECURED 10/29 4.35				4.350000	22 Oct 2029		
	9,745,000.000	Local	100.000000	9,745,000.00	98.506655	9,599,473.53	-145,526.47	0.22
		Base	100.000000	9,745,000.00	98.506655	9,599,473.53	-145,526.47	0.22
95004HCK2	WELLS FARGO BANK NA SR UNSECURED 07/31 5.08				5.080000	30 Jul 2031		
	20,000,000.000	Local	100.000000	20,000,000.00	99.162507	19,832,501.40	-167,498.60	0.44
		Base	100.000000	20,000,000.00	99.162507	19,832,501.40	-167,498.60	0.44
US DOLLAR Total								
	2,476,086,669.080	Local		2,471,250,530.52		2,449,501,776.58	-21,748,753.94	54.86
Original Face:	409,869,662.000	Base		2,471,250,530.52		2,449,501,776.58	-21,748,753.94	54.86
FIXED INCOME Total								
	2,476,086,669.080	Base		2,471,250,530.52		2,449,501,776.58	-21,748,753.94	54.86
Original Face:	409,869,662.000							

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,495,857,861.100	Base		4,486,516,368.41		4,464,774,394.67	-21,741,973.74	100.00
	Original Face:	409,869,662.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-14,809.520	Local	1.000000	-14,809.52	1.000000	-14,809.52	0.00	0.01
				Base	1.000000	-14,809.52	1.000000	-14,809.52	0.00	0.01
US DOLLAR Total										
			-14,809.520	Local		-14,809.52		-14,809.52	0.00	0.01
				Base		-14,809.52		-14,809.52	0.00	0.01
CASH Total										
			-14,809.520	Base		-14,809.52		-14,809.52	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.567583	31 Dec 2030		
			1,263,178.330	Local	100.000000	1,263,178.33	100.000000	1,263,178.33	0.00	0.96
				Base	100.000000	1,263,178.33	100.000000	1,263,178.33	0.00	0.96
US DOLLAR Total										
			1,263,178.330	Local		1,263,178.33		1,263,178.33	0.00	0.96
				Base		1,263,178.33		1,263,178.33	0.00	0.96
CASH EQUIVALENT Total										
			1,263,178.330	Base		1,263,178.33		1,263,178.33	0.00	0.96
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
002824BY5	ABBOTT LABORATORIES SR UNSECURED 03/29 VAR						4.150000	09 Mar 2029		
			1,300,000.000	Local	100.000000	1,300,000.00	100.104663	1,301,360.62	1,360.62	0.99
				Base	100.000000	1,300,000.00	100.104663	1,301,360.62	1,360.62	0.99

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Base Currency: USD - US DOLLAR

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00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8					4.800000	15 Mar 2027		
		Local	955,000.000	99.969593	954,709.61	100.248864	957,376.65	2,667.04	0.73
		Base		99.969593	954,709.61	100.248864	957,376.65	2,667.04	0.73
00287YEC9	ABBVIE INC SR UNSECURED 03/28 VAR					4.130000	03 Mar 2028		
		Local	495,000.000	100.000000	495,000.00	100.116564	495,576.99	576.99	0.38
		Base		100.000000	495,000.00	100.116564	495,576.99	576.99	0.38
00440KAA1	ACCENTURE CAPITAL INC COMPANY GUAR 10/27 3.9					3.900000	04 Oct 2027		
		Local	700,000.000	99.583246	697,082.72	99.410228	695,871.60	-1,211.12	0.53
		Base		99.583246	697,082.72	99.410228	695,871.60	-1,211.12	0.53
00440KAE3	ACCENTURE CAPITAL INC COMPANY GUAR 07/29 VAR					4.350000	10 Jul 2029		
		Local	700,000.000	100.000000	700,000.00	100.064800	700,453.60	453.60	0.53
		Base		100.000000	700,000.00	100.064800	700,453.60	453.60	0.53
00440KAF0	ACCENTURE CAPITAL INC COMPANY GUAR 07/29 4.75					4.750000	10 Jul 2029		
		Local	700,000.000	100.080150	700,561.05	99.890505	699,233.54	-1,327.51	0.53
		Base		100.080150	700,561.05	99.890505	699,233.54	-1,327.51	0.53
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15					2.150000	01 Feb 2027		
		Local	1,087,000.000	99.127786	1,077,519.03	98.980787	1,075,921.15	-1,597.88	0.82
		Base		99.127786	1,077,519.03	98.980787	1,075,921.15	-1,597.88	0.82
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	465,000.000	99.988135	464,944.83	100.370355	466,722.15	1,777.32	0.35
		Base		99.988135	464,944.83	100.370355	466,722.15	1,777.32	0.35
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	1,300,000.000	99.973290	1,299,652.77	100.395879	1,305,146.43	5,493.66	0.99
		Base		99.973290	1,299,652.77	100.395879	1,305,146.43	5,493.66	0.99
007903BJ5	ADVANCED MICRO DEVICES SR UNSECURED 03/28 4.319					4.319000	24 Mar 2028		
		Local	1,315,000.000	100.362902	1,319,772.16	99.724402	1,311,375.89	-8,396.27	1.00
		Base		100.362902	1,319,772.16	99.724402	1,311,375.89	-8,396.27	1.00
02079KAV9	ALPHABET INC SR UNSECURED 11/28 3.875					3.875000	15 Nov 2028		
		Local	105,000.000	99.934048	104,930.75	98.593372	103,523.04	-1,407.71	0.08
		Base		99.934048	104,930.75	98.593372	103,523.04	-1,407.71	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
02079KBJ5	ALPHABET INC SR UNSECURED 02/29 3.7					3.700000	15 Feb 2029		
		Local	185,000.000	99.690746	184,427.88	97.884250	181,085.86	-3,342.02	0.14
		Base		99.690746	184,427.88	97.884250	181,085.86	-3,342.02	0.14
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	1,300,000.000	100.150375	1,301,954.87	98.361474	1,278,699.16	-23,255.71	0.97
		Base		100.150375	1,301,954.87	98.361474	1,278,699.16	-23,255.71	0.97
023135DC7	AMAZON.COM INC SR UNSECURED 03/29 4					4.000000	13 Mar 2029		
		Local	845,000.000	99.990335	844,918.33	98.250835	830,219.56	-14,698.77	0.63
		Base		99.990335	844,918.33	98.250835	830,219.56	-14,698.77	0.63
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.731000	25 Apr 2029		
		Local	680,000.000	100.000000	680,000.00	100.026990	680,183.53	183.53	0.52
		Base		100.000000	680,000.00	100.026990	680,183.53	183.53	0.52
025816EE5	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.900000	25 Apr 2029		
		Local	600,000.000	100.548910	603,293.46	101.134845	606,809.07	3,515.61	0.46
		Base		100.548910	603,293.46	101.134845	606,809.07	3,515.61	0.46
02582JKV1	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A					4.300000	15 Jul 2030		
		Local	455,000.000	99.990398	454,956.31	99.705380	453,659.48	-1,296.83	0.34
Original Face:		Base	455,000.000	99.990398	454,956.31	99.705380	453,659.48	-1,296.83	0.34
031162DD9	AMGEN INC SR UNSECURED 02/29 3					3.000000	22 Feb 2029		
		Local	1,300,000.000	97.432055	1,266,616.71	95.873274	1,246,352.56	-20,264.15	0.95
		Base		97.432055	1,266,616.71	95.873274	1,246,352.56	-20,264.15	0.95
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05					5.050000	05 Apr 2027		
		Local	1,200,000.000	100.291481	1,203,497.77	100.459672	1,205,516.06	2,018.29	0.92
		Base		100.291481	1,203,497.77	100.459672	1,205,516.06	2,018.29	0.92
032654BD6	ANALOG DEVICES INC SR UNSECURED 06/28 4.25					4.250000	15 Jun 2028		
		Local	1,305,000.000	100.097450	1,306,271.72	99.530443	1,298,872.28	-7,399.44	0.99
		Base		100.097450	1,306,271.72	99.530443	1,298,872.28	-7,399.44	0.99
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	1,200,000.000	99.880946	1,198,571.35	99.373110	1,192,477.32	-6,094.03	0.91
		Base		99.880946	1,198,571.35	99.373110	1,192,477.32	-6,094.03	0.91

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05522RDK1	BANK OF AMERICA CREDIT CARD TR BACCT 2025 A1 A					4.310000	15 May 2030		
		Local	550,000.000	99.999764	549,998.70	99.760040	548,680.22	-1,318.48	0.42
Original Face:		Base	550,000.000	99.999764	549,998.70	99.760040	548,680.22	-1,318.48	0.42
05522RDL9	BANK OF AMERICA CREDIT CARD TR BACCT 2026 A1 A					4.220000	15 Apr 2031		
		Local	630,000.000	99.990648	629,941.08	99.110740	624,397.66	-5,543.42	0.47
Original Face:		Base	630,000.000	99.990648	629,941.08	99.110740	624,397.66	-5,543.42	0.47
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	395,295.490	99.998151	395,288.18	99.956090	395,121.92	-166.26	0.30
Original Face:		Base	750,000.000	99.998151	395,288.18	99.956090	395,121.92	-166.26	0.30
06051GMZ9	BANK OF AMERICA CORP SR UNSECURED 04/30 VAR					4.530000	23 Apr 2030		
		Local	1,300,000.000	100.000000	1,300,000.00	100.134584	1,301,749.59	1,749.59	0.99
		Base		100.000000	1,300,000.00	100.134584	1,301,749.59	1,749.59	0.99
06055JQH5	BANK OF AMERICA CORP SR UNSECURED 03/27 3.85					3.850000	23 Mar 2027		
		Local	600,000.000	100.000000	600,000.00	99.742774	598,456.64	-1,543.36	0.45
		Base		100.000000	600,000.00	99.742774	598,456.64	-1,543.36	0.45
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.490000	21 Jul 2028		
		Local	1,200,000.000	100.146191	1,201,754.29	100.303999	1,203,647.99	1,893.70	0.91
		Base		100.146191	1,201,754.29	100.303999	1,203,647.99	1,893.70	0.91
06406RCH8	BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR					4.441000	09 Jun 2028		
		Local	865,000.000	100.014584	865,126.15	99.976789	864,799.22	-326.93	0.66
		Base		100.014584	865,126.15	99.976789	864,799.22	-326.93	0.66
096919AD7	BMW VEHICLE OWNER TRUST BMWOT 2024 A A3					5.180000	26 Feb 2029		
		Local	1,345,724.310	100.593129	1,353,706.19	100.491740	1,352,341.77	-1,364.42	1.03
Original Face:		Base	2,365,000.000	100.593129	1,353,706.19	100.491740	1,352,341.77	-1,364.42	1.03
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45					3.450000	15 Nov 2027		
		Local	800,000.000	98.552938	788,423.50	98.836538	790,692.30	2,268.80	0.60
		Base		98.552938	788,423.50	98.836538	790,692.30	2,268.80	0.60
11135FBA8	BROADCOM INC COMPANY GUAR 04/29 4.75					4.750000	15 Apr 2029		
		Local	600,000.000	101.469005	608,814.03	99.695608	598,173.65	-10,640.38	0.45
		Base		101.469005	608,814.03	99.695608	598,173.65	-10,640.38	0.45

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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
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3					3.890000	15 Nov 2027		
		Local	3,323.600	99.383500	3,303.11	99.984320	3,323.08	19.97	0.00
Original Face:		Base	1,000,000.000	99.383500	3,303.11	99.984320	3,323.08	19.97	0.00
12674BAB1	CNH EQUIPMENT TRUST CNH 2025 A A2A					4.300000	15 Aug 2028		
		Local	252,786.030	99.998619	252,782.54	100.040220	252,887.70	105.16	0.19
Original Face:		Base	815,000.000	99.998619	252,782.54	100.040220	252,887.70	105.16	0.19
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	310,767.440	99.998684	310,763.35	100.043960	310,904.05	140.70	0.24
Original Face:		Base	615,000.000	99.998684	310,763.35	100.043960	310,904.05	140.70	0.24
12676QAB6	CNH EQUIPMENT TRUST CNH 2026 B A2A					4.180000	15 Nov 2029		
		Local	315,000.000	99.998667	314,995.80	99.798040	314,363.83	-631.97	0.24
Original Face:		Base	315,000.000	99.998667	314,995.80	99.798040	314,363.83	-631.97	0.24
14041NGF2	CAPITAL ONE MULTI ASSET EXECUT COMET 2025 A1 A					3.820000	15 Sep 2030		
		Local	585,000.000	99.986415	584,920.53	98.664020	577,184.52	-7,736.01	0.44
Original Face:		Base	585,000.000	99.986415	584,920.53	98.664020	577,184.52	-7,736.01	0.44
14041NGJ4	CAPITAL ONE MULTI ASSET EXECUT COMET 2026 A1 A					4.480000	15 Jul 2031		
		Local	965,000.000	99.977069	964,778.72	99.804460	963,113.04	-1,665.68	0.73
Original Face:		Base	965,000.000	99.977069	964,778.72	99.804460	963,113.04	-1,665.68	0.73
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
		Local	196,907.850	99.975410	196,859.43	100.118870	197,141.91	282.48	0.15
Original Face:		Base	1,600,000.000	99.975410	196,859.43	100.118870	197,141.91	282.48	0.15
14043YAB1	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2025 1 A2A					3.880000	16 Jan 2029		
		Local	993,189.520	99.997723	993,166.91	99.877450	991,972.37	-1,194.54	0.75
Original Face:		Base	1,370,000.000	99.997723	993,166.91	99.877450	991,972.37	-1,194.54	0.75
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.983454	1,199,801.45	100.155956	1,201,871.47	2,070.02	0.91
		Base		99.983454	1,199,801.45	100.155956	1,201,871.47	2,070.02	0.91
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.210000	15 Nov 2027		
		Local	600,000.000	100.091318	600,547.91	100.328836	601,973.02	1,425.11	0.46
		Base		100.091318	600,547.91	100.328836	601,973.02	1,425.11	0.46

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14913UAZ3	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 VAR					4.170000	03 Mar 2028		
		Local	600,000.000	99.968953	599,813.72	100.189028	601,134.17	1,320.45	0.46
		Base		99.968953	599,813.72	100.189028	601,134.17	1,320.45	0.46
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	15 Jan 2029		
		Local	650,000.000	99.997411	649,983.17	100.192960	651,254.24	1,271.07	0.49
Original Face:		Base	650,000.000	99.997411	649,983.17	100.192960	651,254.24	1,271.07	0.49
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	1,200,000.000	99.486420	1,193,837.04	99.547831	1,194,573.97	736.93	0.91
		Base		99.486420	1,193,837.04	99.547831	1,194,573.97	736.93	0.91
17252MAR1	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/28 4.2					4.200000	01 May 2028		
		Local	485,000.000	99.923369	484,628.34	99.303584	481,622.38	-3,005.96	0.37
		Base		99.923369	484,628.34	99.303584	481,622.38	-3,005.96	0.37
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.973920	874,771.80	100.276324	877,417.84	2,646.04	0.67
		Base		99.973920	874,771.80	100.276324	877,417.84	2,646.04	0.67
17275RBW1	CISCO SYSTEMS INC SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	370,000.000	99.941905	369,785.05	100.165947	370,614.00	828.95	0.28
		Base		99.941905	369,785.05	100.165947	370,614.00	828.95	0.28
17305EHA6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2025 A1 A					4.300000	21 Jun 2030		
		Local	1,300,000.000	99.982607	1,299,773.89	99.570450	1,294,415.85	-5,358.04	0.98
Original Face:		Base	1,300,000.000	99.982607	1,299,773.89	99.570450	1,294,415.85	-5,358.04	0.98
17327CAX1	CITIGROUP INC SR UNSECURED 03/29 VAR					4.520000	04 Mar 2029		
		Local	1,300,000.000	100.000000	1,300,000.00	100.203406	1,302,644.28	2,644.28	0.99
		Base		100.000000	1,300,000.00	100.203406	1,302,644.28	2,644.28	0.99
18978FAC0	CNH EQUIPMENT TRUST CNH 2024 A A3					4.770000	15 Jun 2029		
		Local	498,523.390	100.843627	502,729.07	100.327860	500,157.85	-2,571.22	0.38
Original Face:		Base	900,000.000	100.843627	502,729.07	100.327860	500,157.85	-2,571.22	0.38
189920AB7	CNH EQUIPMENT TRUST CNH 2026 A A2A					3.820000	15 Jun 2029		
		Local	420,643.580	99.993641	420,616.83	99.720230	419,466.75	-1,150.08	0.32
Original Face:		Base	445,000.000	99.993641	420,616.83	99.720230	419,466.75	-1,150.08	0.32

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20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3					3.300000	01 Feb 2027		
		Local	1,200,000.000	99.357103	1,192,285.24	99.469043	1,193,628.52	1,343.28	0.91
		Base		99.357103	1,192,285.24	99.469043	1,193,628.52	1,343.28	0.91
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15					4.150000	15 Oct 2028		
		Local	1,300,000.000	100.428650	1,305,572.45	98.692751	1,283,005.76	-22,566.69	0.97
		Base		100.428650	1,305,572.45	98.692751	1,283,005.76	-22,566.69	0.97
233874AC0	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A3					5.490000	15 Dec 2027		
		Local	821,364.790	100.344977	824,198.31	100.372990	824,428.40	230.09	0.63
Original Face:		Base	2,555,000.000	100.344977	824,198.31	100.372990	824,428.40	230.09	0.63
24422EXZ7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/28 4.65					4.650000	07 Jan 2028		
		Local	1,000,000.000	99.985143	999,851.43	100.254728	1,002,547.28	2,695.85	0.76
		Base		99.985143	999,851.43	100.254728	1,002,547.28	2,695.85	0.76
24422EYM5	JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.125					4.125000	18 Jan 2029		
		Local	335,000.000	99.953687	334,844.85	99.061243	331,855.16	-2,989.69	0.25
		Base		99.953687	334,844.85	99.061243	331,855.16	-2,989.69	0.25
254687GB6	WALT DISNEY COMPANY/THE COMPANY GUAR 03/29 VAR					4.120000	14 Mar 2029		
		Local	1,300,000.000	100.080988	1,301,052.85	99.975168	1,299,677.18	-1,375.67	0.99
		Base		100.080988	1,301,052.85	99.975168	1,299,677.18	-1,375.67	0.99
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95					2.950000	15 Jun 2027		
		Local	1,200,000.000	98.899073	1,186,788.87	98.898474	1,186,781.69	-7.18	0.90
		Base		98.899073	1,186,788.87	98.898474	1,186,781.69	-7.18	0.90
278058DV1	EATON CORP COMPANY GUAR 03/28 3.85					3.850000	06 Mar 2028		
		Local	1,300,000.000	99.940454	1,299,225.90	98.866974	1,285,270.66	-13,955.24	0.98
		Base		99.940454	1,299,225.90	98.866974	1,285,270.66	-13,955.24	0.98
278865BQ2	ECOLAB INC SR UNSECURED 06/28 4.3					4.300000	15 Jun 2028		
		Local	1,195,000.000	100.583026	1,201,967.16	99.632254	1,190,605.44	-11,361.72	0.90
		Base		100.583026	1,201,967.16	99.632254	1,190,605.44	-11,361.72	0.90
278865BU3	ECOLAB INC SR UNSECURED 06/29 4.6					4.600000	15 Jun 2029		
		Local	920,000.000	99.960279	919,634.57	99.688127	917,130.77	-2,503.80	0.70
		Base		99.960279	919,634.57	99.688127	917,130.77	-2,503.80	0.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	143,948.630	100.506924	144,678.34	98.519206	141,817.05	-2,861.29	0.11
	Original Face:	Base	3,600,000.000	100.506924	144,678.34	98.519206	141,817.05	-2,861.29	0.11
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625					4.625000	11 Sep 2026		
		Local	900,000.000	99.974012	899,766.11	100.062584	900,563.26	797.15	0.68
		Base		99.974012	899,766.11	100.062584	900,563.26	797.15	0.68
3130B9RX0	FEDERAL HOME LOAN BANK BONDS 03/28 3.875					3.875000	10 Mar 2028		
		Local	1,300,000.000	100.000000	1,300,000.00	99.262737	1,290,415.58	-9,584.42	0.98
		Base		100.000000	1,300,000.00	99.262737	1,290,415.58	-9,584.42	0.98
3133ET2J5	FEDERAL FARM CREDIT BANK BONDS 11/28 3.97					3.970000	28 Nov 2028		
		Local	900,000.000	99.983954	899,855.59	98.996006	890,964.05	-8,891.54	0.68
		Base		99.983954	899,855.59	98.996006	890,964.05	-8,891.54	0.68
3133ET4K0	FEDERAL FARM CREDIT BANK BONDS 12/28 3.8					3.800000	18 Dec 2028		
		Local	1,200,000.000	100.000000	1,200,000.00	98.798072	1,185,576.86	-14,423.14	0.90
		Base		100.000000	1,200,000.00	98.798072	1,185,576.86	-14,423.14	0.90
3133ETB22	FEDERAL FARM CREDIT BANK BONDS 09/27 3.73					3.730000	30 Sep 2027		
		Local	1,000,000.000	99.984923	999,849.23	99.378551	993,785.51	-6,063.72	0.75
		Base		99.984923	999,849.23	99.378551	993,785.51	-6,063.72	0.75
3133ETL54	FEDERAL FARM CREDIT BANK BONDS 01/27 3.77					3.770000	27 Jan 2027		
		Local	1,200,000.000	100.000000	1,200,000.00	99.856176	1,198,274.11	-1,725.89	0.91
		Base		100.000000	1,200,000.00	99.856176	1,198,274.11	-1,725.89	0.91
3137BTUM1	FHLMC MULTIFAMILY STRUCTURED P FHMS K061 A2					3.347000	25 Nov 2026		
		Local	1,209,064.520	99.663111	1,204,991.31	99.591700	1,204,127.91	-863.40	0.91
	Original Face:	Base	1,300,000.000	99.663111	1,204,991.31	99.591700	1,204,127.91	-863.40	0.91
3137FBBX3	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A2					3.244000	25 Aug 2027		
		Local	639,000.000	98.822484	631,475.67	98.792120	631,281.65	-194.02	0.48
	Original Face:	Base	639,000.000	98.822484	631,475.67	98.792120	631,281.65	-194.02	0.48
3137FCJK1	FHLMC MULTIFAMILY STRUCTURED P FHMS K070 A2					3.303000	25 Nov 2027		
		Local	1,311,000.000	98.508870	1,291,451.29	98.622990	1,292,947.40	1,496.11	0.98
	Original Face:	Base	1,311,000.000	98.508870	1,291,451.29	98.622990	1,292,947.40	1,496.11	0.98

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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
3137FQ3Y7	FHLMC MULTIFAMILY STRUCTURED P FHMS K101 A1					2.190000	25 Jul 2029		
		Local	530,320.570	96.396191	511,208.83	96.443490	511,459.67	250.84	0.39
Original Face:		Base	960,000.000	96.396191	511,208.83	96.443490	511,459.67	250.84	0.39
31677QBU2	FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR					4.967000	28 Jan 2028		
		Local	260,000.000	100.000000	260,000.00	100.171152	260,445.00	445.00	0.20
		Base		100.000000	260,000.00	100.171152	260,445.00	445.00	0.20
31677QBV0	FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR					4.460000	28 Jan 2028		
		Local	607,000.000	99.985242	606,910.42	100.089867	607,545.49	635.07	0.46
		Base		99.985242	606,910.42	100.089867	607,545.49	635.07	0.46
34532BAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2025 B A2A					3.880000	15 Jun 2028		
		Local	351,089.420	99.997707	351,081.37	99.899970	350,738.23	-343.14	0.27
Original Face:		Base	515,000.000	99.997707	351,081.37	99.899970	350,738.23	-343.14	0.27
34532WAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2026 A A2A					4.020000	15 Jan 2029		
		Local	1,010,000.000	99.997277	1,009,972.50	99.800140	1,007,981.41	-1,991.09	0.77
Original Face:		Base	1,010,000.000	99.997277	1,009,972.50	99.800140	1,007,981.41	-1,991.09	0.77
34535KAB4	FORD CREDIT AUTO OWNER TRUST FORDO 2025 A A2A					4.470000	15 Dec 2027		
		Local	316,100.930	99.998814	316,097.18	100.072180	316,329.09	231.91	0.24
Original Face:		Base	1,200,000.000	99.998814	316,097.18	100.072180	316,329.09	231.91	0.24
34535LAB2	FORD CREDIT AUTO OWNER TRUST FORDO 2025 C A2A					3.990000	15 Sep 2028		
		Local	419,062.150	99.999652	419,060.69	99.893980	418,617.86	-442.83	0.32
Original Face:		Base	460,000.000	99.999652	419,060.69	99.893980	418,617.86	-442.83	0.32
36273EAB9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 4 A2A					3.880000	18 Dec 2028		
		Local	702,871.780	99.998038	702,857.99	99.863670	701,913.55	-944.44	0.53
Original Face:		Base	1,015,000.000	99.998038	702,857.99	99.863670	701,913.55	-944.44	0.53
362970AB1	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 1 A2A					3.770000	16 Mar 2029		
		Local	184,556.950	99.999724	184,556.44	99.732070	184,062.47	-493.97	0.14
Original Face:		Base	200,000.000	99.999724	184,556.44	99.732070	184,062.47	-493.97	0.14
379957AB9	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A2A					4.320000	16 Jun 2028		
		Local	110,929.300	99.996124	110,925.00	100.056990	110,992.52	67.52	0.08
Original Face:		Base	255,000.000	99.996124	110,925.00	100.056990	110,992.52	67.52	0.08

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379957AD5	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2025 3 A3					4.180000	16 Aug 2030		
		Local	1,300,000.000	99.930618	1,299,098.04	99.726350	1,296,442.55	-2,655.49	0.98
Original Face:		Base	1,300,000.000	99.930618	1,299,098.04	99.726350	1,296,442.55	-2,655.49	0.98
380143AB3	GM FINANCIAL CONSUMER AUTOMOBI GMCAR 2026 2 A2A					4.050000	16 May 2029		
		Local	375,000.000	99.993155	374,974.33	99.754170	374,078.14	-896.19	0.28
Original Face:		Base	375,000.000	99.993155	374,974.33	99.754170	374,078.14	-896.19	0.28
38145GAP5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VAR					4.148000	21 Jan 2029		
		Local	1,280,000.000	99.649284	1,275,510.83	99.026849	1,267,543.67	-7,967.16	0.96
		Base		99.649284	1,275,510.83	99.026849	1,267,543.67	-7,967.16	0.96
38151LAK6	GOLDMAN SACHS BANK USA SR UNSECURED 06/29 VAR					4.370000	03 Jun 2029		
		Local	505,000.000	100.000000	505,000.00	100.109033	505,550.62	550.62	0.38
		Base		100.000000	505,000.00	100.109033	505,550.62	550.62	0.38
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	410,000.000	99.962890	409,847.85	100.223772	410,917.47	1,069.62	0.31
		Base		99.962890	409,847.85	100.223772	410,917.47	1,069.62	0.31
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
		Local	1,500,000.000	99.986537	1,499,798.05	100.050427	1,500,756.41	958.36	1.14
		Base		99.986537	1,499,798.05	100.050427	1,500,756.41	958.36	1.14
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	1,000,000.000	99.895744	998,957.44	100.520281	1,005,202.81	6,245.37	0.76
		Base		99.895744	998,957.44	100.520281	1,005,202.81	6,245.37	0.76
437921AB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A2A					4.300000	18 Jan 2028		
		Local	130,682.470	99.997406	130,679.08	100.047350	130,744.35	65.27	0.10
Original Face:		Base	345,000.000	99.997406	130,679.08	100.047350	130,744.35	65.27	0.10
43813QAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 3 A2A					4.190000	21 Mar 2028		
		Local	723,527.660	99.996816	723,504.62	100.016150	723,644.51	139.89	0.55
Original Face:		Base	1,195,000.000	99.996816	723,504.62	100.016150	723,644.51	139.89	0.55
43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3					4.570000	21 Mar 2029		
		Local	507,300.950	99.993757	507,269.28	100.194630	508,288.31	1,019.03	0.39
Original Face:		Base	705,000.000	99.993757	507,269.28	100.194630	508,288.31	1,019.03	0.39

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43814YAB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2026 2 A2A					4.110000	15 Dec 2028		
		Local	495,000.000	99.992772	494,964.22	99.863040	494,322.05	-642.17	0.38
Original Face:		Base	495,000.000	99.992772	494,964.22	99.863040	494,322.05	-642.17	0.38
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
		Local	445,000.000	99.977811	444,901.26	100.248472	446,105.70	1,204.44	0.34
		Base		99.977811	444,901.26	100.248472	446,105.70	1,204.44	0.34
44644MAK7	HUNTINGTON NATIONAL BANK SR UNSECURED 04/28 VAR					4.871000	12 Apr 2028		
		Local	1,200,000.000	100.000000	1,200,000.00	100.121429	1,201,457.15	1,457.15	0.91
		Base		100.000000	1,200,000.00	100.121429	1,201,457.15	1,457.15	0.91
44935CAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A2A					4.330000	15 Dec 2027		
		Local	282,378.790	99.999805	282,378.24	100.026470	282,453.54	75.30	0.21
Original Face:		Base	1,380,000.000	99.999805	282,378.24	100.026470	282,453.54	75.30	0.21
44935JAB2	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A2A					3.970000	17 Jul 2028		
		Local	688,750.770	99.995846	688,722.16	99.934210	688,297.64	-424.52	0.52
Original Face:		Base	995,000.000	99.995846	688,722.16	99.934210	688,297.64	-424.52	0.52
44935XAD7	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 B A3					4.360000	17 Dec 2029		
		Local	1,600,000.000	100.165219	1,602,643.50	99.959910	1,599,358.56	-3,284.94	1.21
Original Face:		Base	1,600,000.000	100.165219	1,602,643.50	99.959910	1,599,358.56	-3,284.94	1.21
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
		Local	1,000,000.000	99.764759	997,647.59	97.975600	979,756.00	-17,891.59	0.74
		Base		99.764759	997,647.59	97.975600	979,756.00	-17,891.59	0.74
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	99.526298	1,194,315.57	99.508000	1,194,096.00	-219.57	0.91
		Base		99.526298	1,194,315.57	99.508000	1,194,096.00	-219.57	0.91
459200LQ2	IBM CORP SR UNSECURED 02/29 4					4.000000	03 Feb 2029		
		Local	467,000.000	99.952777	466,779.47	98.184565	458,521.92	-8,257.55	0.35
		Base		99.952777	466,779.47	98.184565	458,521.92	-8,257.55	0.35
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.996083	1,454,943.01	100.015631	1,455,227.43	284.42	1.11
		Base		99.996083	1,454,943.01	100.015631	1,455,227.43	284.42	1.11

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46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR				4.979000	22 Jul 2028		
	600,000.000	Local	100.416843	602,501.06	100.301212	601,807.27	-693.79	0.46
		Base	100.416843	602,501.06	100.301212	601,807.27	-693.79	0.46
46647PET9	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR				4.450000	24 Jan 2029		
	600,000.000	Local	99.975860	599,855.16	100.344962	602,069.77	2,214.61	0.46
		Base	99.975860	599,855.16	100.344962	602,069.77	2,214.61	0.46
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3				5.480000	15 May 2028		
	153,411.010	Local	100.630124	154,377.69	100.501470	154,180.32	-197.37	0.12
Original Face:	500,000.000	Base	100.630124	154,377.69	100.501470	154,180.32	-197.37	0.12
47787DAB7	JOHN DEERE OWNER TRUST JDOT 2026 A A2A				3.850000	15 Dec 2028		
	345,000.000	Local	99.997406	344,991.05	99.631210	343,727.67	-1,263.38	0.26
Original Face:	345,000.000	Base	99.997406	344,991.05	99.631210	343,727.67	-1,263.38	0.26
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	100.271250	1,203,255.00	3,255.00	0.91
		Base	100.000000	1,200,000.00	100.271250	1,203,255.00	3,255.00	0.91
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	1,200,000.000	Local	100.928958	1,211,147.49	101.357274	1,216,287.29	5,139.80	0.92
		Base	100.928958	1,211,147.49	101.357274	1,216,287.29	5,139.80	0.92
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15				4.150000	14 Aug 2027		
	745,000.000	Local	99.982111	744,866.73	99.843134	743,831.35	-1,035.38	0.56
		Base	99.982111	744,866.73	99.843134	743,831.35	-1,035.38	0.56
532457CU0	ELI LILLY + CO SR UNSECURED 02/28 4.55				4.550000	12 Feb 2028		
	765,000.000	Local	99.966275	764,742.00	100.199958	766,529.68	1,787.68	0.58
		Base	99.966275	764,742.00	100.199958	766,529.68	1,787.68	0.58
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	1,300,000.000	Local	99.921183	1,298,975.38	98.538568	1,281,001.38	-17,974.00	0.97
		Base	99.921183	1,298,975.38	98.538568	1,281,001.38	-17,974.00	0.97
564760CC8	MANUF + TRADERS TRUST CO SR UNSECURED 07/28 VAR				4.762000	06 Jul 2028		
	1,065,000.000	Local	100.012859	1,065,136.95	100.013152	1,065,140.07	3.12	0.81
		Base	100.012859	1,065,136.95	100.013152	1,065,140.07	3.12	0.81

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57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,200,000.000	99.975279	1,199,703.35	99.617782	1,195,413.38	-4,289.97	0.91
		Base		99.975279	1,199,703.35	99.617782	1,195,413.38	-4,289.97	0.91
581557BJ3	MCKESSON CORP SR UNSECURED 02/28 3.95					3.950000	16 Feb 2028		
		Local	1,300,000.000	99.657898	1,295,552.67	99.113686	1,288,477.92	-7,074.75	0.98
		Base		99.657898	1,295,552.67	99.113686	1,288,477.92	-7,074.75	0.98
58769MAB6	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A2A					4.130000	16 Jan 2029		
		Local	235,000.000	99.998021	234,995.35	99.833520	234,608.77	-386.58	0.18
Original Face:		Base	235,000.000	99.998021	234,995.35	99.833520	234,608.77	-386.58	0.18
58769MAD2	MERCEDES BENZ AUTO RECEIVABLES MBART 2026 1 A3					4.360000	15 Oct 2030		
		Local	485,000.000	99.979464	484,900.40	99.575190	482,939.67	-1,960.73	0.37
Original Face:		Base	485,000.000	99.979464	484,900.40	99.575190	482,939.67	-1,960.73	0.37
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
		Local	53,715.710	99.995569	53,713.33	100.025570	53,729.45	16.12	0.04
Original Face:		Base	1,500,000.000	99.995569	53,713.33	100.025570	53,729.45	16.12	0.04
58773DAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2025 1 A2A					4.500000	15 Feb 2028		
		Local	14,873.580	99.999664	14,873.53	100.011700	14,875.32	1.79	0.01
Original Face:		Base	955,000.000	99.999664	14,873.53	100.011700	14,875.32	1.79	0.01
587918AD5	MERCEDES BENZ AUTO RECEIVABLES MBART 2024 1 A3					4.800000	16 Apr 2029		
		Local	786,228.690	100.395587	789,338.91	100.273150	788,376.27	-962.64	0.60
Original Face:		Base	1,618,000.000	100.395587	789,338.91	100.273150	788,376.27	-962.64	0.60
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	1,300,000.000	99.946257	1,299,301.34	99.461721	1,293,002.37	-6,298.97	0.98
		Base		99.946257	1,299,301.34	99.461721	1,293,002.37	-6,298.97	0.98
58933YBU8	MERCK + CO INC COMPANY GUAR 09/27 VAR					4.110000	15 Sep 2027		
		Local	595,000.000	100.000000	595,000.00	100.032549	595,193.67	193.67	0.45
		Base		100.000000	595,000.00	100.032549	595,193.67	193.67	0.45
58933YBW4	MERCK + CO INC SR UNSECURED 03/29 3.85					3.850000	15 Mar 2029		
		Local	600,000.000	99.912017	599,472.10	98.277675	589,666.05	-9,806.05	0.45
		Base		99.912017	599,472.10	98.277675	589,666.05	-9,806.05	0.45

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
61747YFY6	MORGAN STANLEY SR UNSECURED 04/29 VAR					4.994000	12 Apr 2029		
		Local	1,200,000.000	100.046133	1,200,553.59	100.287659	1,203,451.91	2,898.32	0.91
		Base		100.046133	1,200,553.59	100.287659	1,203,451.91	2,898.32	0.91
61776NVE0	MORGAN STANLEY PVT BANK SR UNSECURED 07/28 VAR					4.466000	06 Jul 2028		
		Local	445,000.000	100.000000	445,000.00	99.828123	444,235.15	-764.85	0.34
		Base		100.000000	445,000.00	99.828123	444,235.15	-764.85	0.34
61776NZT3	MORGAN STANLEY PVT BANK SR UNSECURED 11/28 VAR					4.430000	17 Nov 2028		
		Local	700,000.000	100.053161	700,372.13	100.316000	702,212.00	1,839.87	0.53
		Base		100.053161	700,372.13	100.316000	702,212.00	1,839.87	0.53
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75					2.750000	27 Mar 2027		
		Local	1,000,000.000	99.344632	993,446.32	99.034951	990,349.51	-3,096.81	0.75
		Base		99.344632	993,446.32	99.034951	990,349.51	-3,096.81	0.75
65479WAD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A3					4.340000	15 Mar 2029		
		Local	1,377,085.630	100.348956	1,381,891.05	100.044580	1,377,699.53	-4,191.52	1.05
Original Face:		Base	1,640,000.000	100.348956	1,381,891.05	100.044580	1,377,699.53	-4,191.52	1.05
65479YAB6	NISSAN AUTO RECEIVABLES OWNER NAROT 2026 A A2A					4.190000	15 Mar 2029		
		Local	690,000.000	99.999020	689,993.24	99.911860	689,391.83	-601.41	0.52
Original Face:		Base	690,000.000	99.999020	689,993.24	99.911860	689,391.83	-601.41	0.52
66989HBE7	NOVARTIS CAPITAL CORP COMPANY GUAR 03/29 VAR					4.300000	16 Mar 2029		
		Local	1,300,000.000	100.040502	1,300,526.53	100.426669	1,305,546.70	5,020.17	0.99
		Base		100.040502	1,300,526.53	100.426669	1,305,546.70	5,020.17	0.99
67066GAQ7	NVIDIA CORP SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	1,300,000.000	99.954788	1,299,412.25	98.975873	1,286,686.35	-12,725.90	0.98
		Base		99.954788	1,299,412.25	98.975873	1,286,686.35	-12,725.90	0.98
693475CG8	PNC FINANCIAL SERVICES SR UNSECURED 01/29 VAR					4.075000	26 Jan 2029		
		Local	280,000.000	100.000000	280,000.00	99.025417	277,271.17	-2,728.83	0.21
		Base		100.000000	280,000.00	99.025417	277,271.17	-2,728.83	0.21
69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1					3.100000	25 Oct 2027		
		Local	1,200,000.000	98.385150	1,180,621.80	98.373766	1,180,485.19	-136.61	0.90
		Base		98.385150	1,180,621.80	98.373766	1,180,485.19	-136.61	0.90

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69353RFJ2	PNC BANK NA SR UNSECURED 01/28 3.25					3.250000	22 Jan 2028		
		Local	600,000.000	98.389913	590,339.48	98.265010	589,590.06	-749.42	0.45
		Base		98.389913	590,339.48	98.265010	589,590.06	-749.42	0.45
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.978836	499,894.18	100.533624	502,668.12	2,773.94	0.38
		Base		99.978836	499,894.18	100.533624	502,668.12	2,773.94	0.38
69371RT63	PACCAR FINANCIAL CORP SR UNSECURED 03/28 4.55					4.550000	03 Mar 2028		
		Local	1,300,000.000	99.966664	1,299,566.63	100.154151	1,302,003.96	2,437.33	0.99
		Base		99.966664	1,299,566.63	100.154151	1,302,003.96	2,437.33	0.99
69371RU20	PACCAR FINANCIAL CORP SR UNSECURED 11/28 4					4.000000	07 Nov 2028		
		Local	700,000.000	100.263366	701,843.56	98.806771	691,647.40	-10,196.16	0.53
		Base		100.263366	701,843.56	98.806771	691,647.40	-10,196.16	0.53
713448DN5	PEPSICO INC SR UNSECURED 10/26 2.375					2.375000	06 Oct 2026		
		Local	500,000.000	99.749590	498,747.95	99.724787	498,623.94	-124.01	0.38
		Base		99.749590	498,747.95	99.724787	498,623.94	-124.01	0.38
716973AC6	PFIZER INVESTMENT ENTER COMPANY GUAR 05/28 4.45					4.450000	19 May 2028		
		Local	1,300,000.000	100.590784	1,307,680.19	99.690308	1,295,974.00	-11,706.19	0.98
		Base		100.590784	1,307,680.19	99.690308	1,295,974.00	-11,706.19	0.98
717081FJ7	PFIZER INC SR UNSECURED 11/27 3.875					3.875000	15 Nov 2027		
		Local	305,000.000	99.992774	304,977.96	99.391404	303,143.78	-1,834.18	0.23
		Base		99.992774	304,977.96	99.391404	303,143.78	-1,834.18	0.23
73328FAB4	PORSCHE INNOVATIVE LEASE OWNER PILOT 2026 1A A2A					4.100000	20 Oct 2028		
		Local	300,000.000	99.997340	299,992.02	99.842690	299,528.07	-463.95	0.23
Original Face:		Base	300,000.000	99.997340	299,992.02	99.842690	299,528.07	-463.95	0.23
73328FAD0	PORSCHE INNOVATIVE LEASE OWNER PILOT 2026 1A A3					4.410000	20 Aug 2029		
		Local	370,000.000	99.997481	369,990.68	99.846150	369,430.76	-559.92	0.28
Original Face:		Base	370,000.000	99.997481	369,990.68	99.846150	369,430.76	-559.92	0.28
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					4.350000	16 Apr 2027		
		Local	1,200,000.000	100.085028	1,201,020.34	100.225595	1,202,707.14	1,686.80	0.91
		Base		100.085028	1,201,020.34	100.225595	1,202,707.14	1,686.80	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
79466LAQ7	SALESFORCE INC SR UNSECURED 03/28 4.5					4.500000	15 Mar 2028		
		Local	605,000.000	99.934775	604,605.39	99.737525	603,412.03	-1,193.36	0.46
		Base		99.934775	604,605.39	99.737525	603,412.03	-1,193.36	0.46
79466LAR5	SALESFORCE INC SR UNSECURED 03/29 4.65					4.650000	15 Mar 2029		
		Local	700,000.000	99.980647	699,864.53	99.522692	696,658.84	-3,205.69	0.53
		Base		99.980647	699,864.53	99.522692	696,658.84	-3,205.69	0.53
801060AE4	SANOFI SA SR UNSECURED 11/27 3.75					3.750000	03 Nov 2027		
		Local	385,000.000	99.998727	384,995.10	99.297018	382,293.52	-2,701.58	0.29
		Base		99.998727	384,995.10	99.297018	382,293.52	-2,701.58	0.29
81762PAF9	SERVICENOW INC SR UNSECURED 05/28 4.25					4.250000	15 May 2028		
		Local	520,000.000	99.773502	518,822.21	99.437481	517,074.90	-1,747.31	0.39
		Base		99.773502	518,822.21	99.437481	517,074.90	-1,747.31	0.39
85744NAE1	STATE STREET BANK + TR SR UNSECURED 07/29 4.701					4.701000	23 Jul 2029		
		Local	250,000.000	100.000000	250,000.00	100.353581	250,883.95	883.95	0.19
		Base		100.000000	250,000.00	100.353581	250,883.95	883.95	0.19
857477CE1	STATE STREET CORP SR UNSECURED 08/26 VAR					4.495000	03 Aug 2026		
		Local	600,000.000	100.000000	600,000.00	100.000000	600,000.00	0.00	0.46
		Base		100.000000	600,000.00	100.000000	600,000.00	0.00	0.46
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993					4.993000	18 Mar 2027		
		Local	1,100,000.000	99.930626	1,099,236.89	100.383504	1,104,218.54	4,981.65	0.84
		Base		99.930626	1,099,236.89	100.383504	1,104,218.54	4,981.65	0.84
857477CN1	STATE STREET CORP SR UNSECURED 02/29 VAR					4.530000	20 Feb 2029		
		Local	500,000.000	100.746992	503,734.96	99.875406	499,377.03	-4,357.93	0.38
		Base		100.746992	503,734.96	99.875406	499,377.03	-4,357.93	0.38
87612EBU9	TARGET CORP SR UNSECURED 06/28 4.35					4.350000	15 Jun 2028		
		Local	350,000.000	100.035197	350,123.19	99.761117	349,163.91	-959.28	0.27
		Base		100.035197	350,123.19	99.761117	349,163.91	-959.28	0.27
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6					4.600000	08 Feb 2027		
		Local	1,200,000.000	99.988290	1,199,859.48	100.161771	1,201,941.25	2,081.77	0.91
		Base		99.988290	1,199,859.48	100.161771	1,201,941.25	2,081.77	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
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
		Local	880,000.000	100.000000	880,000.00	100.012808	880,112.71	112.71	0.67
		Base		100.000000	880,000.00	100.012808	880,112.71	112.71	0.67
89231GAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 D A2A					3.890000	15 Aug 2028		
		Local	423,712.080	99.997364	423,700.91	99.902330	423,298.24	-402.67	0.32
Original Face:		Base	610,000.000	99.997364	423,700.91	99.902330	423,298.24	-402.67	0.32
89231HAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A2A					4.460000	15 Mar 2028		
		Local	319,960.360	99.997534	319,952.47	100.080620	320,218.31	265.84	0.24
Original Face:		Base	1,000,000.000	99.997534	319,952.47	100.080620	320,218.31	265.84	0.24
89240JAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A2A					4.480000	15 Nov 2027		
		Local	33,119.290	99.997796	33,118.56	100.010520	33,122.77	4.21	0.03
Original Face:		Base	710,000.000	99.997796	33,118.56	100.010520	33,122.77	4.21	0.03
89240KAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A2A					3.800000	15 Dec 2028		
		Local	432,136.180	99.998880	432,131.34	99.809280	431,312.01	-819.33	0.33
Original Face:		Base	465,000.000	99.998880	432,131.34	99.809280	431,312.01	-819.33	0.33
89240QAB1	TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 B A2A					4.040000	15 Feb 2029		
		Local	535,000.000	99.996873	534,983.27	99.802710	533,944.50	-1,038.77	0.41
Original Face:		Base	535,000.000	99.996873	534,983.27	99.802710	533,944.50	-1,038.77	0.41
89788JAF6	TRUIST BANK SR UNSECURED 07/28 VAR					4.420000	24 Jul 2028		
		Local	1,200,000.000	100.391116	1,204,693.39	99.742196	1,196,906.35	-7,787.04	0.91
		Base		100.391116	1,204,693.39	99.742196	1,196,906.35	-7,787.04	0.91
89788JAH2	TRUIST BANK SR UNSECURED 10/29 VAR					4.136000	23 Oct 2029		
		Local	1,400,000.000	99.703698	1,395,851.77	98.505743	1,379,080.40	-16,771.37	1.05
		Base		99.703698	1,395,851.77	98.505743	1,379,080.40	-16,771.37	1.05
91282CHU8	US TREASURY N/B 08/26 4.375					4.375000	15 Aug 2026		
		Local	1,200,000.000	99.994858	1,199,938.30	99.999507	1,199,994.08	55.78	0.91
		Base		99.994858	1,199,938.30	99.999507	1,199,994.08	55.78	0.91
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	700,000.000	99.894531	699,261.72	99.546585	696,826.10	-2,435.62	0.53
		Base		99.894531	699,261.72	99.546585	696,826.10	-2,435.62	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92867WAD0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3					5.020000	20 Jun 2028		
		Local	1,200,677.170	100.396696	1,205,440.21	100.269230	1,203,909.75	-1,530.46	0.91
	Original Face:	Base	4,400,000.000	100.396696	1,205,440.21	100.269230	1,203,909.75	-1,530.46	0.91
92868MAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A2A					4.510000	20 Jan 2028		
		Local	214,203.080	99.998315	214,199.47	100.057000	214,325.18	125.71	0.16
	Original Face:	Base	1,040,000.000	99.998315	214,199.47	100.057000	214,325.18	125.71	0.16
92868RAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2024 1 A2A					4.650000	22 Nov 2027		
		Local	50,207.680	99.999283	50,207.32	100.042300	50,228.92	21.60	0.04
	Original Face:	Base	735,000.000	99.999283	50,207.32	100.042300	50,228.92	21.60	0.04
92869QAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 2 A2A					4.000000	21 Aug 2028		
		Local	527,681.360	99.998979	527,675.97	99.907090	527,191.09	-484.88	0.40
	Original Face:	Base	650,000.000	99.998979	527,675.97	99.907090	527,191.09	-484.88	0.40
92970QAK1	WELLS FARGO CARD ISSUANCE TRUS WFCIT 2026 A1 A					4.080000	15 Apr 2031		
		Local	1,300,000.000	99.987173	1,299,833.25	98.755110	1,283,816.43	-16,016.82	0.98
	Original Face:	Base	1,300,000.000	99.987173	1,299,833.25	98.755110	1,283,816.43	-16,016.82	0.98
931142FR9	WALMART INC SR UNSECURED 04/29 VAR					4.050000	30 Apr 2029		
		Local	870,000.000	100.000000	870,000.00	100.056354	870,490.28	490.28	0.66
		Base		100.000000	870,000.00	100.056354	870,490.28	490.28	0.66
95000U3S0	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.430000	24 Jan 2028		
		Local	1,200,000.000	99.926160	1,199,113.92	100.179375	1,202,152.50	3,038.58	0.91
		Base		99.926160	1,199,113.92	100.179375	1,202,152.50	3,038.58	0.91
US DOLLAR Total									
		Local	130,837,122.710		130,732,344.24		130,388,781.01	-343,563.23	99.03
	Original Face:	Base	58,803,000.000		130,732,344.24		130,388,781.01	-343,563.23	99.03
FIXED INCOME Total									
		Base	130,837,122.710		130,732,344.24		130,388,781.01	-343,563.23	99.03
	Original Face:		58,803,000.000						

Holdings

ST OF AZ POOL 3 ST AGCY EXT.
STATE STREET GLOBAL ADVISORS, INC.
FUND: ATZD

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

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

& 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									
		132,085,491.520	Base		131,980,713.05		131,637,149.82	-343,563.23	100.00
	Original Face:	58,803,000.000							

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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									
			50,000.010	Local	1.000000	50,000.01	1.000000	50,000.01	0.00	0.00
				Base	1.000000	50,000.01	1.000000	50,000.01	0.00	0.00
US DOLLAR Total										
			50,000.010	Local		50,000.01		50,000.01	0.00	0.00
				Base		50,000.01		50,000.01	0.00	0.00
CASH Total										
			50,000.010	Base		50,000.01		50,000.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						3.640000	03 Aug 2026		
			480,000,000.000	Local	100.000000	480,000,000.00	100.000000	480,000,000.00	0.00	26.45
				Base	100.000000	480,000,000.00	100.000000	480,000,000.00	0.00	26.45
138994009	CANTOR FITZGERALD REPO REPO						3.740000	17 Sep 2026		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.51
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.51
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224						3.630000	03 Aug 2026		
			300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.53
				Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	16.53
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR						3.640000	17 Sep 2026		
			50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.76
				Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.76
927WWR006	TD SECURITIES REPO TD SECURITIES REPO						3.640000	03 Aug 2026		
			25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.38
				Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO					3.660000	03 Aug 2026		
		Local	11,066,593.290	100.000000	11,066,593.29	100.000000	11,066,593.29	0.00	0.61
		Base		100.000000	11,066,593.29	100.000000	11,066,593.29	0.00	0.61
985FHY004	MITSUBISHI UFJ REPO					3.630000	17 Sep 2026		
		Local	80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.41
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	4.41
US DOLLAR Total									
		Local	1,046,066,593.290		1,046,066,593.29		1,046,066,593.29	0.00	57.65
		Base			1,046,066,593.29		1,046,066,593.29	0.00	57.65
CASH EQUIVALENT Total									
		Base	1,046,066,593.290		1,046,066,593.29		1,046,066,593.29	0.00	57.65
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	37,287,247.520	1.000000	37,287,247.52	1.000000	37,287,247.52	0.00	2.05
		Base		1.000000	37,287,247.52	1.000000	37,287,247.52	0.00	2.05
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	32,342,017.090	1.000000	32,342,017.09	1.000000	32,342,017.09	0.00	1.78
		Base		1.000000	32,342,017.09	1.000000	32,342,017.09	0.00	1.78
US DOLLAR Total									
		Local	69,629,264.610		69,629,264.61		69,629,264.61	0.00	3.84
		Base			69,629,264.61		69,629,264.61	0.00	3.84
EQUITY Total									
		Base	69,629,264.610		69,629,264.61		69,629,264.61	0.00	3.84
FIXED INCOME									

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR							Exchange Rate: 1.000000	
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5				2.500000	01 May 2028		
	416,015.110	Local	100.246929	417,042.37	98.515940	409,841.20	-7,201.17	0.02
Original Face:	20,540,000.000	Base	100.246929	417,042.37	98.515940	409,841.20	-7,201.17	0.02
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	99.545535	2,986,366.05	-13,633.95	0.16
		Base	100.000000	3,000,000.00	99.545535	2,986,366.05	-13,633.95	0.16
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	98.986281	4,949,314.05	-50,685.95	0.27
		Base	100.000000	5,000,000.00	98.986281	4,949,314.05	-50,685.95	0.27
3130BAHR1	FEDERAL HOME LOAN BANK BONDS 04/31 4.25				4.250000	28 Apr 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	98.209850	9,820,985.00	-179,015.00	0.54
		Base	100.000000	10,000,000.00	98.209850	9,820,985.00	-179,015.00	0.54
3130BAQD2	FEDERAL HOME LOAN BANK BONDS 05/31 4.5				4.500000	14 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.333536	9,933,353.60	-66,646.40	0.55
		Base	100.000000	10,000,000.00	99.333536	9,933,353.60	-66,646.40	0.55
3130BAXL6	FEDERAL HOME LOAN BANK BONDS 06/31 4.625				4.625000	04 Jun 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.344551	9,934,455.10	-65,544.90	0.55
		Base	100.000000	10,000,000.00	99.344551	9,934,455.10	-65,544.90	0.55
3130BBCQ6	FEDERAL HOME LOAN BANK BONDS 06/28 4.3				4.300000	30 Jun 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.629276	14,944,391.40	-55,608.60	0.82
		Base	100.000000	15,000,000.00	99.629276	14,944,391.40	-55,608.60	0.82
3130BBDH5	FEDERAL HOME LOAN BANK BONDS 07/30 4.58				4.580000	15 Jul 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	99.316071	9,931,607.10	-68,392.90	0.55
		Base	100.000000	10,000,000.00	99.316071	9,931,607.10	-68,392.90	0.55
3130BBJW6	FEDERAL HOME LOAN BANK BONDS 07/31 5				5.000000	29 Jul 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.486023	9,948,602.30	-51,397.70	0.55
		Base	100.000000	10,000,000.00	99.486023	9,948,602.30	-51,397.70	0.55
3130BBR56	FEDERAL HOME LOAN BANK BONDS 08/31 5				5.000000	04 Aug 2031		
	20,000,000.000	Local	100.000000	20,000,000.00	99.994619	19,998,923.80	-1,076.20	1.10

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		Base	100.000000	20,000,000.00	99.994619	19,998,923.80	-1,076.20	1.10
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5				3.500000	01 Mar 2042		
	3,351,461.250	Local	103.342681	3,463,489.90	93.030063	3,117,866.51	-345,623.39	0.17
Original Face:	24,487,993.000	Base	103.342681	3,463,489.90	93.030063	3,117,866.51	-345,623.39	0.17
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5				3.500000	01 Jun 2042		
	821,408.000	Local	103.293620	848,462.06	92.991234	763,837.44	-84,624.62	0.04
Original Face:	10,000,000.000	Base	103.293620	848,462.06	92.991234	763,837.44	-84,624.62	0.04
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1				1.000000	07 Oct 2026		
	5,000,000.000	Local	99.642038	4,982,101.90	99.463252	4,973,162.60	-8,939.30	0.27
		Base	99.642038	4,982,101.90	99.463252	4,973,162.60	-8,939.30	0.27
3133EWEH9	FEDERAL FARM CREDIT BANK BONDS 02/28 VAR				3.745000	25 Feb 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.016674	10,001,667.40	1,667.40	0.55
		Base	100.000000	10,000,000.00	100.016674	10,001,667.40	1,667.40	0.55
3133EWFX3	FEDERAL FARM CREDIT BANK BONDS 03/29 3.7				3.700000	05 Mar 2029		
	10,000,000.000	Local	99.715606	9,971,560.60	98.229349	9,822,934.90	-148,625.70	0.54
		Base	99.715606	9,971,560.60	98.229349	9,822,934.90	-148,625.70	0.54
3133EWPH7	FEDERAL FARM CREDIT BANK BONDS 05/28 3.95				3.950000	12 May 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.437175	14,915,576.25	-84,423.75	0.82
		Base	100.000000	15,000,000.00	99.437175	14,915,576.25	-84,423.75	0.82
3133EWQC7	FEDERAL FARM CREDIT BANK BONDS 05/30 4.54				4.540000	20 May 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	99.512187	9,951,218.70	-48,781.30	0.55
		Base	100.000000	10,000,000.00	99.512187	9,951,218.70	-48,781.30	0.55
3133EWWL0	FEDERAL FARM CREDIT BANK BONDS 07/31 4.6				4.600000	24 Jul 2031		
	20,000,000.000	Local	100.000000	20,000,000.00	99.453803	19,890,760.60	-109,239.40	1.10
		Base	100.000000	20,000,000.00	99.453803	19,890,760.60	-109,239.40	1.10
3134HCN54	FREDDIE MAC NOTES 05/29 4				4.000000	14 May 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	99.219567	9,921,956.70	-78,043.30	0.55
		Base	100.000000	10,000,000.00	99.219567	9,921,956.70	-78,043.30	0.55
3134HCQK8	FREDDIE MAC NOTES 01/31 4.125				4.125000	21 Jan 2031		
	10,000,000.000	Local	99.968129	9,996,812.93	98.120927	9,812,092.70	-184,720.23	0.54

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		Base	99.968129	9,996,812.93	98.120927	9,812,092.70	-184,720.23	0.54
3134HCVF3	FREDDIE MAC NOTES 02/30 3.835				3.835000	19 Feb 2030		
	15,000,000.000	Local	100.000000	15,000,000.00	97.831971	14,674,795.65	-325,204.35	0.81
		Base	100.000000	15,000,000.00	97.831971	14,674,795.65	-325,204.35	0.81
3134HCXT1	FREDDIE MAC NOTES 03/29 4				4.000000	09 Mar 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	98.901277	9,890,127.70	-109,872.30	0.55
		Base	100.000000	10,000,000.00	98.901277	9,890,127.70	-109,872.30	0.55
3134HCYW3	FREDDIE MAC NOTES 03/28 4				4.000000	13 Mar 2028		
	20,000,000.000	Local	99.975481	19,995,096.27	99.633944	19,926,788.80	-68,307.47	1.10
		Base	99.975481	19,995,096.27	99.633944	19,926,788.80	-68,307.47	1.10
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	834,715.230	Local	99.834207	833,331.33	91.094560	760,380.17	-72,951.16	0.04
Original Face:	11,452,445.000	Base	99.834207	833,331.33	91.094560	760,380.17	-72,951.16	0.04
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,090,876.300	Local	100.205599	1,093,119.13	89.642460	977,888.35	-115,230.78	0.05
Original Face:	11,058,708.000	Base	100.205599	1,093,119.13	89.642460	977,888.35	-115,230.78	0.05
3136GCES0	FANNIE MAE NOTES 01/31 4				4.000000	21 Jan 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	97.492882	9,749,288.20	-250,711.80	0.54
		Base	100.000000	10,000,000.00	97.492882	9,749,288.20	-250,711.80	0.54
3136GCWL5	FANNIE MAE NOTES 03/31 4.5				4.500000	28 Mar 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.426621	9,942,662.10	-57,337.90	0.55
		Base	100.000000	10,000,000.00	99.426621	9,942,662.10	-57,337.90	0.55
3136GD3M3	FANNIE MAE NOTES 10/29 4.25				4.250000	23 Oct 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	98.996237	9,899,623.70	-100,376.30	0.55
		Base	100.000000	10,000,000.00	98.996237	9,899,623.70	-100,376.30	0.55
3136GD7G2	FANNIE MAE NOTES 05/31 4.5				4.500000	12 May 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.200760	9,920,076.00	-79,924.00	0.55
		Base	100.000000	10,000,000.00	99.200760	9,920,076.00	-79,924.00	0.55
3136GDA78	FANNIE MAE NOTES 10/30 4.375				4.375000	30 Oct 2030		
	10,000,000.000	Local	99.928719	9,992,871.94	98.418190	9,841,819.00	-151,052.94	0.54

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		Base	99.928719	9,992,871.94	98.418190	9,841,819.00	-151,052.94	0.54
3136GDAG8	FANNIE MAE NOTES 05/29 4.15				4.150000	04 May 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	98.839054	9,883,905.40	-116,094.60	0.54
		Base	100.000000	10,000,000.00	98.839054	9,883,905.40	-116,094.60	0.54
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	12,543.200	Local	99.984135	12,541.21	99.789280	12,516.77	-24.44	0.00
Original Face:	10,000,000.000	Base	99.984135	12,541.21	99.789280	12,516.77	-24.44	0.00
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	199,513.490	Local	100.518201	200,547.37	97.429140	194,384.28	-6,163.09	0.01
Original Face:	12,022,600.000	Base	100.518201	200,547.37	97.429140	194,384.28	-6,163.09	0.01
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	144,436.080	Local	100.176299	144,690.72	98.919600	142,875.59	-1,815.13	0.01
Original Face:	24,000,000.000	Base	100.176299	144,690.72	98.919600	142,875.59	-1,815.13	0.01
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	251,944.870	Local	101.170014	254,892.66	92.361020	232,698.85	-22,193.81	0.01
Original Face:	9,815,000.000	Base	101.170014	254,892.66	92.361020	232,698.85	-22,193.81	0.01
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	75,468.500	Local	100.670346	75,974.40	98.050140	73,996.97	-1,977.43	0.00
Original Face:	10,000,000.000	Base	100.670346	75,974.40	98.050140	73,996.97	-1,977.43	0.00
313921FR4	FANNIE MAE FNR 2001 56 KZ				6.500000	25 Oct 2031		
	222,513.750	Local	104.070993	231,572.27	101.870970	226,676.92	-4,895.35	0.01
Original Face:	12,777,000.000	Base	104.070993	231,572.27	101.870970	226,676.92	-4,895.35	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	112,585.600	Local	104.568444	117,729.01	96.548550	108,699.76	-9,029.25	0.01
Original Face:	10,000,000.000	Base	104.568444	117,729.01	96.548550	108,699.76	-9,029.25	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB				4.000000	25 Jul 2041		
	89,975.900	Local	102.938287	92,619.65	96.417280	86,752.32	-5,867.33	0.00
Original Face:	5,000,000.000	Base	102.938287	92,619.65	96.417280	86,752.32	-5,867.33	0.00
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	31,151.000	Local	103.422876	32,217.26	99.635690	31,037.51	-1,179.75	0.00

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Original Face:	5,000,000.000	Base	103.422876	32,217.26	99.635690	31,037.51	-1,179.75	0.00
31422XTW2	FARMER MAC NOTES 02/27 2				2.000000	25 Feb 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	98.801843	9,880,184.30	-119,815.70	0.54
		Base	100.000000	10,000,000.00	98.801843	9,880,184.30	-119,815.70	0.54
31428JAV9	FARMER MAC NOTES 08/27 VAR				3.730000	09 Aug 2027		
	15,000,000.000	Local	100.000000	15,000,000.00	99.999382	14,999,907.30	-92.70	0.83
		Base	100.000000	15,000,000.00	99.999382	14,999,907.30	-92.70	0.83
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				5.250000	20 Apr 2042		
	162,759.620	Local	101.944825	165,925.01	101.345964	164,950.31	-974.70	0.01
Original Face:	9,875,825.000	Base	101.944825	165,925.01	101.345964	164,950.31	-974.70	0.01
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	93,117.550	Local	99.969576	93,089.22	96.317664	89,688.65	-3,400.57	0.00
Original Face:	5,000,000.000	Base	99.969576	93,089.22	96.317664	89,688.65	-3,400.57	0.00
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	320,045.550	Local	100.697110	322,276.62	96.291230	308,175.80	-14,100.82	0.02
Original Face:	10,000,000.000	Base	100.697110	322,276.62	96.291230	308,175.80	-14,100.82	0.02
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	4,960.000	Local	99.734073	4,946.81	95.930230	4,758.14	-188.67	0.00
Original Face:	2,000,000.000	Base	99.734073	4,946.81	95.930230	4,758.14	-188.67	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	310,246.660	Local	96.319947	298,829.42	96.052700	298,000.29	-829.13	0.02
Original Face:	10,000,000.000	Base	96.319947	298,829.42	96.052700	298,000.29	-829.13	0.02
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,207,042.370	Local	95.500259	2,107,731.17	83.748640	1,848,367.97	-259,363.20	0.10
Original Face:	10,000,000.000	Base	95.500259	2,107,731.17	83.748640	1,848,367.97	-259,363.20	0.10
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	322,402.880	Local	98.120833	316,344.39	92.534940	298,335.31	-18,009.08	0.02
Original Face:	5,000,000.000	Base	98.120833	316,344.39	92.534940	298,335.31	-18,009.08	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	407,779.010	Local	100.621457	410,313.18	87.035170	354,911.15	-55,402.03	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:		Base	10,000,000.000	100.621457	410,313.18	87.035170	354,911.15	-55,402.03	0.02
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	378,898.210	100.171442	379,547.80	85.914940	325,530.17	-54,017.63	0.02
Original Face:		Base	10,000,000.000	100.171442	379,547.80	85.914940	325,530.17	-54,017.63	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	948,330.130	96.570205	915,804.35	85.675700	812,488.48	-103,315.87	0.04
Original Face:		Base	4,000,000.000	96.570205	915,804.35	85.675700	812,488.48	-103,315.87	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,731,228.090	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.08
Original Face:		Base	5,000,000.000	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.08
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,178,315.920	99.709617	1,174,894.29	95.660210	1,127,179.48	-47,714.81	0.06
Original Face:		Base	5,000,000.000	99.709617	1,174,894.29	95.660210	1,127,179.48	-47,714.81	0.06
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,648,029.940	93.299528	4,336,590.01	92.927420	4,319,294.30	-17,295.71	0.24
Original Face:		Base	5,000,000.000	93.299528	4,336,590.01	92.927420	4,319,294.30	-17,295.71	0.24
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	317,879.460	108.221145	344,012.79	90.527270	287,767.60	-56,245.19	0.02
Original Face:		Base	10,000,000.000	108.221145	344,012.79	90.527270	287,767.60	-56,245.19	0.02
91282CGH8	US TREASURY N/B 01/28 3.5					3.500000	31 Jan 2028		
		Local	50,000,000.000	99.615806	49,807,903.23	98.890625	49,445,312.50	-362,590.73	2.72
		Base		99.615806	49,807,903.23	98.890625	49,445,312.50	-362,590.73	2.72
91282CPP0	US TREASURY N/B 12/28 3.5					3.500000	15 Dec 2028		
		Local	40,000,000.000	99.981212	39,992,484.86	98.136719	39,254,687.60	-737,797.26	2.16
		Base		99.981212	39,992,484.86	98.136719	39,254,687.60	-737,797.26	2.16
91282CQB0	US TREASURY N/B 02/28 3.375					3.375000	29 Feb 2028		
		Local	80,000,000.000	99.485215	79,588,171.72	98.656250	78,925,000.00	-663,171.72	4.35
		Base		99.485215	79,588,171.72	98.656250	78,925,000.00	-663,171.72	4.35
91282CQD6	US TREASURY N/B 02/31 3.5					3.500000	28 Feb 2031		
		Local	40,000,000.000	96.694537	38,677,814.73	96.136719	38,454,687.60	-223,127.13	2.12

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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
		Base	96.694537	38,677,814.73	96.136719	38,454,687.60	-223,127.13	2.12
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	35,000,000.000	Local	99.882024	34,958,708.51	99.355469	34,774,414.15	-184,294.36	1.92
		Base	99.882024	34,958,708.51	99.355469	34,774,414.15	-184,294.36	1.92
91282CQL8	US TREASURY N/B 04/28 3.75				3.750000	30 Apr 2028		
	130,000,000.000	Local	99.459233	129,297,003.14	99.113281	128,847,265.30	-449,737.84	7.10
		Base	99.459233	129,297,003.14	99.113281	128,847,265.30	-449,737.84	7.10
US DOLLAR Total								
	708,685,643.670	Local		705,628,496.69		698,916,170.15	-6,712,326.54	38.51
Original Face:	277,029,571.000	Base		705,628,496.69		698,916,170.15	-6,712,326.54	38.51
FIXED INCOME Total								
	708,685,643.670	Base		705,628,496.69		698,916,170.15	-6,712,326.54	38.51
Original Face:	277,029,571.000							

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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
FUND Total									
		1,824,431,501.580	Base		1,821,374,354.60		1,814,662,028.06	-6,712,326.54	100.00
	Original Face:	277,029,571.000							

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
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.00
		Base			50,000.00		50,000.00	0.00	0.00
CASH Total									
			50,000.000	Base	50,000.00		50,000.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
03785EHB3	APPLE INC					3.630000	11 Aug 2026		
			25,000,000.000	99.899167	24,974,791.67	99.899167	24,974,791.75	0.08	0.78
		Base		99.899167	24,974,791.67	99.899167	24,974,791.75	0.08	0.78
04821UHL9	ATLANTIC ASSET SECUR					3.800000	20 Aug 2026		
			25,000,000.000	99.799444	24,949,861.11	99.799444	24,949,861.00	-0.11	0.78
		Base		99.799444	24,949,861.11	99.799444	24,949,861.00	-0.11	0.78
04821UJW3	ATLANTIC ASSET SECUR					3.910000	30 Sep 2026		
			25,000,000.000	99.348333	24,837,083.33	99.354130	24,838,532.50	1,449.17	0.77
		Base		99.348333	24,837,083.33	99.354130	24,838,532.50	1,449.17	0.77
06741EH78	BARCLAYS BK PLC					3.910000	07 Aug 2026		
			25,000,000.000	99.934833	24,983,708.33	99.934833	24,983,708.25	-0.08	0.78
		Base		99.934833	24,983,708.33	99.934833	24,983,708.25	-0.08	0.78
06741EKK5	BARCLAYS BK PLC					3.870000	19 Oct 2026		
			25,000,000.000	99.150750	24,787,687.50	99.136530	24,784,132.50	-3,555.00	0.77
		Base		99.150750	24,787,687.50	99.136530	24,784,132.50	-3,555.00	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
07644BJV5	BEDFORD ROW FDG CORP					3.780000	29 Sep 2026		
		Local	25,000,000.000	99.380500	24,845,125.00	99.380500	24,845,125.00	0.00	0.77
		Base		99.380500	24,845,125.00	99.380500	24,845,125.00	0.00	0.77
15963UJ15	CHARIOT FNDG LLC					3.760000	01 Sep 2026		
		Local	25,000,000.000	99.676222	24,919,055.56	99.676222	24,919,055.50	-0.06	0.77
		Base		99.676222	24,919,055.56	99.676222	24,919,055.50	-0.06	0.77
15963UJR8	CHARIOT FNDG LLC					3.830000	25 Sep 2026		
		Local	25,000,000.000	99.414861	24,853,715.28	99.414861	24,853,715.25	-0.03	0.77
		Base		99.414861	24,853,715.28	99.414861	24,853,715.25	-0.03	0.77
17277BKD6	CISCO SYSTEMS INC					3.750000	13 Oct 2026		
		Local	25,000,000.000	99.239583	24,809,895.83	99.230670	24,807,667.50	-2,228.33	0.77
		Base		99.239583	24,809,895.83	99.230670	24,807,667.50	-2,228.33	0.77
19121BHS1	COCA COLA COMPANY					3.700000	26 Aug 2026		
		Local	25,000,000.000	99.743056	24,935,763.89	99.743056	24,935,764.00	0.11	0.78
		Base		99.743056	24,935,763.89	99.743056	24,935,764.00	0.11	0.78
30229BH34	EXXON MOBIL CORP					3.655000	03 Aug 2026		
		Local	25,000,000.000	99.979694	24,994,923.61	99.979694	24,994,923.50	-0.11	0.78
		Base		99.979694	24,994,923.61	99.979694	24,994,923.50	-0.11	0.78
30601WLK3	FAIRWAY FINANCE CORP					3.970000	19 Nov 2026		
		Local	25,000,000.000	98.786944	24,696,736.11	98.787330	24,696,832.50	96.39	0.77
		Base		98.786944	24,696,736.11	98.787330	24,696,832.50	96.39	0.77
38346MKT0	GOTHAM FDG CORP					3.910000	27 Oct 2026		
		Local	25,000,000.000	99.055083	24,763,770.83	99.055140	24,763,785.00	14.17	0.77
		Base		99.055083	24,763,770.83	99.055140	24,763,785.00	14.17	0.77
38346MLA0	GOTHAM FDG CORP					3.930000	10 Nov 2026		
		Local	25,000,000.000	98.897417	24,724,354.17	98.893300	24,723,325.00	-1,029.17	0.77
		Base		98.897417	24,724,354.17	98.893300	24,723,325.00	-1,029.17	0.77
40060XHU7	GTA FDG LLC DISC					3.800000	28 Aug 2026		
		Local	25,000,000.000	99.715000	24,928,750.00	99.715000	24,928,750.00	0.00	0.78
		Base		99.715000	24,928,750.00	99.715000	24,928,750.00	0.00	0.78

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XJU5	GTA FDG LLC DISC				3.830000	28 Sep 2026		
	25,000,000.000	Local	99.382944	24,845,736.11	99.382944	24,845,736.00	-0.11	0.77
		Base	99.382944	24,845,736.11	99.382944	24,845,736.00	-0.11	0.77
40588MHJ9	HALKIN FINANCE LLC USC				3.810000	18 Aug 2026		
	25,000,000.000	Local	99.820083	24,955,020.83	99.820083	24,955,020.75	-0.08	0.78
		Base	99.820083	24,955,020.83	99.820083	24,955,020.75	-0.08	0.78
40588MKN6	HALKIN FINANCE LLC USC				3.930000	22 Oct 2026		
	25,000,000.000	Local	99.104833	24,776,208.34	99.113280	24,778,320.00	2,111.66	0.77
		Base	99.104833	24,776,208.34	99.113280	24,778,320.00	2,111.66	0.77
43707MHD2	HOME DEPOT (THE)				3.710000	13 Aug 2026		
	25,000,000.000	Local	99.876333	24,969,083.33	99.876333	24,969,083.25	-0.08	0.78
		Base	99.876333	24,969,083.33	99.876333	24,969,083.25	-0.08	0.78
47816GH69	JOHNSON + JOHNSON				3.670000	06 Aug 2026		
	25,000,000.000	Local	99.949028	24,987,256.94	99.949028	24,987,257.00	0.06	0.78
		Base	99.949028	24,987,256.94	99.949028	24,987,257.00	0.06	0.78
47816GJ26	JOHNSON + JOHNSON				3.650000	02 Sep 2026		
	25,000,000.000	Local	99.675556	24,918,888.89	99.675556	24,918,889.00	0.11	0.77
		Base	99.675556	24,918,888.89	99.675556	24,918,889.00	0.11	0.77
47816GJN0	JOHNSON + JOHNSON				3.650000	22 Sep 2026		
	25,000,000.000	Local	99.472778	24,868,194.44	99.472778	24,868,194.50	0.06	0.77
		Base	99.472778	24,868,194.44	99.472778	24,868,194.50	0.06	0.77
4820P3H71	JUPITER SECT CO LLC				3.750000	07 Aug 2026		
	25,000,000.000	Local	99.937500	24,984,375.00	99.937500	24,984,375.00	0.00	0.78
		Base	99.937500	24,984,375.00	99.937500	24,984,375.00	0.00	0.78
4820P3HJ5	JUPITER SECT CO LLC				3.780000	18 Aug 2026		
	25,000,000.000	Local	99.821500	24,955,375.00	99.821500	24,955,375.00	0.00	0.78
		Base	99.821500	24,955,375.00	99.821500	24,955,375.00	0.00	0.78
53127UHB9	LIBERTY FUNDING LLC				3.770000	11 Aug 2026		
	25,000,000.000	Local	99.895278	24,973,819.44	99.895278	24,973,819.50	0.06	0.78
		Base	99.895278	24,973,819.44	99.895278	24,973,819.50	0.06	0.78

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53127UJV3	LIBERTY FUNDING LLC				3.810000	29 Sep 2026		
	25,000,000.000	Local	99.375583	24,843,895.83	99.375583	24,843,895.75	-0.08	0.77
		Base	99.375583	24,843,895.83	99.375583	24,843,895.75	-0.08	0.77
53245QH74	ELI LILLY + COMPANY				3.760000	07 Aug 2026		
	25,000,000.000	Local	99.937333	24,984,333.33	99.937333	24,984,333.25	-0.08	0.78
		Base	99.937333	24,984,333.33	99.937333	24,984,333.25	-0.08	0.78
56274MHE5	MANHATTAN ASSET FDG.				3.840000	14 Aug 2026		
	25,000,000.000	Local	99.861333	24,965,333.33	99.861333	24,965,333.25	-0.08	0.78
		Base	99.861333	24,965,333.33	99.861333	24,965,333.25	-0.08	0.78
56274MKT8	MANHATTAN ASSET FDG.				3.870000	27 Oct 2026		
	25,000,000.000	Local	99.064750	24,766,187.50	99.057260	24,764,315.00	-1,872.50	0.77
		Base	99.064750	24,766,187.50	99.057260	24,764,315.00	-1,872.50	0.77
58768KH40	MERCEDES BENZ FIN NORTH				3.690000	04 Aug 2026		
	25,000,000.000	Local	99.969250	24,992,312.50	99.969250	24,992,312.50	0.00	0.78
		Base	99.969250	24,992,312.50	99.969250	24,992,312.50	0.00	0.78
58768KHQ1	MERCEDES BENZ FIN NORTH				3.800000	24 Aug 2026		
	25,000,000.000	Local	99.757222	24,939,305.56	99.757222	24,939,305.50	-0.06	0.78
		Base	99.757222	24,939,305.56	99.757222	24,939,305.50	-0.06	0.78
63763QJ81	NATIONAL SECS CLEARING				3.750000	08 Sep 2026		
	25,000,000.000	Local	99.604167	24,901,041.67	99.604167	24,901,041.75	0.08	0.77
		Base	99.604167	24,901,041.67	99.604167	24,901,041.75	0.08	0.77
64106HJM4	NESTLE FIN FRANCE S.				3.720000	21 Sep 2026		
	25,000,000.000	Local	99.473000	24,868,250.00	99.473000	24,868,250.00	0.00	0.77
		Base	99.473000	24,868,250.00	99.473000	24,868,250.00	0.00	0.77
64106HKW0	NESTLE FIN FRANCE S.				3.740000	30 Oct 2026		
	25,000,000.000	Local	99.065000	24,766,250.00	99.044080	24,761,020.00	-5,230.00	0.77
		Base	99.065000	24,766,250.00	99.044080	24,761,020.00	-5,230.00	0.77
6698M5HX0	NOVARTIS FNC CRP				3.740000	31 Aug 2026		
	25,000,000.000	Local	99.688333	24,922,083.33	99.688333	24,922,083.25	-0.08	0.77
		Base	99.688333	24,922,083.33	99.688333	24,922,083.25	-0.08	0.77

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UL27	OLD LINE FUNDING LLC					3.930000	02 Nov 2026		
		Local	25,000,000.000	98.984750	24,746,187.50	98.983760	24,745,940.00	-247.50	0.77
		Base		98.984750	24,746,187.50	98.983760	24,745,940.00	-247.50	0.77
67983UM42	OLD LINE FUNDING LLC					4.000000	04 Dec 2026		
		Local	25,000,000.000	98.611111	24,652,777.78	98.609800	24,652,450.00	-327.78	0.77
		Base		98.611111	24,652,777.78	98.609800	24,652,450.00	-327.78	0.77
69039UK85	OVERWATCH ALPHA FUNDING 10/26 ZCP					3.980000	08 Oct 2026		
		Local	25,000,000.000	99.248222	24,812,055.56	99.268220	24,817,055.00	4,999.44	0.77
		Base		99.248222	24,812,055.56	99.268220	24,817,055.00	4,999.44	0.77
69039UK93	OVERWATCH ALPHA FDG LLC					3.970000	09 Oct 2026		
		Local	25,000,000.000	99.239083	24,809,770.84	99.257220	24,814,305.00	4,534.16	0.77
		Base		99.239083	24,809,770.84	99.257220	24,814,305.00	4,534.16	0.77
71344UJW0	PEPSICO INC					3.640000	30 Sep 2026		
		Local	25,000,000.000	99.393333	24,848,333.33	99.381130	24,845,282.50	-3,050.83	0.77
		Base		99.393333	24,848,333.33	99.381130	24,845,282.50	-3,050.83	0.77
74271UH78	PROCTOR GAMBLE AND CO					3.680000	07 Aug 2026		
		Local	25,000,000.000	99.938667	24,984,666.67	99.938667	24,984,666.75	0.08	0.78
		Base		99.938667	24,984,666.67	99.938667	24,984,666.75	0.08	0.78
82124MHT0	SHEFFIELD RECEIVABLE					3.790000	27 Aug 2026		
		Local	25,000,000.000	99.726278	24,931,569.44	99.726278	24,931,569.50	0.06	0.78
		Base		99.726278	24,931,569.44	99.726278	24,931,569.50	0.06	0.78
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	25,000,000.000	99.225389	24,806,347.22	99.217110	24,804,277.50	-2,069.72	0.77
		Base		99.225389	24,806,347.22	99.217110	24,804,277.50	-2,069.72	0.77
88602UKF6	THUNDER BAY FNDNG LLC					3.780000	15 Oct 2026		
		Local	25,000,000.000	99.212500	24,803,125.00	99.195390	24,798,847.50	-4,277.50	0.77
		Base		99.212500	24,803,125.00	99.195390	24,798,847.50	-4,277.50	0.77
89233HKD5	TOYOTA MOTOR CREDIT					3.780000	13 Oct 2026		
		Local	25,000,000.000	99.233500	24,808,375.00	99.230670	24,807,667.50	-707.50	0.77
		Base		99.233500	24,808,375.00	99.230670	24,807,667.50	-707.50	0.77

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
		Local	10,000,000.000	98.112000	9,811,200.00	98.067710	9,806,771.00	-4,429.00	0.30
		Base		98.112000	9,811,200.00	98.067710	9,806,771.00	-4,429.00	0.30
912797RG4	TREASURY BILL 08/26 0.00000					3.602000	06 Aug 2026		
		Local	50,000,000.000	99.950171	49,975,085.42	99.950171	49,975,085.30	-0.12	1.55
		Base		99.950171	49,975,085.42	99.950171	49,975,085.30	-0.12	1.55
912797RS8	TREASURY BILL 09/26 0.00000					3.623000	03 Sep 2026		
		Local	50,000,000.000	99.669584	49,834,791.90	99.669584	49,834,792.10	0.20	1.55
		Base		99.669584	49,834,791.90	99.669584	49,834,792.10	0.20	1.55
912797SA6	TREASURY BILL 10/26 0.00000					3.737000	01 Oct 2026		
		Local	50,000,000.000	99.371744	49,685,872.04	99.397135	49,698,567.50	12,695.46	1.55
		Base		99.371744	49,685,872.04	99.397135	49,698,567.50	12,695.46	1.55
912797SK4	TREASURY BILL 10/26 0.00000					3.850200	29 Oct 2026		
		Local	50,000,000.000	99.060743	49,530,371.72	99.107646	49,553,823.00	23,451.28	1.54
		Base		99.060743	49,530,371.72	99.107646	49,553,823.00	23,451.28	1.54
912797SU2	TREASURY BILL 11/26 0.00000					3.650000	27 Nov 2026		
		Local	10,000,000.000	98.803611	9,880,361.09	98.786640	9,878,664.00	-1,697.09	0.31
		Base		98.803611	9,880,361.09	98.786640	9,878,664.00	-1,697.09	0.31
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
		Local	10,000,000.000	98.463202	9,846,320.16	98.478837	9,847,883.70	1,563.54	0.31
		Base		98.463202	9,846,320.16	98.478837	9,847,883.70	1,563.54	0.31
912797TM9	TREASURY BILL 01/27 0.00000					3.835200	21 Jan 2027		
		Local	10,000,000.000	98.156973	9,815,697.30	98.183980	9,818,398.00	2,700.70	0.31
		Base		98.156973	9,815,697.30	98.183980	9,818,398.00	2,700.70	0.31
912797TW7	TREASURY BILL 08/26 0.00000					3.605500	13 Aug 2026		
		Local	50,000,000.000	99.880515	49,940,257.68	99.880516	49,940,257.80	0.12	1.55
		Base		99.880515	49,940,257.68	99.880516	49,940,257.80	0.12	1.55
912797TX5	TREASURY BILL 08/26 0.00000					3.607000	20 Aug 2026		
		Local	50,000,000.000	99.810808	49,905,403.79	99.810808	49,905,403.90	0.11	1.55
		Base		99.810808	49,905,403.79	99.810808	49,905,403.90	0.11	1.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797TY3	TREASURY BILL 08/26 0.00000				3.592500	27 Aug 2026		
	50,000,000.000	Local	99.741632	49,870,816.13	99.741632	49,870,816.20	0.07	1.55
		Base	99.741632	49,870,816.13	99.741632	49,870,816.20	0.07	1.55
912797UF2	TREASURY BILL 09/26 0.00000				3.627000	10 Sep 2026		
	50,000,000.000	Local	99.599367	49,799,683.34	99.599367	49,799,683.30	-0.04	1.55
		Base	99.599367	49,799,683.34	99.599367	49,799,683.30	-0.04	1.55
912797UG0	TREASURY BILL 09/26 0.00000				3.636000	17 Sep 2026		
	50,000,000.000	Local	99.527728	49,763,864.17	99.527728	49,763,864.20	0.03	1.55
		Base	99.527728	49,763,864.17	99.527728	49,763,864.20	0.03	1.55
912797UH8	TREASURY BILL 09/26 0.00000				3.687000	24 Sep 2026		
	50,000,000.000	Local	99.448945	49,724,472.42	99.448945	49,724,472.50	0.08	1.55
		Base	99.448945	49,724,472.42	99.448945	49,724,472.50	0.08	1.55
912797UJ4	TREASURY BILL 10/26 0.00000				3.731000	08 Oct 2026		
	50,000,000.000	Local	99.299800	49,649,900.12	99.326800	49,663,400.00	13,499.88	1.54
		Base	99.299800	49,649,900.12	99.326800	49,663,400.00	13,499.88	1.54
912797UK1	TREASURY BILL 10/26 0.00000				3.720500	15 Oct 2026		
	50,000,000.000	Local	99.229667	49,614,833.25	99.254285	49,627,142.50	12,309.25	1.54
		Base	99.229667	49,614,833.25	99.254285	49,627,142.50	12,309.25	1.54
912797UL9	TREASURY BILL 10/26 0.00000				3.700000	22 Oct 2026		
	50,000,000.000	Local	99.162233	49,581,116.61	99.179467	49,589,733.50	8,616.89	1.54
		Base	99.162233	49,581,116.61	99.179467	49,589,733.50	8,616.89	1.54
912797UM7	TREASURY BILL 11/26 0.00000				3.580500	05 Nov 2026		
	10,000,000.000	Local	99.045200	9,904,520.00	99.029502	9,902,950.20	-1,569.80	0.31
		Base	99.045200	9,904,520.00	99.029502	9,902,950.20	-1,569.80	0.31
912797US4	TREASURY BILL 08/26 0.00000				3.607500	04 Aug 2026		
	90,000,000.000	Local	99.969928	89,972,935.40	99.969928	89,972,935.20	-0.20	2.80
		Base	99.969928	89,972,935.40	99.969928	89,972,935.20	-0.20	2.80
912797UT2	TREASURY BILL 08/26 0.00000				3.611000	11 Aug 2026		
	50,000,000.000	Local	99.899806	49,949,902.77	99.899805	49,949,902.60	-0.17	1.55
		Base	99.899806	49,949,902.77	99.899805	49,949,902.60	-0.17	1.55

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797UU9	TREASURY BILL 08/26 0.00000				3.640000	18 Aug 2026		
	50,000,000.000	Local	99.828725	49,914,362.52	99.828725	49,914,362.50	-0.02	1.55
		Base	99.828725	49,914,362.52	99.828725	49,914,362.50	-0.02	1.55
912797UV7	TREASURY BILL 08/26 0.00000				3.657500	25 Aug 2026		
	50,000,000.000	Local	99.757692	49,878,846.06	99.757692	49,878,846.10	0.04	1.55
		Base	99.757692	49,878,846.06	99.757692	49,878,846.10	0.04	1.55
912797UW5	TREASURY BILL 09/26 0.00000				3.642500	01 Sep 2026		
	50,000,000.000	Local	99.687201	49,843,600.69	99.687201	49,843,600.60	-0.09	1.55
		Base	99.687201	49,843,600.69	99.687201	49,843,600.60	-0.09	1.55
912797UY1	TREASURY BILL 11/26 0.00000				3.610500	12 Nov 2026		
	10,000,000.000	Local	98.966996	9,896,699.60	98.954874	9,895,487.40	-1,212.20	0.31
		Base	98.966996	9,896,699.60	98.954874	9,895,487.40	-1,212.20	0.31
912797UZ8	TREASURY BILL 11/26 0.00000				3.615500	19 Nov 2026		
	10,000,000.000	Local	98.895264	9,889,526.40	98.882462	9,888,246.20	-1,280.20	0.31
		Base	98.895264	9,889,526.40	98.882462	9,888,246.20	-1,280.20	0.31
912797VA2	TREASURY BILL 12/26 0.00000				3.635600	03 Dec 2026		
	10,000,000.000	Local	98.747738	9,874,773.76	98.725665	9,872,566.50	-2,207.26	0.31
		Base	98.747738	9,874,773.76	98.725665	9,872,566.50	-2,207.26	0.31
912797VB0	TREASURY BILL 09/26 0.00000				3.635000	08 Sep 2026		
	50,000,000.000	Local	99.617678	49,808,838.89	99.617678	49,808,839.00	0.11	1.55
		Base	99.617678	49,808,838.89	99.617678	49,808,839.00	0.11	1.55
912797VC8	TREASURY BILL 09/26 0.00000				3.642000	15 Sep 2026		
	50,000,000.000	Local	99.546740	49,773,370.00	99.546740	49,773,370.00	0.00	1.55
		Base	99.546740	49,773,370.00	99.546740	49,773,370.00	0.00	1.55
912797VD6	TREASURY BILL 09/26 0.00000				3.672500	22 Sep 2026		
	50,000,000.000	Local	99.473139	49,736,569.38	99.473139	49,736,569.60	0.22	1.55
		Base	99.473139	49,736,569.38	99.473139	49,736,569.60	0.22	1.55
912797VE4	TREASURY BILL 09/26 0.00000				3.627500	29 Sep 2026		
	20,000,000.000	Local	99.405493	19,881,098.61	99.405493	19,881,098.61	0.00	0.62
		Base	99.405493	19,881,098.61	99.405493	19,881,098.61	0.00	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797VG9	TREASURY BILL 12/26 0.00000					3.642500	10 Dec 2026		
		Local	10,000,000.000	98.674535	9,867,453.48	98.651771	9,865,177.10	-2,276.38	0.31
		Base		98.674535	9,867,453.48	98.651771	9,865,177.10	-2,276.38	0.31
912797VH7	TREASURY BILL 12/26 0.00000					3.678000	17 Dec 2026		
		Local	10,000,000.000	98.590100	9,859,010.03	98.580802	9,858,080.20	-929.83	0.31
		Base		98.590100	9,859,010.03	98.580802	9,858,080.20	-929.83	0.31
912797VJ3	TREASURY BILL 12/26 0.00000					3.846200	31 Dec 2026		
		Local	10,000,000.000	98.376049	9,837,604.89	98.407875	9,840,787.50	3,182.61	0.31
		Base		98.376049	9,837,604.89	98.407875	9,840,787.50	3,182.61	0.31
912797VK0	TREASURY BILL 10/26 0.00000					3.632500	06 Oct 2026		
		Local	20,000,000.000	99.334042	19,866,808.34	99.348326	19,869,665.20	2,856.86	0.62
		Base		99.334042	19,866,808.34	99.348326	19,869,665.20	2,856.86	0.62
912797VL8	TREASURY BILL 10/26 0.00000					3.653500	13 Oct 2026		
		Local	20,000,000.000	99.259151	19,851,830.28	99.278331	19,855,666.20	3,835.92	0.62
		Base		99.259151	19,851,830.28	99.278331	19,855,666.20	3,835.92	0.62
912797VM6	TREASURY BILL 10/26 0.00000					3.705000	20 Oct 2026		
		Local	20,000,000.000	99.176667	19,835,333.33	99.202667	19,840,533.40	5,200.07	0.62
		Base		99.176667	19,835,333.33	99.202667	19,840,533.40	5,200.07	0.62
912797VN4	TREASURY BILL 10/26 0.00000					3.741000	27 Oct 2026		
		Local	20,000,000.000	99.095925	19,819,185.05	99.131512	19,826,302.40	7,117.35	0.62
		Base		99.095925	19,819,185.05	99.131512	19,826,302.40	7,117.35	0.62
912797VP9	TREASURY BILL 11/26 0.00000					3.785500	03 Nov 2026		
		Local	20,000,000.000	99.011564	19,802,312.79	99.052400	19,810,480.00	8,167.21	0.62
		Base		99.011564	19,802,312.79	99.052400	19,810,480.00	8,167.21	0.62
912797VS3	TREASURY BILL 01/27 0.00000					3.821000	07 Jan 2027		
		Local	10,000,000.000	98.312392	9,831,239.16	98.351500	9,835,150.00	3,910.84	0.31
		Base		98.312392	9,831,239.16	98.351500	9,835,150.00	3,910.84	0.31
912797VT1	TREASURY BILL 01/27 0.00000					3.820500	14 Jan 2027		
		Local	10,000,000.000	98.238325	9,823,832.50	98.276254	9,827,625.40	3,792.90	0.31
		Base		98.238325	9,823,832.50	98.276254	9,827,625.40	3,792.90	0.31

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797VU8	TREASURY BILL 01/27 0.00000				3.955500	28 Jan 2027		
	10,000,000.000	Local	98.022250	9,802,225.00	98.109409	9,810,940.90	8,715.90	0.31
		Base	98.022250	9,802,225.00	98.109409	9,810,940.90	8,715.90	0.31
912797VW4	TREASURY BILL 11/26 0.00000				3.751000	10 Nov 2026		
	20,000,000.000	Local	98.947636	19,789,527.22	98.979544	19,795,908.80	6,381.58	0.62
		Base	98.947636	19,789,527.22	98.979544	19,795,908.80	6,381.58	0.62
912797VX2	TREASURY BILL 11/26 0.00000				3.741500	17 Nov 2026		
	20,000,000.000	Local	98.877550	19,775,510.00	98.898631	19,779,726.20	4,216.20	0.62
		Base	98.877550	19,775,510.00	98.898631	19,779,726.20	4,216.20	0.62
912797VY0	TREASURY BILL 11/26 0.00000				3.840500	24 Nov 2026		
	20,000,000.000	Local	98.773173	19,754,634.65	98.814285	19,762,857.00	8,222.35	0.61
		Base	98.773173	19,754,634.65	98.814285	19,762,857.00	8,222.35	0.61
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.620000	03 Aug 2026		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.22
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.22
92646LHT0	VICTORY RECEIVABLES				3.790000	27 Aug 2026		
	25,000,000.000	Local	99.726278	24,931,569.44	99.726278	24,931,569.50	0.06	0.78
		Base	99.726278	24,931,569.44	99.726278	24,931,569.50	0.06	0.78
92646LL32	VICTORY RECEIVABLES				3.870000	03 Nov 2026		
	25,000,000.000	Local	98.989500	24,747,375.00	98.976550	24,744,137.50	-3,237.50	0.77
		Base	98.989500	24,747,375.00	98.976550	24,744,137.50	-3,237.50	0.77
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.630000	03 Aug 2026		
	110,401,605.760	Local	100.000000	110,401,605.76	100.000000	110,401,605.76	0.00	3.43
		Base	100.000000	110,401,605.76	100.000000	110,401,605.76	0.00	3.43
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.710000	10 Aug 2026		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.78
93114FJA3	WAL MART STORES INC				3.720000	10 Sep 2026		
	25,000,000.000	Local	99.586667	24,896,666.67	99.586667	24,896,666.75	0.08	0.77
		Base	99.586667	24,896,666.67	99.586667	24,896,666.75	0.08	0.77

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
93114FJU9	WAL MART STORES INC				3.710000	28 Sep 2026		
	25,000,000.000	Local	99.402278	24,850,569.44	99.402278	24,850,569.50	0.06	0.77
		Base	99.402278	24,850,569.44	99.402278	24,850,569.50	0.06	0.77
93114FKS2	WAL MART STORES INC				3.720000	26 Oct 2026		
	25,000,000.000	Local	99.142333	24,785,583.33	99.093030	24,773,257.50	-12,325.83	0.77
		Base	99.142333	24,785,583.33	99.093030	24,773,257.50	-12,325.83	0.77
979QRC005	BANK OF AMERICA REPO				3.640000	03 Aug 2026		
	225,000,000.000	Local	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	7.00
		Base	100.000000	225,000,000.00	100.000000	225,000,000.00	0.00	7.00
US DOLLAR Total								
	3,220,401,605.760	Local		3,206,076,349.51		3,206,174,230.57	97,881.06	99.70
		Base		3,206,076,349.51		3,206,174,230.57	97,881.06	99.70
CASH EQUIVALENT Total								
	3,220,401,605.760	Base		3,206,076,349.51		3,206,174,230.57	97,881.06	99.70
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	4,485,585.960	Local	1.000000	4,485,585.96	1.000000	4,485,585.96	0.00	0.14
		Base	1.000000	4,485,585.96	1.000000	4,485,585.96	0.00	0.14
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	5,252,035.870	Local	1.000000	5,252,035.87	1.000000	5,252,035.87	0.00	0.16
		Base	1.000000	5,252,035.87	1.000000	5,252,035.87	0.00	0.16
US DOLLAR Total								
	9,737,621.830	Local		9,737,621.83		9,737,621.83	0.00	0.30
		Base		9,737,621.83		9,737,621.83	0.00	0.30
EQUITY Total								
	9,737,621.830	Base		9,737,621.83		9,737,621.83	0.00	0.30

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

Holdings

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

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

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

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

Books Closed

Holdings

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

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		3,230,189,227.590	Base	3,215,863,971.34		3,215,961,852.40	97,881.06	100.00

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.120	1.000000	50,000.12	1.000000	50,000.12	0.00	0.00
		Base		1.000000	50,000.12	1.000000	50,000.12	0.00	0.00
US DOLLAR Total									
			50,000.120		50,000.12		50,000.12	0.00	0.00
		Base			50,000.12		50,000.12	0.00	0.00
CASH Total									
			50,000.120	Base	50,000.12		50,000.12	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.650000	17 Sep 2026		
			80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.75
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.75
22599G006	CREDIT AGRICOLE REPO REPO					3.630000	03 Aug 2026		
			300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	10.32
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	10.32
912797RG4	TREASURY BILL 08/26 0.00000					3.601000	06 Aug 2026		
			80,000,000.000	99.950109	79,960,086.80	99.950108	79,960,086.70	-0.10	2.75
		Base		99.950109	79,960,086.80	99.950108	79,960,086.70	-0.10	2.75
912797RS8	TREASURY BILL 09/26 0.00000					3.621000	03 Sep 2026		
			80,000,000.000	99.669075	79,735,260.31	99.669075	79,735,260.20	-0.11	2.74
		Base		99.669075	79,735,260.31	99.669075	79,735,260.20	-0.11	2.74
912797SA6	TREASURY BILL 10/26 0.00000					3.671500	01 Oct 2026		
			70,000,000.000	99.374600	69,562,219.95	99.397135	69,577,994.50	15,774.55	2.39
		Base		99.374600	69,562,219.95	99.397135	69,577,994.50	15,774.55	2.39

& 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
912797SK4	TREASURY BILL 10/26 0.00000				3.850100	29 Oct 2026		
	80,000,000.000	Local	99.063918	79,251,134.20	99.107646	79,286,116.80	34,982.60	2.73
		Base	99.063918	79,251,134.20	99.107646	79,286,116.80	34,982.60	2.73
912797SU2	TREASURY BILL 11/26 0.00000				3.650000	27 Nov 2026		
	20,000,000.000	Local	98.803611	19,760,722.18	98.786640	19,757,328.00	-3,394.18	0.68
		Base	98.803611	19,760,722.18	98.786640	19,757,328.00	-3,394.18	0.68
912797TC1	TREASURY BILL 12/26 0.00000				3.815500	24 Dec 2026		
	10,000,000.000	Local	98.463202	9,846,320.16	98.478837	9,847,883.70	1,563.54	0.34
		Base	98.463202	9,846,320.16	98.478837	9,847,883.70	1,563.54	0.34
912797TM9	TREASURY BILL 01/27 0.00000				3.835200	21 Jan 2027		
	10,000,000.000	Local	98.156973	9,815,697.30	98.183980	9,818,398.00	2,700.70	0.34
		Base	98.156973	9,815,697.30	98.183980	9,818,398.00	2,700.70	0.34
912797TW7	TREASURY BILL 08/26 0.00000				3.606000	13 Aug 2026		
	80,000,000.000	Local	99.880214	79,904,170.98	99.880214	79,904,170.98	0.00	2.75
		Base	99.880214	79,904,170.98	99.880214	79,904,170.98	0.00	2.75
912797TX5	TREASURY BILL 08/26 0.00000				3.605500	20 Aug 2026		
	80,000,000.000	Local	99.810435	79,848,348.37	99.810436	79,848,348.50	0.13	2.75
		Base	99.810435	79,848,348.37	99.810436	79,848,348.50	0.13	2.75
912797TY3	TREASURY BILL 08/26 0.00000				3.592500	27 Aug 2026		
	80,000,000.000	Local	99.741210	79,792,967.76	99.741210	79,792,967.70	-0.06	2.75
		Base	99.741210	79,792,967.76	99.741210	79,792,967.70	-0.06	2.75
912797UF2	TREASURY BILL 09/26 0.00000				3.627000	10 Sep 2026		
	60,000,000.000	Local	99.599083	59,759,449.98	99.599084	59,759,450.10	0.12	2.06
		Base	99.599083	59,759,449.98	99.599084	59,759,450.10	0.12	2.06
912797UG0	TREASURY BILL 09/26 0.00000				3.636000	17 Sep 2026		
	50,000,000.000	Local	99.527728	49,763,864.17	99.527728	49,763,864.20	0.03	1.71
		Base	99.527728	49,763,864.17	99.527728	49,763,864.20	0.03	1.71
912797UH8	TREASURY BILL 09/26 0.00000				3.690600	24 Sep 2026		
	70,000,000.000	Local	99.448306	69,613,814.47	99.448306	69,613,814.50	0.03	2.40
		Base	99.448306	69,613,814.47	99.448306	69,613,814.50	0.03	2.40

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797UJ4	TREASURY BILL 10/26 0.00000				3.732500	08 Oct 2026		
	80,000,000.000	Local	99.297954	79,438,363.45	99.326800	79,461,440.00	23,076.55	2.73
		Base	99.297954	79,438,363.45	99.326800	79,461,440.00	23,076.55	2.73
912797UK1	TREASURY BILL 10/26 0.00000				3.721500	15 Oct 2026		
	80,000,000.000	Local	99.227852	79,382,281.49	99.254285	79,403,428.00	21,146.51	2.73
		Base	99.227852	79,382,281.49	99.254285	79,403,428.00	21,146.51	2.73
912797UL9	TREASURY BILL 10/26 0.00000				3.700000	22 Oct 2026		
	80,000,000.000	Local	99.160354	79,328,283.22	99.179467	79,343,573.60	15,290.38	2.73
		Base	99.160354	79,328,283.22	99.179467	79,343,573.60	15,290.38	2.73
912797UM7	TREASURY BILL 11/26 0.00000				3.580500	05 Nov 2026		
	20,000,000.000	Local	99.045200	19,809,040.00	99.029502	19,805,900.40	-3,139.60	0.68
		Base	99.045200	19,809,040.00	99.029502	19,805,900.40	-3,139.60	0.68
912797US4	TREASURY BILL 08/26 0.00000				3.615500	04 Aug 2026		
	20,000,000.000	Local	99.969871	19,993,974.17	99.969871	19,993,974.20	0.03	0.69
		Base	99.969871	19,993,974.17	99.969871	19,993,974.20	0.03	0.69
912797UT2	TREASURY BILL 08/26 0.00000				3.612500	11 Aug 2026		
	60,000,000.000	Local	99.899759	59,939,855.55	99.899759	59,939,855.60	0.05	2.06
		Base	99.899759	59,939,855.55	99.899759	59,939,855.60	0.05	2.06
912797UU9	TREASURY BILL 08/26 0.00000				3.638500	18 Aug 2026		
	70,000,000.000	Local	99.828590	69,880,013.05	99.828590	69,880,013.10	0.05	2.40
		Base	99.828590	69,880,013.05	99.828590	69,880,013.10	0.05	2.40
912797UV7	TREASURY BILL 08/26 0.00000				3.652500	25 Aug 2026		
	70,000,000.000	Local	99.757399	69,830,179.33	99.757399	69,830,179.40	0.07	2.40
		Base	99.757399	69,830,179.33	99.757399	69,830,179.40	0.07	2.40
912797UW5	TREASURY BILL 09/26 0.00000				3.642500	01 Sep 2026		
	80,000,000.000	Local	99.686943	79,749,554.44	99.686943	79,749,554.20	-0.24	2.74
		Base	99.686943	79,749,554.44	99.686943	79,749,554.20	-0.24	2.74
912797UY1	TREASURY BILL 11/26 0.00000				3.610500	12 Nov 2026		
	20,000,000.000	Local	98.966996	19,793,399.20	98.954874	19,790,974.80	-2,424.40	0.68
		Base	98.966996	19,793,399.20	98.954874	19,790,974.80	-2,424.40	0.68

& 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
912797UZ8	TREASURY BILL 11/26 0.00000					3.615500	19 Nov 2026		
		Local	20,000,000.000	98.895264	19,779,052.79	98.882462	19,776,492.40	-2,560.39	0.68
		Base		98.895264	19,779,052.79	98.882462	19,776,492.40	-2,560.39	0.68
912797VA2	TREASURY BILL 12/26 0.00000					3.635600	03 Dec 2026		
		Local	10,000,000.000	98.747738	9,874,773.76	98.725665	9,872,566.50	-2,207.26	0.34
		Base		98.747738	9,874,773.76	98.725665	9,872,566.50	-2,207.26	0.34
912797VB0	TREASURY BILL 09/26 0.00000					3.635000	08 Sep 2026		
		Local	80,000,000.000	99.617163	79,693,730.55	99.617164	79,693,730.80	0.25	2.74
		Base		99.617163	79,693,730.55	99.617164	79,693,730.80	0.25	2.74
912797VC8	TREASURY BILL 09/26 0.00000					3.642000	15 Sep 2026		
		Local	70,000,000.000	99.546171	69,682,320.00	99.546171	69,682,320.00	0.00	2.40
		Base		99.546171	69,682,320.00	99.546171	69,682,320.00	0.00	2.40
912797VD6	TREASURY BILL 09/26 0.00000					3.672500	22 Sep 2026		
		Local	80,000,000.000	99.471821	79,577,456.62	99.471821	79,577,456.80	0.18	2.74
		Base		99.471821	79,577,456.62	99.471821	79,577,456.80	0.18	2.74
912797VE4	TREASURY BILL 09/26 0.00000					3.627500	29 Sep 2026		
		Local	20,000,000.000	99.405493	19,881,098.61	99.405493	19,881,098.61	0.00	0.68
		Base		99.405493	19,881,098.61	99.405493	19,881,098.61	0.00	0.68
912797VG9	TREASURY BILL 12/26 0.00000					3.642500	10 Dec 2026		
		Local	10,000,000.000	98.674535	9,867,453.48	98.651771	9,865,177.10	-2,276.38	0.34
		Base		98.674535	9,867,453.48	98.651771	9,865,177.10	-2,276.38	0.34
912797VH7	TREASURY BILL 12/26 0.00000					3.678000	17 Dec 2026		
		Local	10,000,000.000	98.590100	9,859,010.03	98.580802	9,858,080.20	-929.83	0.34
		Base		98.590100	9,859,010.03	98.580802	9,858,080.20	-929.83	0.34
912797VJ3	TREASURY BILL 12/26 0.00000					3.846200	31 Dec 2026		
		Local	10,000,000.000	98.376049	9,837,604.89	98.407875	9,840,787.50	3,182.61	0.34
		Base		98.376049	9,837,604.89	98.407875	9,840,787.50	3,182.61	0.34
912797VK0	TREASURY BILL 10/26 0.00000					3.632500	06 Oct 2026		
		Local	20,000,000.000	99.334042	19,866,808.34	99.348326	19,869,665.20	2,856.86	0.68
		Base		99.334042	19,866,808.34	99.348326	19,869,665.20	2,856.86	0.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797VL8	TREASURY BILL 10/26 0.00000				3.653500	13 Oct 2026		
	20,000,000.000	Local	99.259151	19,851,830.28	99.278331	19,855,666.20	3,835.92	0.68
		Base	99.259151	19,851,830.28	99.278331	19,855,666.20	3,835.92	0.68
912797VM6	TREASURY BILL 10/26 0.00000				3.705000	20 Oct 2026		
	20,000,000.000	Local	99.176667	19,835,333.33	99.202667	19,840,533.40	5,200.07	0.68
		Base	99.176667	19,835,333.33	99.202667	19,840,533.40	5,200.07	0.68
912797VN4	TREASURY BILL 10/26 0.00000				3.741000	27 Oct 2026		
	30,000,000.000	Local	99.095925	29,728,777.57	99.131512	29,739,453.60	10,676.03	1.02
		Base	99.095925	29,728,777.57	99.131512	29,739,453.60	10,676.03	1.02
912797VP9	TREASURY BILL 11/26 0.00000				3.785500	03 Nov 2026		
	20,000,000.000	Local	99.011564	19,802,312.79	99.052400	19,810,480.00	8,167.21	0.68
		Base	99.011564	19,802,312.79	99.052400	19,810,480.00	8,167.21	0.68
912797VS3	TREASURY BILL 01/27 0.00000				3.821000	07 Jan 2027		
	10,000,000.000	Local	98.312392	9,831,239.16	98.351500	9,835,150.00	3,910.84	0.34
		Base	98.312392	9,831,239.16	98.351500	9,835,150.00	3,910.84	0.34
912797VT1	TREASURY BILL 01/27 0.00000				3.820500	14 Jan 2027		
	10,000,000.000	Local	98.238325	9,823,832.50	98.276254	9,827,625.40	3,792.90	0.34
		Base	98.238325	9,823,832.50	98.276254	9,827,625.40	3,792.90	0.34
912797VU8	TREASURY BILL 01/27 0.00000				3.955500	28 Jan 2027		
	10,000,000.000	Local	98.022250	9,802,225.00	98.109409	9,810,940.90	8,715.90	0.34
		Base	98.022250	9,802,225.00	98.109409	9,810,940.90	8,715.90	0.34
912797VW4	TREASURY BILL 11/26 0.00000				3.751000	10 Nov 2026		
	20,000,000.000	Local	98.947636	19,789,527.22	98.979544	19,795,908.80	6,381.58	0.68
		Base	98.947636	19,789,527.22	98.979544	19,795,908.80	6,381.58	0.68
912797VX2	TREASURY BILL 11/26 0.00000				3.741500	17 Nov 2026		
	20,000,000.000	Local	98.877550	19,775,510.00	98.898631	19,779,726.20	4,216.20	0.68
		Base	98.877550	19,775,510.00	98.898631	19,779,726.20	4,216.20	0.68
912797VY0	TREASURY BILL 11/26 0.00000				3.840500	24 Nov 2026		
	20,000,000.000	Local	98.773173	19,754,634.65	98.814285	19,762,857.00	8,222.35	0.68
		Base	98.773173	19,754,634.65	98.814285	19,762,857.00	8,222.35	0.68

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					3.660000	03 Aug 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.44
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.44
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.630000	17 Sep 2026		
		Local	85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.92
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.92
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.640000	03 Aug 2026		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.58
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.58
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					3.710000	10 Aug 2026		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.86
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.86
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS					3.400000	01 Aug 2026		
		Local	85,945,441.420	100.000000	85,945,441.42	100.000000	85,945,441.42	0.00	2.96
		Base		100.000000	85,945,441.42	100.000000	85,945,441.42	0.00	2.96
979QHR003	SOUTH STREET REPO					3.680000	03 Aug 2026		
		Local	96,838,075.680	100.000000	96,838,075.68	100.000000	96,838,075.68	0.00	3.33
		Base		100.000000	96,838,075.68	100.000000	96,838,075.68	0.00	3.33
985FHY004	MITSUBISHI UFJ REPO					3.620000	03 Aug 2026		
		Local	70,164,819.770	100.000000	70,164,819.77	100.000000	70,164,819.77	0.00	2.41
		Base		100.000000	70,164,819.77	100.000000	70,164,819.77	0.00	2.41
985FHY004	MITSUBISHI UFJ REPO					3.630000	17 Sep 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.44
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.44
US DOLLAR Total									
		Local	2,877,948,336.870		2,867,621,868.97		2,867,788,630.66	166,761.69	98.68
		Base			2,867,621,868.97		2,867,788,630.66	166,761.69	98.68
CASH EQUIVALENT Total									
		Base	2,877,948,336.870		2,867,621,868.97		2,867,788,630.66	166,761.69	98.68

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
			6,771,228.990	1.000000	6,771,228.99	1.000000	6,771,228.99	0.00	0.23
		Base		1.000000	6,771,228.99	1.000000	6,771,228.99	0.00	0.23
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
			31,439,529.520	1.000000	31,439,529.52	1.000000	31,439,529.52	0.00	1.08
		Base		1.000000	31,439,529.52	1.000000	31,439,529.52	0.00	1.08
US DOLLAR Total									
			38,210,758.510		38,210,758.51		38,210,758.51	0.00	1.31
		Base			38,210,758.51		38,210,758.51	0.00	1.31
EQUITY Total									
			38,210,758.510	Base	38,210,758.51		38,210,758.51	0.00	1.31

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

Holdings

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

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,916,209,095.500	Base		2,905,882,627.60		2,906,049,389.29	166,761.69	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					2.284426	31 Dec 2049		
		Local	17,610,545.080	100.010000	17,612,306.13	100.000000	17,610,545.08	-1,761.05	5.95
		Base		100.010000	17,612,306.13	100.000000	17,610,545.08	-1,761.05	5.95
US DOLLAR Total									
		Local	17,610,545.080		17,612,306.13		17,610,545.08	-1,761.05	5.95
		Base			17,612,306.13		17,610,545.08	-1,761.05	5.95
CASH EQUIVALENT Total									
		Base	17,610,545.080		17,612,306.13		17,610,545.08	-1,761.05	5.95
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
0054824G6	ADAMS ARAPAHOE CNTYS CO JT S ADASCD 12/26 FIXED 5.5					5.500000	01 Dec 2026		
		Local	1,750,000.000	100.820809	1,764,364.16	100.953870	1,766,692.73	2,328.57	0.60
		Base		100.820809	1,764,364.16	100.953870	1,766,692.73	2,328.57	0.60
03588JLN0	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5					5.000000	01 Apr 2028		
		Local	8,640,000.000	103.041745	8,902,806.78	103.887540	8,975,883.46	73,076.68	3.03
		Base		103.041745	8,902,806.78	103.887540	8,975,883.46	73,076.68	3.03
03588JLY6	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5					5.000000	01 Apr 2028		
		Local	4,235,000.000	103.041745	4,363,817.91	103.887540	4,399,637.32	35,819.41	1.49
		Base		103.041745	4,363,817.91	103.887540	4,399,637.32	35,819.41	1.49
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
		Local	2,360,000.000	100.799125	2,378,859.35	100.798660	2,378,848.38	-10.97	0.80
		Base		100.799125	2,378,859.35	100.798660	2,378,848.38	-10.97	0.80
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
		Local	18,035,000.000	100.637205	18,149,919.85	100.580280	18,139,653.50	-10,266.35	6.12
		Base		100.637205	18,149,919.85	100.580280	18,139,653.50	-10,266.35	6.12

& 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
158843ZL9	CHANDLER AZ CHA 07/29 FIXED 5					5.000000	01 Jul 2029		
		Local	5,000,000.000	106.891793	5,344,589.65	106.364230	5,318,211.50	-26,378.15	1.80
		Base		106.891793	5,344,589.65	106.364230	5,318,211.50	-26,378.15	1.80
1994922N8	COLUMBUS OH COL 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	7,040,000.000	104.420366	7,351,193.78	104.622830	7,365,447.23	14,253.45	2.49
		Base		104.420366	7,351,193.78	104.622830	7,365,447.23	14,253.45	2.49
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	5,250,000.000	100.685239	5,285,975.04	101.196310	5,312,806.28	26,831.24	1.79
		Base		100.685239	5,285,975.04	101.196310	5,312,806.28	26,831.24	1.79
236092PB2	DANE CNTY WI DAN 06/28 FIXED 4					4.000000	01 Jun 2028		
		Local	7,575,000.000	102.286362	7,748,191.91	102.374620	7,754,877.47	6,685.56	2.62
		Base		102.286362	7,748,191.91	102.374620	7,754,877.47	6,685.56	2.62
246381TC1	DELAWARE ST DES 05/27 FIXED 5					5.000000	01 May 2027		
		Local	4,605,000.000	101.782377	4,687,078.44	101.784700	4,687,185.44	107.00	1.58
		Base		101.782377	4,687,078.44	101.784700	4,687,185.44	107.00	1.58
246381TE7	DELAWARE ST DES 05/29 FIXED 5					5.000000	01 May 2029		
		Local	2,770,000.000	106.572588	2,952,060.69	106.093680	2,938,794.94	-13,265.75	0.99
		Base		106.572588	2,952,060.69	106.093680	2,938,794.94	-13,265.75	0.99
249002MT0	DENTON TX INDEP SCH DIST DNNSCD 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	2,625,000.000	104.242981	2,736,378.25	104.505480	2,743,268.85	6,890.60	0.93
		Base		104.242981	2,736,378.25	104.505480	2,743,268.85	6,890.60	0.93
249174ZH9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,250,000.000	102.790045	1,284,875.56	103.244870	1,290,560.88	5,685.32	0.44
		Base		102.790045	1,284,875.56	103.244870	1,290,560.88	5,685.32	0.44
249174ZQ9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,800,000.000	103.203237	1,857,658.27	103.244870	1,858,407.66	749.39	0.63
		Base		103.203237	1,857,658.27	103.244870	1,858,407.66	749.39	0.63
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					2.150000	01 Apr 2038		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.39
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.39

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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
30382ALQ3	FAIRFAX CNTY VA FAI 10/27 FIXED 4					4.000000	01 Oct 2027		
			9,000,000.000	101.780095	9,160,208.53	101.630360	9,146,732.40	-13,476.13	3.09
		Base		101.780095	9,160,208.53	101.630360	9,146,732.40	-13,476.13	3.09
303867PR0	FAIRFAX CNTY VA SWR REVENUE FAIUTL 07/29 FIXED 5					5.000000	15 Jul 2029		
			5,000,000.000	106.830891	5,341,544.57	106.344290	5,317,214.50	-24,330.07	1.80
		Base		106.830891	5,341,544.57	106.344290	5,317,214.50	-24,330.07	1.80
405815HE4	HALIFAX FL HOSP MED CTR HALMED 06/48 ADJUSTABLE VAR					2.250000	01 Jun 2048		
			4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.35
Original Face:		Base	4,000,000.000	100.000000	4,000,000.00	100.000000	4,000,000.00	0.00	1.35
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
			2,365,000.000	101.246438	2,394,478.27	101.286900	2,395,435.19	956.92	0.81
		Base		101.246438	2,394,478.27	101.286900	2,395,435.19	956.92	0.81
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
			6,625,000.000	103.470589	6,854,926.55	103.637170	6,865,962.51	11,035.96	2.32
		Base		103.470589	6,854,926.55	103.637170	6,865,962.51	11,035.96	2.32
479340ZH7	JOHNSTON CNTY NC JOH 02/29 FIXED 5					5.000000	01 Feb 2029		
			3,230,000.000	105.589505	3,410,541.00	105.540220	3,408,949.11	-1,591.89	1.15
		Base		105.589505	3,410,541.00	105.540220	3,408,949.11	-1,591.89	1.15
486063Y46	KATY TX INDEP SCH DIST KATSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
			1,000,000.000	103.331007	1,033,310.07	103.453680	1,034,536.80	1,226.73	0.35
		Base		103.331007	1,033,310.07	103.453680	1,034,536.80	1,226.73	0.35
498531UT7	KLEIN TX INDEP SCH DIST KLNSCD 08/28 FIXED 5					5.000000	01 Aug 2028		
			5,000,000.000	104.304500	5,215,224.98	104.452460	5,222,623.00	7,398.02	1.76
		Base		104.304500	5,215,224.98	104.452460	5,222,623.00	7,398.02	1.76
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5					5.000000	15 Aug 2026		
			1,710,000.000	100.089903	1,711,537.34	100.070500	1,711,205.55	-331.79	0.58
		Base		100.089903	1,711,537.34	100.070500	1,711,205.55	-331.79	0.58
52882PHC5	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 5					5.000000	15 Aug 2027		
			2,000,000.000	102.128275	2,042,565.50	102.371800	2,047,436.00	4,870.50	0.69
		Base		102.128275	2,042,565.50	102.371800	2,047,436.00	4,870.50	0.69

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52882PHD3	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/28 FIXED 5				5.000000	15 Aug 2028		
	2,000,000.000	Local	104.081494	2,081,629.88	104.505480	2,090,109.60	8,479.72	0.71
		Base	104.081494	2,081,629.88	104.505480	2,090,109.60	8,479.72	0.71
54589TQT2	LOUDOUN CNTY VA LDN 12/28 FIXED 5				5.000000	01 Dec 2028		
	5,000,000.000	Local	105.396148	5,269,807.38	105.345220	5,267,261.00	-2,546.38	1.78
		Base	105.396148	5,269,807.38	105.345220	5,267,261.00	-2,546.38	1.78
592112YW0	MET GOVT NASHVILLE DAVIDSON MET 01/28 FIXED 5				5.000000	01 Jan 2028		
	8,770,000.000	Local	103.432902	9,071,065.52	103.198380	9,050,497.93	-20,567.59	3.06
		Base	103.432902	9,071,065.52	103.198380	9,050,497.93	-20,567.59	3.06
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5				5.000000	01 Aug 2027		
	13,495,000.000	Local	102.421957	13,821,843.08	102.354450	13,812,733.03	-9,110.05	4.66
		Base	102.421957	13,821,843.08	102.354450	13,812,733.03	-9,110.05	4.66
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026		
	13,390,000.000	Local	100.240730	13,422,233.76	100.387240	13,441,851.44	19,617.68	4.54
		Base	100.240730	13,422,233.76	100.387240	13,441,851.44	19,617.68	4.54
625517PM3	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/28 FIXED 5				5.000000	15 Jun 2028		
	10,000,000.000	Local	104.512134	10,451,213.39	104.217280	10,421,728.00	-29,485.39	3.52
		Base	104.512134	10,451,213.39	104.217280	10,421,728.00	-29,485.39	3.52
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				2.170000	01 Jul 2035		
	8,180,000.000	Local	100.000000	8,180,000.00	100.000000	8,180,000.00	0.00	2.76
		Base	100.000000	8,180,000.00	100.000000	8,180,000.00	0.00	2.76
677523RX2	OHIO ST OHS 05/28 FIXED 5				5.000000	01 May 2028		
	8,000,000.000	Local	104.263068	8,341,045.42	104.074350	8,325,948.00	-15,097.42	2.81
		Base	104.263068	8,341,045.42	104.074350	8,325,948.00	-15,097.42	2.81
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026		
	6,925,000.000	Local	100.199389	6,938,807.70	100.165570	6,936,465.72	-2,341.98	2.34
		Base	100.199389	6,938,807.70	100.165570	6,936,465.72	-2,341.98	2.34
727199D99	PLANO TX INDEP SCH DIST PNOSCD 02/28 FIXED 5				5.000000	15 Feb 2028		
	8,000,000.000	Local	102.817255	8,225,380.43	103.514790	8,281,183.20	55,802.77	2.80
		Base	102.817255	8,225,380.43	103.514790	8,281,183.20	55,802.77	2.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				2.060000	01 Dec 2044		
	17,090,000.000	Local	100.000000	17,090,000.00	100.000000	17,090,000.00	0.00	5.77
		Base	100.000000	17,090,000.00	100.000000	17,090,000.00	0.00	5.77
87973EDV8	TEMPE AZ TEM 07/28 FIXED 5				5.000000	01 Jul 2028		
	700,000.000	Local	104.684320	732,790.24	104.427450	730,992.15	-1,798.09	0.25
		Base	104.684320	732,790.24	104.427450	730,992.15	-1,798.09	0.25
87973EDW6	TEMPE AZ TEM 07/29 FIXED 5				5.000000	01 Jul 2029		
	1,000,000.000	Local	106.811265	1,068,112.65	106.306490	1,063,064.90	-5,047.75	0.36
		Base	106.811265	1,068,112.65	106.306490	1,063,064.90	-5,047.75	0.36
889855W99	TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
	9,365,000.000	Local	101.230263	9,480,214.11	101.180340	9,475,538.84	-4,675.27	3.20
		Base	101.230263	9,480,214.11	101.180340	9,475,538.84	-4,675.27	3.20
917542XB3	UTAH ST UTS 07/27 FIXED 5				5.000000	01 Jul 2027		
	15,000,000.000	Local	102.110170	15,316,525.49	102.156470	15,323,470.50	6,945.01	5.17
		Base	102.110170	15,316,525.49	102.156470	15,323,470.50	6,945.01	5.17
93974E5C6	WASHINGTON ST WAS 07/27 FIXED 5				5.000000	01 Jul 2027		
	7,000,000.000	Local	101.908881	7,133,621.70	102.138260	7,149,678.20	16,056.50	2.41
		Base	101.908881	7,133,621.70	102.138260	7,149,678.20	16,056.50	2.41
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5				5.000000	01 Jul 2028		
	5,000,000.000	Local	103.882228	5,194,111.39	104.368390	5,218,419.50	24,308.11	1.76
		Base	103.882228	5,194,111.39	104.368390	5,218,419.50	24,308.11	1.76
97705MM69	WISCONSIN ST WIS 05/28 FIXED 5				5.000000	01 May 2028		
	7,375,000.000	Local	104.353261	7,696,053.00	104.039530	7,672,915.34	-23,137.66	2.59
		Base	104.353261	7,696,053.00	104.039530	7,672,915.34	-23,137.66	2.59
US DOLLAR Total								
	272,155,000.000	Local		278,486,561.59		278,612,228.05	125,666.46	94.05
Original Face:	4,000,000.000	Base		278,486,561.59		278,612,228.05	125,666.46	94.05
FIXED INCOME Total								
	272,155,000.000	Base		278,486,561.59		278,612,228.05	125,666.46	94.05

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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
Original Face:		4,000,000.000						

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
FUND Total									
		289,765,545.080	Base		296,098,867.72		296,222,773.13	123,905.41	100.00
	Original Face:	4,000,000.000							

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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								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.01
		Base			50,000.00		50,000.00	0.00	0.01
CASH Total									
			50,000.000	Base	50,000.00		50,000.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02665KHT7	AMERICAN HONDA FINAN					4.030000	27 Aug 2026		
			10,000,000.000	99.708944	9,970,894.44	99.708944	9,970,894.40	-0.04	1.23
		Base		99.708944	9,970,894.44	99.708944	9,970,894.40	-0.04	1.23
0347M3KS2	ANGLESEA FDG PLC + ANG					3.940000	26 Oct 2026		
			10,000,000.000	99.058778	9,905,877.78	99.064270	9,906,427.00	549.22	1.22
		Base		99.058778	9,905,877.78	99.064270	9,906,427.00	549.22	1.22
0347M3KU7	ANGLESEA FDG PLC + ANG					3.960000	28 Oct 2026		
			10,000,000.000	99.032000	9,903,200.00	99.041440	9,904,144.00	944.00	1.22
		Base		99.032000	9,903,200.00	99.041440	9,904,144.00	944.00	1.22
07644BLP5	BEDFORD ROW FDG CORP					3.960000	23 Nov 2026		
			10,000,000.000	98.746000	9,874,600.00	98.746180	9,874,618.00	18.00	1.22
		Base		98.746000	9,874,600.00	98.746180	9,874,618.00	18.00	1.22
15987HJ32	CHARLES SCHWAB + CO INC DISC C					3.860000	03 Sep 2026		
			10,000,000.000	99.646167	9,964,616.67	99.646167	9,964,616.70	0.03	1.23
		Base		99.646167	9,964,616.67	99.646167	9,964,616.70	0.03	1.23

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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
40588MJG3	HALKIN FINANCE LLC USC				3.840000	16 Sep 2026		
	10,000,000.000	Local	99.509333	9,950,933.33	99.509333	9,950,933.30	-0.03	1.23
		Base	99.509333	9,950,933.33	99.509333	9,950,933.30	-0.03	1.23
52953BJM6	LEXINGTN PKR CAP CO LL				3.990000	21 Sep 2026		
	10,000,000.000	Local	99.434750	9,943,475.00	99.434750	9,943,475.00	0.00	1.23
		Base	99.434750	9,943,475.00	99.434750	9,943,475.00	0.00	1.23
56274MHK1	MANHATTAN ASSET FDG.				3.760000	19 Aug 2026		
	10,000,000.000	Local	99.812000	9,981,200.00	99.812000	9,981,200.00	0.00	1.23
		Base	99.812000	9,981,200.00	99.812000	9,981,200.00	0.00	1.23
63307MTG4	NATIONAL BK OF CANAD				4.200000	16 Jun 2027		
	1,208,000.000	Local	96.278334	1,163,042.27	96.277890	1,163,036.91	-5.36	0.14
		Base	96.278334	1,163,042.27	96.277890	1,163,036.91	-5.36	0.14
67983UJ46	OLD LINE FUNDING LLC				3.850000	04 Sep 2026		
	10,000,000.000	Local	99.636389	9,963,638.89	99.636389	9,963,638.89	0.00	1.23
		Base	99.636389	9,963,638.89	99.636389	9,963,638.89	0.00	1.23
69039UK77	OVERWATCH ALPHA FDG LLC				3.950000	07 Oct 2026		
	10,000,000.000	Local	99.264861	9,926,486.11	99.279200	9,927,920.00	1,433.89	1.22
		Base	99.264861	9,926,486.11	99.279200	9,927,920.00	1,433.89	1.22
73044GQA0	PODIUM FUNDING TRUST				4.200000	10 Mar 2027		
	10,000,000.000	Local	97.421667	9,742,166.66	97.437130	9,743,713.00	1,546.34	1.20
		Base	97.421667	9,742,166.66	97.437130	9,743,713.00	1,546.34	1.20
82434UHS9	SHERWIN WILLIAMS CO				3.920000	26 Aug 2026		
	10,000,000.000	Local	99.727778	9,972,777.78	99.727778	9,972,777.80	0.02	1.23
		Base	99.727778	9,972,777.78	99.727778	9,972,777.80	0.02	1.23
91842KHH2	VW CR INC				3.850000	17 Aug 2026		
	10,000,000.000	Local	99.828889	9,982,888.89	99.828889	9,982,888.89	0.00	1.23
		Base	99.828889	9,982,888.89	99.828889	9,982,888.89	0.00	1.23
91842KLJ3	VW CR INC				4.210000	18 Nov 2026		
	15,000,000.000	Local	98.725306	14,808,795.84	98.745180	14,811,777.00	2,981.16	1.83
		Base	98.725306	14,808,795.84	98.745180	14,811,777.00	2,981.16	1.83

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92646LMV9	VICTORY RECEIVABLES				4.020000	29 Dec 2026		
	10,000,000.000	Local	98.325000	9,832,500.00	98.326140	9,832,614.00	114.00	1.21
		Base	98.325000	9,832,500.00	98.326140	9,832,614.00	114.00	1.21
9612C1SU2	WESTPAC BANKING CORP.				3.980000	28 May 2027		
	9,150,000.000	Local	96.683333	8,846,525.00	96.517110	8,831,315.57	-15,209.43	1.09
		Base	96.683333	8,846,525.00	96.517110	8,831,315.57	-15,209.43	1.09
979QHR003	SOUTH STREET REPO				3.660000	03 Aug 2026		
	41,562,638.320	Local	100.000000	41,562,638.32	100.000000	41,562,638.32	0.00	5.13
		Base	100.000000	41,562,638.32	100.000000	41,562,638.32	0.00	5.13
US DOLLAR Total								
	206,920,638.320	Local		205,296,256.98		205,288,628.78	-7,628.20	25.33
		Base		205,296,256.98		205,288,628.78	-7,628.20	25.33
CASH EQUIVALENT Total								
	206,920,638.320	Base		205,296,256.98		205,288,628.78	-7,628.20	25.33
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	10,000,000.000	Local	99.973290	9,997,329.04	100.395879	10,039,587.90	42,258.86	1.24
		Base	99.973290	9,997,329.04	100.395879	10,039,587.90	42,258.86	1.24
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.812929	4,990,646.47	87.340687	4,367,034.35	-623,612.12	0.54
		Base	99.812929	4,990,646.47	87.340687	4,367,034.35	-623,612.12	0.54
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.949782	7,496,233.62	96.630596	7,247,294.70	-248,938.92	0.89
		Base	99.949782	7,496,233.62	96.630596	7,247,294.70	-248,938.92	0.89
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				4.300000	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	100.060000	6,003,600.00	3,600.00	0.74
		Base	100.000000	6,000,000.00	100.060000	6,003,600.00	3,600.00	0.74

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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
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	99.656030	5,290,738.63	96.378464	5,116,732.65	-174,005.98	0.63
		Base	99.656030	5,290,738.63	96.378464	5,116,732.65	-174,005.98	0.63
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.920776	4,996,038.79	95.562057	4,778,102.85	-217,935.94	0.59
		Base	99.920776	4,996,038.79	95.562057	4,778,102.85	-217,935.94	0.59
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1				5.100000	15 Mar 2036		
	5,000,000.000	Local	99.796302	4,989,815.10	96.172059	4,808,602.95	-181,212.15	0.59
		Base	99.796302	4,989,815.10	96.172059	4,808,602.95	-181,212.15	0.59
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.813763	3,493,481.71	90.235817	3,158,253.60	-335,228.11	0.39
		Base	99.813763	3,493,481.71	90.235817	3,158,253.60	-335,228.11	0.39
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A				3.940000	26 Nov 2027		
	2,108,242.620	Local	99.998152	2,108,203.65	99.956090	2,107,316.89	-886.76	0.26
Original Face:	4,000,000.000	Base	99.998152	2,108,203.65	99.956090	2,107,316.89	-886.76	0.26
09247XAQ4	BLACKROCK FINANCE INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.970784	2,499,269.61	91.808686	2,295,217.15	-204,052.46	0.28
		Base	99.970784	2,499,269.61	91.808686	2,295,217.15	-204,052.46	0.28
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.960980	4,998,048.98	93.434795	4,671,739.75	-326,309.23	0.58
		Base	99.960980	4,998,048.98	93.434795	4,671,739.75	-326,309.23	0.58
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	4,332,822.530	Local	91.761862	3,975,878.63	97.975770	4,245,116.24	269,237.61	0.52
Original Face:	5,000,000.000	Base	91.761862	3,975,878.63	97.975770	4,245,116.24	269,237.61	0.52
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	2,972,106.940	Local	96.016301	2,853,707.15	95.985050	2,852,778.33	-928.82	0.35
Original Face:	5,000,000.000	Base	96.016301	2,853,707.15	95.985050	2,852,778.33	-928.82	0.35
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,189,475.470	Local	93.495316	7,656,775.94	99.535440	8,151,430.44	494,654.50	1.01
Original Face:	12,250,000.000	Base	93.495316	7,656,775.94	99.535440	8,151,430.44	494,654.50	1.01

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10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	3,547,346.270	95.734392	3,396,030.40	95.637040	3,392,576.97	-3,453.43	0.42
Original Face:		Base	5,000,000.000	95.734392	3,396,030.40	95.637040	3,392,576.97	-3,453.43	0.42
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	2,423,628.430	99.996117	2,423,534.33	100.742510	2,441,624.11	18,089.78	0.30
Original Face:		Base	5,000,000.000	99.996117	2,423,534.33	100.742510	2,441,624.11	18,089.78	0.30
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	2,021,251.600	99.998683	2,021,224.99	100.043960	2,022,140.14	915.15	0.25
Original Face:		Base	4,000,000.000	99.998683	2,021,224.99	100.043960	2,022,140.14	915.15	0.25
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.800458	4,990,022.90	92.844064	4,642,203.20	-347,819.70	0.57
		Base		99.800458	4,990,022.90	92.844064	4,642,203.20	-347,819.70	0.57
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.980165	4,999,008.24	99.988910	4,999,445.50	437.26	0.62
		Base		99.980165	4,999,008.24	99.988910	4,999,445.50	437.26	0.62
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	5,000,000.000	99.959086	4,997,954.32	98.787777	4,939,388.85	-58,565.47	0.61
		Base		99.959086	4,997,954.32	98.787777	4,939,388.85	-58,565.47	0.61
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					4.290000	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.805692	4,940,284.60	-59,715.40	0.61
		Base		100.000000	5,000,000.00	98.805692	4,940,284.60	-59,715.40	0.61
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.663226	2,491,580.65	89.013023	2,225,325.58	-266,255.07	0.27
		Base		99.663226	2,491,580.65	89.013023	2,225,325.58	-266,255.07	0.27
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4					4.120000	15 Mar 2032		
		Local	3,500,000.000	99.993239	3,499,763.36	98.946000	3,463,110.00	-36,653.36	0.43
Original Face:		Base	3,500,000.000	99.993239	3,499,763.36	98.946000	3,463,110.00	-36,653.36	0.43
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.050000	05 Jan 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.060812	10,006,081.20	6,081.20	1.23
		Base		100.000000	10,000,000.00	100.060812	10,006,081.20	6,081.20	1.23

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30231GBD3	EXXON MOBIL CORPORATION COMPANY GUAR 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	99.929141	2,498,228.53	-1,771.47	0.31
		Base	100.000000	2,500,000.00	99.929141	2,498,228.53	-1,771.47	0.31
31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR				4.380000	01 Mar 2056		
	4,743,694.900	Local	99.498270	4,719,894.38	97.114737	4,606,826.83	-113,067.55	0.57
Original Face:	5,000,000.000	Base	99.498270	4,719,894.38	97.114737	4,606,826.83	-113,067.55	0.57
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	446,124.400	Local	100.912024	450,193.16	87.798080	391,688.66	-58,504.50	0.05
Original Face:	5,000,000.000	Base	100.912024	450,193.16	87.798080	391,688.66	-58,504.50	0.05
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4				4.000000	01 Feb 2034		
	423,289.500	Local	101.529020	429,761.68	97.949436	414,609.68	-15,152.00	0.05
Original Face:	5,000,000.000	Base	101.529020	429,761.68	97.949436	414,609.68	-15,152.00	0.05
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41				3.410000	20 Mar 2035		
	6,000,000.000	Local	115.388276	6,923,296.55	88.924404	5,335,464.24	-1,587,832.31	0.66
		Base	115.388276	6,923,296.55	88.924404	5,335,464.24	-1,587,832.31	0.66
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	110.743743	4,429,749.71	95.384311	3,815,372.44	-614,377.27	0.47
		Base	110.743743	4,429,749.71	95.384311	3,815,372.44	-614,377.27	0.47
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68				3.680000	27 Nov 2034		
	2,070,000.000	Local	116.899056	2,419,810.45	91.228215	1,888,424.05	-531,386.40	0.23
		Base	116.899056	2,419,810.45	91.228215	1,888,424.05	-531,386.40	0.23
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87				4.870000	09 Dec 2033		
	10,000,000.000	Local	99.812913	9,981,291.33	97.980219	9,798,021.90	-183,269.43	1.21
		Base	99.812913	9,981,291.33	97.980219	9,798,021.90	-183,269.43	1.21
3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99				4.990000	23 Apr 2035		
	5,000,000.000	Local	99.775016	4,988,750.78	98.847903	4,942,395.15	-46,355.63	0.61
		Base	99.775016	4,988,750.78	98.847903	4,942,395.15	-46,355.63	0.61
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95				4.950000	25 Sep 2034		
	10,000,000.000	Local	99.897914	9,989,791.40	97.864819	9,786,481.90	-203,309.50	1.21
		Base	99.897914	9,989,791.40	97.864819	9,786,481.90	-203,309.50	1.21

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3133Q3RT0	FREDDIEMAC STRIP FHS 429 GA				4.000000	25 Apr 2031		
	4,745,428.550	Local	98.915443	4,693,961.66	97.116831	4,608,609.83	-85,351.83	0.57
Original Face:	5,000,000.000	Base	98.915443	4,693,961.66	97.116831	4,608,609.83	-85,351.83	0.57
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.975765	2,499,394.12	96.018478	2,400,461.95	-98,932.17	0.30
		Base	99.975765	2,499,394.12	96.018478	2,400,461.95	-98,932.17	0.30
3136A53R5	FANNIE MAE FNR 2012 55 PD				3.000000	25 May 2042		
	406,688.690	Local	101.847610	414,202.71	93.940190	382,044.13	-32,158.58	0.05
Original Face:	5,100,000.000	Base	101.847610	414,202.71	93.940190	382,044.13	-32,158.58	0.05
3136B02X3	FANNIE MAE FNR 2018 13 PA				3.000000	25 Mar 2048		
	229,442.770	Local	99.000849	227,150.29	87.389030	200,507.81	-26,642.48	0.02
Original Face:	2,025,000.000	Base	99.000849	227,150.29	87.389030	200,507.81	-26,642.48	0.02
3136B1CE2	FANNIE MAE FNR 2018 16 LE				3.000000	25 May 2047		
	628,549.350	Local	99.004622	622,292.91	94.777930	595,726.06	-26,566.85	0.07
Original Face:	5,000,000.000	Base	99.004622	622,292.91	94.777930	595,726.06	-26,566.85	0.07
3136B32C3	FANNIE MAE FNR 2019 7 AL				3.000000	25 Aug 2048		
	414,524.460	Local	101.015911	418,735.66	91.383160	378,805.55	-39,930.11	0.05
Original Face:	3,000,000.000	Base	101.015911	418,735.66	91.383160	378,805.55	-39,930.11	0.05
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	414,524.460	Local	99.894165	414,085.75	91.383160	378,805.55	-35,280.20	0.05
Original Face:	3,000,000.000	Base	99.894165	414,085.75	91.383160	378,805.55	-35,280.20	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA				2.000000	25 Apr 2032		
	2,103,200.850	Local	102.467507	2,155,097.48	92.246330	1,940,125.60	-214,971.88	0.24
Original Face:	4,036,000.000	Base	102.467507	2,155,097.48	92.246330	1,940,125.60	-214,971.88	0.24
3136BBV74	FANNIE MAE FNR 2020 70 VC				2.000000	25 Apr 2032		
	2,604,331.500	Local	102.648477	2,673,306.62	92.438340	2,407,400.81	-265,905.81	0.30
Original Face:	5,000,000.000	Base	102.648477	2,673,306.62	92.438340	2,407,400.81	-265,905.81	0.30
3136BHBB4	FANNIE MAE FNR 2021 27 JD				1.250000	25 May 2051		
	1,385,322.130	Local	100.358155	1,390,283.73	73.075450	1,012,330.38	-377,953.35	0.12
Original Face:	3,015,000.000	Base	100.358155	1,390,283.73	73.075450	1,012,330.38	-377,953.35	0.12

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3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	2,108,650.850	99.206071	2,091,909.65	92.829000	1,957,439.50	-134,470.15	0.24
	Original Face:	Base	3,250,145.000	99.206071	2,091,909.65	92.829000	1,957,439.50	-134,470.15	0.24
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	962,555.000	100.447991	966,867.16	92.910940	894,318.90	-72,548.26	0.11
	Original Face:	Base	1,500,000.000	100.447991	966,867.16	92.910940	894,318.90	-72,548.26	0.11
3136BPEA5	FANNIE MAE FNR 2022 66 PA					4.500000	25 Dec 2049		
		Local	4,577,649.400	99.076130	4,535,357.88	97.866470	4,479,983.88	-55,374.00	0.55
	Original Face:	Base	7,682,489.000	99.076130	4,535,357.88	97.866470	4,479,983.88	-55,374.00	0.55
3136BU7G9	FANNIE MAE FNR 2025 18 DA					5.500000	25 Nov 2051		
		Local	5,406,629.000	99.679924	5,389,323.68	100.180970	5,416,413.38	27,089.70	0.67
	Original Face:	Base	10,000,000.000	99.679924	5,389,323.68	100.180970	5,416,413.38	27,089.70	0.67
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	2,376,011.550	99.482483	2,363,715.29	99.856870	2,372,610.76	8,895.47	0.29
	Original Face:	Base	5,000,000.000	99.482483	2,363,715.29	99.856870	2,372,610.76	8,895.47	0.29
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	2,510,734.650	99.911834	2,508,521.03	99.792110	2,505,515.08	-3,005.95	0.31
	Original Face:	Base	3,000,000.000	99.911834	2,508,521.03	99.792110	2,505,515.08	-3,005.95	0.31
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	4,815,338.700	99.234122	4,778,459.10	96.763640	4,659,497.00	-118,962.10	0.57
	Original Face:	Base	5,000,000.000	99.234122	4,778,459.10	96.763640	4,659,497.00	-118,962.10	0.57
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.959220	4,997,961.01	87.728683	4,386,434.15	-611,526.86	0.54
		Base		99.959220	4,997,961.01	87.728683	4,386,434.15	-611,526.86	0.54
3136G5BH2	FANNIE MAE FNR 2026 23 DE					4.750000	25 Sep 2054		
		Local	4,746,543.600	98.317195	4,666,668.54	97.611080	4,633,152.47	-33,516.07	0.57
	Original Face:	Base	5,000,000.000	98.317195	4,666,668.54	97.611080	4,633,152.47	-33,516.07	0.57
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	4,631,762.900	99.736382	4,619,552.72	98.216100	4,549,136.88	-70,415.84	0.56
	Original Face:	Base	5,000,000.000	99.736382	4,619,552.72	98.216100	4,549,136.88	-70,415.84	0.56

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3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	19,361.000	100.196994	19,399.14	99.646210	19,292.50	-106.64	0.00
Original Face:		Base	2,000,000.000	100.196994	19,399.14	99.646210	19,292.50	-106.64	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	1,506.540	100.020577	1,506.85	99.463250	1,498.45	-8.40	0.00
Original Face:		Base	2,000,000.000	100.020577	1,506.85	99.463250	1,498.45	-8.40	0.00
3137BSRE5	FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2					3.120000	25 Sep 2026		
		Local	8,192,245.700	99.818206	8,177,352.70	99.660880	8,164,464.16	-12,888.54	1.01
Original Face:		Base	10,000,000.000	99.818206	8,177,352.70	99.660880	8,164,464.16	-12,888.54	1.01
3137FTNS2	FREDDIE MAC FHR 4980 TB					2.000000	25 Jun 2035		
		Local	2,000,000.000	87.198474	1,743,969.47	86.481640	1,729,632.80	-14,336.67	0.21
Original Face:		Base	2,000,000.000	87.198474	1,743,969.47	86.481640	1,729,632.80	-14,336.67	0.21
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
		Local	4,824,894.350	92.995600	4,486,939.43	91.515910	4,415,545.97	-71,393.46	0.54
Original Face:		Base	8,381,000.000	92.995600	4,486,939.43	91.515910	4,415,545.97	-71,393.46	0.54
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,016,760.590	98.178471	998,240.00	97.850560	994,905.93	-3,334.07	0.12
Original Face:		Base	1,466,009.000	98.178471	998,240.00	97.850560	994,905.93	-3,334.07	0.12
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	3,169,053.310	99.825312	3,163,517.34	99.617870	3,156,943.41	-6,573.93	0.39
Original Face:		Base	5,000,000.000	99.825312	3,163,517.34	99.617870	3,156,943.41	-6,573.93	0.39
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,044,980.450	99.898688	1,043,921.76	100.141330	1,046,457.32	2,535.56	0.13
Original Face:		Base	2,331,768.000	99.898688	1,043,921.76	100.141330	1,046,457.32	2,535.56	0.13
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
		Local	1,192,409.880	99.218983	1,183,096.96	100.295010	1,195,927.61	12,830.65	0.15
Original Face:		Base	3,643,671.000	99.218983	1,183,096.96	100.295010	1,195,927.61	12,830.65	0.15
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	2,315,240.950	99.410926	2,301,602.46	99.209400	2,296,936.66	-4,665.80	0.28
Original Face:		Base	5,000,000.000	99.410926	2,301,602.46	99.209400	2,296,936.66	-4,665.80	0.28

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3137HHZ95	FREDDIE MAC FHR 5492 PA					5.000000	25 Dec 2053		
		Local	7,294,061.300	98.109215	7,156,146.27	98.973190	7,219,165.15	63,018.88	0.89
Original Face:		Base	8,872,000.000	98.109215	7,156,146.27	98.973190	7,219,165.15	63,018.88	0.89
3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	1,661,121.100	100.364400	1,667,174.22	100.798320	1,674,382.16	7,207.94	0.21
Original Face:		Base	5,000,000.000	100.364400	1,667,174.22	100.798320	1,674,382.16	7,207.94	0.21
3137HJPM3	FREDDIE MAC FHR 5507 GB					5.500000	25 Mar 2051		
		Local	2,188,674.100	99.695844	2,182,017.11	99.875580	2,185,950.95	3,933.84	0.27
Original Face:		Base	5,000,000.000	99.695844	2,182,017.11	99.875580	2,185,950.95	3,933.84	0.27
3137HK2W3	FREDDIE MAC FHR 5520 GA					5.500000	25 Oct 2049		
		Local	3,505,962.070	100.000000	3,505,962.07	100.160620	3,511,593.35	5,631.28	0.43
Original Face:		Base	5,825,000.000	100.000000	3,505,962.07	100.160620	3,511,593.35	5,631.28	0.43
3137HMV72	FREDDIE MAC FHR 5578 KA					5.000000	25 Sep 2055		
		Local	4,779,504.950	99.861122	4,772,867.26	97.749710	4,671,952.23	-100,915.03	0.58
Original Face:		Base	5,000,000.000	99.861122	4,772,867.26	97.749710	4,671,952.23	-100,915.03	0.58
3137HMVB3	FREDDIE MAC FHR 5578 KE					4.750000	25 Sep 2055		
		Local	4,779,504.950	99.228501	4,742,631.14	96.962710	4,634,337.52	-108,293.62	0.57
Original Face:		Base	5,000,000.000	99.228501	4,742,631.14	96.962710	4,634,337.52	-108,293.62	0.57
3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	4,214,855.450	99.969081	4,213,552.27	97.883340	4,125,641.29	-87,910.98	0.51
Original Face:		Base	5,000,000.000	99.969081	4,213,552.27	97.883340	4,125,641.29	-87,910.98	0.51
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	4,832,636.800	99.844983	4,825,145.40	96.747290	4,675,445.14	-149,700.26	0.58
Original Face:		Base	5,000,000.000	99.844983	4,825,145.40	96.747290	4,675,445.14	-149,700.26	0.58
3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	4,736,247.170	99.400714	4,707,863.49	96.800230	4,584,698.15	-123,165.34	0.57
Original Face:		Base	5,000,000.000	99.400714	4,707,863.49	96.800230	4,584,698.15	-123,165.34	0.57
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,403,895.300	99.638823	9,369,930.61	96.820350	9,104,884.34	-265,046.27	1.12
Original Face:		Base	10,000,000.000	99.638823	9,369,930.61	96.820350	9,104,884.34	-265,046.27	1.12

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3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	4,706,066.750	98.694674	4,644,637.25	96.531660	4,542,844.35	-101,792.90	0.56
Original Face:		Base	5,000,000.000	98.694674	4,644,637.25	96.531660	4,542,844.35	-101,792.90	0.56
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	4,625,139.010	99.644497	4,608,696.50	97.267910	4,498,776.05	-109,920.45	0.56
Original Face:		Base	5,000,000.000	99.644497	4,608,696.50	97.267910	4,498,776.05	-109,920.45	0.56
3137HQVD0	FREDDIE MAC FHR 5645 PA					4.500000	25 Oct 2055		
		Local	4,924,752.400	97.907092	4,821,681.87	95.733320	4,714,628.97	-107,052.90	0.58
Original Face:		Base	5,000,000.000	97.907092	4,821,681.87	95.733320	4,714,628.97	-107,052.90	0.58
3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	9,757,148.700	99.114033	9,670,703.59	97.327780	9,496,416.22	-174,287.37	1.17
Original Face:		Base	10,000,000.000	99.114033	9,670,703.59	97.327780	9,496,416.22	-174,287.37	1.17
3137HRX95	FREDDIE MAC FHR 5670 AB					5.000000	25 Jul 2055		
		Local	3,929,069.240	99.454500	3,907,636.16	98.566720	3,872,754.68	-34,881.48	0.48
Original Face:		Base	4,000,000.000	99.454500	3,907,636.16	98.566720	3,872,754.68	-34,881.48	0.48
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	701.660	100.037055	701.92	99.622779	699.01	-2.91	0.00
Original Face:		Base	500,000.000	100.037055	701.92	99.622779	699.01	-2.91	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	266,111.850	100.246133	266,766.84	97.214019	258,698.02	-8,068.82	0.03
Original Face:		Base	5,000,000.000	100.246133	266,766.84	97.214019	258,698.02	-8,068.82	0.03
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	733,202.610	102.493354	751,483.95	97.529413	715,088.20	-36,395.75	0.09
Original Face:		Base	7,000,000.000	102.493354	751,483.95	97.529413	715,088.20	-36,395.75	0.09
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	620,716.880	101.026842	627,090.66	98.305140	610,196.60	-16,894.06	0.08
Original Face:		Base	7,000,000.000	101.026842	627,090.66	98.305140	610,196.60	-16,894.06	0.08
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	31,151.000	103.422876	32,217.26	99.635690	31,037.51	-1,179.75	0.00
Original Face:		Base	5,000,000.000	103.422876	32,217.26	99.635690	31,037.51	-1,179.75	0.00

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3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR				2.000000	01 Aug 2042		
	5,264,586.630	Local	89.002735	4,685,626.09	86.020283	4,528,612.32	-157,013.77	0.56
Original Face:	5,533,818.000	Base	89.002735	4,685,626.09	86.020283	4,528,612.32	-157,013.77	0.56
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5				3.500000	01 Jan 2034		
	530,227.600	Local	101.300360	537,122.47	96.146806	509,796.90	-27,325.57	0.06
Original Face:	7,000,000.000	Base	101.300360	537,122.47	96.146806	509,796.90	-27,325.57	0.06
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5				5.000000	20 May 2063		
	2,459,716.150	Local	97.964520	2,409,649.13	97.107687	2,388,573.46	-21,075.67	0.29
Original Face:	5,000,000.000	Base	97.964520	2,409,649.13	97.107687	2,388,573.46	-21,075.67	0.29
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2				1.200000	01 Oct 2027		
	5,000,000.000	Local	99.985506	4,999,275.28	96.406393	4,820,319.65	-178,955.63	0.59
		Base	99.985506	4,999,275.28	96.406393	4,820,319.65	-178,955.63	0.59
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6				2.600000	07 Feb 2030		
	1,200,000.000	Local	102.293396	1,227,520.75	92.260845	1,107,130.14	-120,390.61	0.14
		Base	102.293396	1,227,520.75	92.260845	1,107,130.14	-120,390.61	0.14
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR				4.470000	10 Sep 2027		
	2,600,000.000	Local	99.910181	2,597,664.70	100.028229	2,600,733.95	3,069.25	0.32
		Base	99.910181	2,597,664.70	100.028229	2,600,733.95	3,069.25	0.32
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	48,759.200	Local	99.879797	48,700.59	97.632360	47,604.76	-1,095.83	0.01
Original Face:	3,000,000.000	Base	99.879797	48,700.59	97.632360	47,604.76	-1,095.83	0.01
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC				1.744000	16 May 2046		
	113,077.530	Local	97.178476	109,887.02	90.016890	101,788.88	-8,098.14	0.01
Original Face:	675,000.000	Base	97.178476	109,887.02	90.016890	101,788.88	-8,098.14	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	203,889.510	Local	100.621454	205,156.59	87.035170	177,455.58	-27,701.01	0.02
Original Face:	5,000,000.000	Base	100.621454	205,156.59	87.035170	177,455.58	-27,701.01	0.02
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF				2.150000	16 Feb 2057		
	392,069.860	Local	96.683183	379,065.62	83.717660	328,231.71	-50,833.91	0.04
Original Face:	1,600,000.000	Base	96.683183	379,065.62	83.717660	328,231.71	-50,833.91	0.04

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38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,317,402.470	101.184724	1,333,010.05	97.283477	1,281,614.93	-51,395.12	0.16
	Original Face:	Base	5,000,000.000	101.184724	1,333,010.05	97.283477	1,281,614.93	-51,395.12	0.16
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	120,825.420	100.514652	121,447.25	99.718370	120,485.14	-962.11	0.01
	Original Face:	Base	7,878,829.000	100.514652	121,447.25	99.718370	120,485.14	-962.11	0.01
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.735710	20 Aug 2070		
		Local	2,906,079.880	103.284167	3,001,520.39	100.989760	2,934,843.10	-66,677.29	0.36
	Original Face:	Base	5,000,000.000	103.284167	3,001,520.39	100.989760	2,934,843.10	-66,677.29	0.36
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.885710	20 Aug 2070		
		Local	2,908,243.820	104.193683	3,030,206.35	101.357170	2,947,713.63	-82,492.72	0.36
	Original Face:	Base	5,000,000.000	104.193683	3,030,206.35	101.357170	2,947,713.63	-82,492.72	0.36
38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA					4.000000	20 May 2051		
		Local	4,805,602.030	98.464835	4,731,828.09	96.695580	4,646,804.76	-85,023.33	0.57
	Original Face:	Base	5,000,000.000	98.464835	4,731,828.09	96.695580	4,646,804.76	-85,023.33	0.57
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	4,648,901.920	99.825450	4,640,787.27	98.371820	4,573,209.43	-67,577.84	0.56
	Original Face:	Base	5,000,000.000	99.825450	4,640,787.27	98.371820	4,573,209.43	-67,577.84	0.56
38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD					4.500000	20 Jul 2051		
		Local	9,279,530.580	99.846505	9,265,287.00	98.072550	9,100,672.27	-164,614.73	1.12
	Original Face:	Base	10,000,000.000	99.846505	9,265,287.00	98.072550	9,100,672.27	-164,614.73	1.12
38381UK27	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 150 QD					4.500000	20 Jul 2051		
		Local	9,360,040.470	100.000000	9,360,040.47	98.278630	9,198,919.54	-161,120.93	1.13
	Original Face:	Base	10,000,000.000	100.000000	9,360,040.47	98.278630	9,198,919.54	-161,120.93	1.13
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	746,989.910	100.444982	750,313.88	86.119360	643,302.93	-107,010.95	0.08
	Original Face:	Base	6,993,000.000	100.444982	750,313.88	86.119360	643,302.93	-107,010.95	0.08
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.843890	20 Jul 2067		
		Local	304,316.150	97.748194	297,463.54	98.389740	299,415.87	1,952.33	0.04
	Original Face:	Base	7,000,000.000	97.748194	297,463.54	98.389740	299,415.87	1,952.33	0.04

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38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA				3.000000	16 Jan 2044		
	5,144,220.780	Local	95.843437	4,930,397.99	96.508060	4,964,587.68	34,189.69	0.61
Original Face:	9,418,000.000	Base	95.843437	4,930,397.99	96.508060	4,964,587.68	34,189.69	0.61
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA				4.500000	20 Oct 2048		
	2,806,711.730	Local	98.339011	2,760,092.55	97.340730	2,732,073.69	-28,018.86	0.34
Original Face:	5,000,000.000	Base	98.339011	2,760,092.55	97.340730	2,732,073.69	-28,018.86	0.34
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA				6.000000	20 Feb 2050		
	1,386,888.630	Local	100.584670	1,394,997.35	100.004810	1,386,955.34	-8,042.01	0.17
Original Face:	5,000,000.000	Base	100.584670	1,394,997.35	100.004810	1,386,955.34	-8,042.01	0.17
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA				6.000000	20 Nov 2049		
	732,396.810	Local	99.896215	731,636.69	100.008240	732,457.16	820.47	0.09
Original Face:	2,628,000.000	Base	99.896215	731,636.69	100.008240	732,457.16	820.47	0.09
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA				6.000000	20 Nov 2049		
	1,362,747.910	Local	99.977754	1,362,444.75	100.004490	1,362,809.10	364.35	0.17
Original Face:	5,000,000.000	Base	99.977754	1,362,444.75	100.004490	1,362,809.10	364.35	0.17
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD				6.000000	20 Apr 2049		
	724,314.790	Local	100.840842	730,405.13	100.505190	727,973.96	-2,431.17	0.09
Original Face:	2,543,000.000	Base	100.840842	730,405.13	100.505190	727,973.96	-2,431.17	0.09
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA				5.000000	20 Jun 2044		
	1,029,678.420	Local	98.817732	1,017,504.86	99.659900	1,026,176.48	8,671.62	0.13
Original Face:	5,000,000.000	Base	98.817732	1,017,504.86	99.659900	1,026,176.48	8,671.62	0.13
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA				5.000000	20 Feb 2039		
	759,648.980	Local	99.269555	754,100.16	99.658560	757,055.23	2,955.07	0.09
Original Face:	5,000,000.000	Base	99.269555	754,100.16	99.658560	757,055.23	2,955.07	0.09
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA				4.500000	20 Dec 2049		
	6,073,496.870	Local	99.415560	6,038,000.94	98.973320	6,011,141.49	-26,859.45	0.74
Original Face:	8,000,000.000	Base	99.415560	6,038,000.94	98.973320	6,011,141.49	-26,859.45	0.74
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E				4.500000	20 Jan 2050		
	8,030,446.550	Local	99.893013	8,021,855.00	99.008970	7,950,862.42	-70,992.58	0.98
Original Face:	12,205,000.000	Base	99.893013	8,021,855.00	99.008970	7,950,862.42	-70,992.58	0.98

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	2,557,222.650	99.560819	2,545,991.82	99.644910	2,548,142.21	2,150.39	0.31
	Original Face:	Base	5,000,000.000	99.560819	2,545,991.82	99.644910	2,548,142.21	2,150.39	0.31
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	3,403,472.500	99.788938	3,396,289.07	98.997540	3,369,354.05	-26,935.02	0.42
	Original Face:	Base	5,000,000.000	99.788938	3,396,289.07	98.997540	3,369,354.05	-26,935.02	0.42
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA					5.000000	20 Dec 2051		
		Local	2,047,663.670	99.683301	2,041,178.74	99.672570	2,040,959.00	-219.74	0.25
	Original Face:	Base	5,000,000.000	99.683301	2,041,178.74	99.672570	2,040,959.00	-219.74	0.25
38384VKT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC					5.000000	20 Jan 2053		
		Local	1,905,163.340	98.907294	1,884,345.51	100.065330	1,906,407.98	22,062.47	0.24
	Original Face:	Base	3,565,580.000	98.907294	1,884,345.51	100.065330	1,906,407.98	22,062.47	0.24
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA					5.000000	20 Jul 2050		
		Local	1,414,685.880	100.000000	1,414,685.88	99.315310	1,404,999.67	-9,686.21	0.17
	Original Face:	Base	5,000,000.000	100.000000	1,414,685.88	99.315310	1,404,999.67	-9,686.21	0.17
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA					5.000000	20 Aug 2052		
		Local	10,542,606.920	99.715016	10,512,562.17	99.254400	10,464,001.24	-48,560.93	1.29
	Original Face:	Base	15,000,000.000	99.715016	10,512,562.17	99.254400	10,464,001.24	-48,560.93	1.29
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY					4.500000	20 Nov 2055		
		Local	4,845,115.750	98.388621	4,767,042.57	96.256610	4,663,744.17	-103,298.40	0.58
	Original Face:	Base	5,000,000.000	98.388621	4,767,042.57	96.256610	4,663,744.17	-103,298.40	0.58
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP					4.500000	20 Oct 2055		
		Local	4,727,332.390	99.552371	4,706,171.50	96.903460	4,580,948.65	-125,222.85	0.57
	Original Face:	Base	5,000,000.000	99.552371	4,706,171.50	96.903460	4,580,948.65	-125,222.85	0.57
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	5,000,000.000	99.962888	4,998,144.41	100.223772	5,011,188.60	13,044.19	0.62
		Base		99.962888	4,998,144.41	100.223772	5,011,188.60	13,044.19	0.62
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.951338	4,997,566.89	98.784440	4,939,222.00	-58,344.89	0.61
		Base		99.951338	4,997,566.89	98.784440	4,939,222.00	-58,344.89	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4				4.000000	16 Mar 2029		
	2,500,000.000	Local	99.851959	2,496,298.98	98.099797	2,452,494.93	-43,804.05	0.30
		Base	99.851959	2,496,298.98	98.099797	2,452,494.93	-43,804.05	0.30
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.952991	6,996,709.39	98.782000	6,914,740.00	-81,969.39	0.85
		Base	99.952991	6,996,709.39	98.782000	6,914,740.00	-81,969.39	0.85
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	134.457348	1,344,573.48	98.324688	983,246.88	-361,326.60	0.12
		Base	134.457348	1,344,573.48	98.324688	983,246.88	-361,326.60	0.12
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.532080	4,976,604.02	67.626943	3,381,347.15	-1,595,256.87	0.42
		Base	99.532080	4,976,604.02	67.626943	3,381,347.15	-1,595,256.87	0.42
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.963015	4,998,150.76	98.503895	4,925,194.75	-72,956.01	0.61
		Base	99.963015	4,998,150.76	98.503895	4,925,194.75	-72,956.01	0.61
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.952304	2,498,807.60	101.357274	2,533,931.85	35,124.25	0.31
		Base	99.952304	2,498,807.60	101.357274	2,533,931.85	35,124.25	0.31
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	101.165389	5,058,269.44	100.799433	5,039,971.65	-18,297.79	0.62
		Base	101.165389	5,058,269.44	100.799433	5,039,971.65	-18,297.79	0.62
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	99.021149	4,951,057.45	53.744051	2,687,202.55	-2,263,854.90	0.33
		Base	99.021149	4,951,057.45	53.744051	2,687,202.55	-2,263,854.90	0.33
57636QBH6	MASTERCARD INC SR UNSECURED 06/28 VAR				4.040000	08 Jun 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.075600	10,007,560.00	7,560.00	1.23
		Base	100.000000	10,000,000.00	100.075600	10,007,560.00	7,560.00	1.23
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05				5.050000	15 Sep 2028		
	5,000,000.000	Local	99.993769	4,999,688.45	100.666598	5,033,329.90	33,641.45	0.62
		Base	99.993769	4,999,688.45	100.666598	5,033,329.90	33,641.45	0.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15				4.150000	25 Aug 2028		
	5,000,000.000	Local	99.921399	4,996,069.94	99.007346	4,950,367.30	-45,702.64	0.61
		Base	99.921399	4,996,069.94	99.007346	4,950,367.30	-45,702.64	0.61
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.869971	4,993,498.56	93.860874	4,693,043.70	-300,454.86	0.58
		Base	99.869971	4,993,498.56	93.860874	4,693,043.70	-300,454.86	0.58
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.857927	3,495,027.43	90.262661	3,159,193.14	-335,834.29	0.39
		Base	99.857927	3,495,027.43	90.262661	3,159,193.14	-335,834.29	0.39
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.972788	999,727.88	99.792414	997,924.14	-1,803.74	0.12
		Base	99.972788	999,727.88	99.792414	997,924.14	-1,803.74	0.12
666807BK7	NORTHROP GRUMMAN CORP SR UNSECURED 02/27 3.2				3.200000	01 Feb 2027		
	5,000,000.000	Local	99.589814	4,979,490.70	99.457049	4,972,852.45	-6,638.25	0.61
		Base	99.589814	4,979,490.70	99.457049	4,972,852.45	-6,638.25	0.61
69371RT97	PACCAR FINANCIAL CORP SR UNSECURED 08/28 4				4.000000	08 Aug 2028		
	5,000,000.000	Local	99.959521	4,997,976.04	98.957327	4,947,866.35	-50,109.69	0.61
		Base	99.959521	4,997,976.04	98.957327	4,947,866.35	-50,109.69	0.61
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	5,000,000.000	Local	103.914414	5,195,720.69	93.444645	4,672,232.25	-523,488.44	0.58
		Base	103.914414	5,195,720.69	93.444645	4,672,232.25	-523,488.44	0.58
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15				2.150000	15 Dec 2030		
	10,000,000.000	Local	99.875650	9,987,565.01	88.961028	8,896,102.80	-1,091,462.21	1.10
		Base	99.875650	9,987,565.01	88.961028	8,896,102.80	-1,091,462.21	1.10
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.950476	4,997,523.81	90.820721	4,541,036.05	-456,487.76	0.56
		Base	99.950476	4,997,523.81	90.820721	4,541,036.05	-456,487.76	0.56
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.050000	18 Nov 2027		
	2,500,000.000	Local	100.000000	2,500,000.00	99.444822	2,486,120.55	-13,879.45	0.31
		Base	100.000000	2,500,000.00	99.444822	2,486,120.55	-13,879.45	0.31

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
78014RQ29	ROYAL BANK OF CANADA SR UNSECURED 04/29 4.25				4.250000	30 Apr 2029		
	10,000,000.000	Local	99.769946	9,976,994.62	98.492958	9,849,295.80	-127,698.82	1.22
		Base	99.769946	9,976,994.62	98.492958	9,849,295.80	-127,698.82	1.22
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.700000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.371145	5,018,557.25	18,557.25	0.62
		Base	100.000000	5,000,000.00	100.371145	5,018,557.25	18,557.25	0.62
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR				4.000000	25 May 2047		
	2,637,505.770	Local	100.000000	2,637,505.77	98.741564	2,604,314.45	-33,191.32	0.32
Original Face:	5,000,000.000	Base	100.000000	2,637,505.77	98.741564	2,604,314.45	-33,191.32	0.32
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2				2.200000	15 Jun 2030		
	5,000,000.000	Local	99.951361	4,997,568.06	89.942942	4,497,147.10	-500,420.96	0.55
		Base	99.951361	4,997,568.06	89.942942	4,497,147.10	-500,420.96	0.55
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8				5.800000	01 Dec 2027		
	5,000,000.000	Local	99.960763	4,998,038.16	101.168063	5,058,403.15	60,364.99	0.62
		Base	99.960763	4,998,038.16	101.168063	5,058,403.15	60,364.99	0.62
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4				2.400000	15 Feb 2030		
	3,000,000.000	Local	99.875025	2,996,250.76	91.420262	2,742,607.86	-253,642.90	0.34
		Base	99.875025	2,996,250.76	91.420262	2,742,607.86	-253,642.90	0.34
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR				4.310000	21 Jan 2027		
	10,000,000.000	Local	99.987811	9,998,781.09	99.860555	9,986,055.50	-12,725.59	1.23
		Base	99.987811	9,998,781.09	99.860555	9,986,055.50	-12,725.59	1.23
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15				4.150000	10 Dec 2030		
	4,000,000.000	Local	99.779209	3,991,168.37	96.572864	3,862,914.56	-128,253.81	0.48
		Base	99.779209	3,991,168.37	96.572864	3,862,914.56	-128,253.81	0.48
91282CJP7	US TREASURY N/B 12/26 4.375				4.375000	15 Dec 2026		
	10,000,000.000	Local	100.128937	10,012,893.65	100.180664	10,018,066.40	5,172.75	1.24
		Base	100.128937	10,012,893.65	100.180664	10,018,066.40	5,172.75	1.24
91282CNE7	US TREASURY N/B 05/27 3.875				3.875000	31 May 2027		
	10,000,000.000	Local	99.856644	9,985,664.41	99.804688	9,980,468.80	-5,195.61	1.23
		Base	99.856644	9,985,664.41	99.804688	9,980,468.80	-5,195.61	1.23

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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
91282CQS3	US TREASURY N/B 05/28 4					4.000000	31 May 2028		
		Local	5,000,000.000	99.585838	4,979,291.92	99.492188	4,974,609.40	-4,682.52	0.61
		Base		99.585838	4,979,291.92	99.492188	4,974,609.40	-4,682.52	0.61
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.921722	4,996,086.08	101.401512	5,070,075.60	73,989.52	0.63
		Base		99.921722	4,996,086.08	101.401512	5,070,075.60	73,989.52	0.63
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.954135	1,999,082.69	87.210460	1,744,209.20	-254,873.49	0.22
		Base		99.954135	1,999,082.69	87.210460	1,744,209.20	-254,873.49	0.22
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5					5.000000	15 Jan 2036		
		Local	3,000,000.000	99.187445	2,975,623.35	94.624778	2,838,743.34	-136,880.01	0.35
		Base		99.187445	2,975,623.35	94.624778	2,838,743.34	-136,880.01	0.35
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	101.830487	5,091,524.35	91.168252	4,558,412.60	-533,111.75	0.56
		Base		101.830487	5,091,524.35	91.168252	4,558,412.60	-533,111.75	0.56
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.983825	4,999,191.23	96.452762	4,822,638.10	-176,553.13	0.60
		Base		99.983825	4,999,191.23	96.452762	4,822,638.10	-176,553.13	0.60
92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A					4.430000	20 Dec 2027		
		Local	1,647,081.680	99.998195	1,647,051.95	100.090210	1,648,567.51	1,515.56	0.20
Original Face:		Base	2,500,000.000	99.998195	1,647,051.95	100.090210	1,648,567.51	1,515.56	0.20
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	2,000,000.000	99.933132	1,998,662.63	99.279312	1,985,586.24	-13,076.39	0.24
		Base		99.933132	1,998,662.63	99.279312	1,985,586.24	-13,076.39	0.24
US DOLLAR Total									
		Local	626,910,508.280		625,500,250.12		605,177,336.02	-20,322,914.10	74.67
Original Face:		Base	504,918,309.000		625,500,250.12		605,177,336.02	-20,322,914.10	74.67
FIXED INCOME Total									
		Base	626,910,508.280		625,500,250.12		605,177,336.02	-20,322,914.10	74.67

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

Base Currency: 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:	504,918,309.000							

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									
		833,881,146.600	Base		830,846,507.10		810,515,964.80	-20,330,542.30	100.00
	Original Face:	504,918,309.000							

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			49,999.990	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
		Base		1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total									
			49,999.990		49,999.99		49,999.99	0.00	0.00
		Base			49,999.99		49,999.99	0.00	0.00
CASH Total									
			49,999.990	Base	49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02314QJR1	AMAZON COM INC DISC COML					3.620000	25 Sep 2026		
			25,000,000.000	99.446944	24,861,736.11	99.446944	24,861,736.00	-0.11	1.72
		Base		99.446944	24,861,736.11	99.446944	24,861,736.00	-0.11	1.72
138994009	CANTOR FITZGERALD REPO REPO					3.740000	17 Sep 2026		
			40,000,000.000	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.77
		Base		100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.77
26244JJ26	DUKE ENERGY CORP					3.860000	02 Sep 2026		
			18,500,000.000	99.656889	18,436,524.44	99.656889	18,436,524.47	0.03	1.28
		Base		99.656889	18,436,524.44	99.656889	18,436,524.47	0.03	1.28
3142X3JF2	FEDEX CORPORATION					4.020000	15 Sep 2026		
			25,000,000.000	99.497500	24,874,375.00	99.497500	24,874,375.00	0.00	1.72
		Base		99.497500	24,874,375.00	99.497500	24,874,375.00	0.00	1.72
43851UHD8	HONEYWELL INTERNATN					3.750000	13 Aug 2026		
			19,140,000.000	99.875000	19,116,075.00	99.875000	19,116,075.00	0.00	1.32
		Base		99.875000	19,116,075.00	99.875000	19,116,075.00	0.00	1.32

& 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
43851UHE6	HONEYWELL INTERNATN					3.730000	14 Aug 2026		
		Local	25,000,000.000	99.865306	24,966,326.39	99.865306	24,966,326.50	0.11	1.73
		Base		99.865306	24,966,326.39	99.865306	24,966,326.50	0.11	1.73
43851UJJ3	HONEYWELL INTERNATN					3.760000	18 Sep 2026		
		Local	25,000,000.000	99.498667	24,874,666.67	99.498667	24,874,666.75	0.08	1.72
		Base		99.498667	24,874,666.67	99.498667	24,874,666.75	0.08	1.72
47816GL31	JOHNSON + JOHNSON					3.720000	03 Nov 2026		
		Local	24,700,000.000	99.028667	24,460,080.67	99.017010	24,457,201.47	-2,879.20	1.69
		Base		99.028667	24,460,080.67	99.017010	24,457,201.47	-2,879.20	1.69
71344UJE0	PEPSICO INC					3.640000	14 Sep 2026		
		Local	25,000,000.000	99.555111	24,888,777.78	99.555111	24,888,777.75	-0.03	1.72
		Base		99.555111	24,888,777.78	99.555111	24,888,777.75	-0.03	1.72
74271UKM1	PROCTOR GAMBLE AND CO					3.750000	21 Oct 2026		
		Local	25,000,000.000	99.156250	24,789,062.50	99.154640	24,788,660.00	-402.50	1.72
		Base		99.156250	24,789,062.50	99.154640	24,788,660.00	-402.50	1.72
8085A3J89	SCHWAB CHARLES CORP					3.860000	08 Sep 2026		
		Local	15,000,000.000	99.592556	14,938,883.33	99.592556	14,938,883.40	0.07	1.03
		Base		99.592556	14,938,883.33	99.592556	14,938,883.40	0.07	1.03
8085A3J89	SCHWAB CHARLES CORP					3.940000	08 Sep 2026		
		Local	25,000,000.000	99.584111	24,896,027.78	99.584111	24,896,027.75	-0.03	1.72
		Base		99.584111	24,896,027.78	99.584111	24,896,027.75	-0.03	1.72
82434UHS9	SHERWIN WILLIAMS CO					3.860000	26 Aug 2026		
		Local	11,200,000.000	99.731944	11,169,977.78	99.731944	11,169,977.73	-0.05	0.77
		Base		99.731944	11,169,977.78	99.731944	11,169,977.73	-0.05	0.77
89119BHJ8	TORONTO DOMINION BANK					3.720000	18 Aug 2026		
		Local	25,000,000.000	99.824333	24,956,083.33	99.824333	24,956,083.25	-0.08	1.73
		Base		99.824333	24,956,083.33	99.824333	24,956,083.25	-0.08	1.73
89233HP57	TOYOTA MOTOR CREDIT					3.890000	05 Feb 2027		
		Local	25,000,000.000	97.968556	24,492,138.89	97.943050	24,485,762.50	-6,376.39	1.70
		Base		97.968556	24,492,138.89	97.943050	24,485,762.50	-6,376.39	1.70

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.640000	03 Aug 2026		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	4.85
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	4.85
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.640000	03 Aug 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.46
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.46
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.630000	03 Aug 2026		
	54,363,027.050	Local	100.000000	54,363,027.05	100.000000	54,363,027.05	0.00	3.77
		Base	100.000000	54,363,027.05	100.000000	54,363,027.05	0.00	3.77
979QHR003	SOUTH STREET REPO				3.400000	03 Aug 2026		
	201,000,000.000	Local	100.000000	201,000,000.00	100.000000	201,000,000.00	0.00	13.92
		Base	100.000000	201,000,000.00	100.000000	201,000,000.00	0.00	13.92
979QHR003	SOUTH STREET REPO				3.660000	03 Aug 2026		
	13,732,590.830	Local	100.000000	13,732,590.83	100.000000	13,732,590.83	0.00	0.95
		Base	100.000000	13,732,590.83	100.000000	13,732,590.83	0.00	0.95
980UKM008	US BANK REPO				3.620000	03 Aug 2026		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.85
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.85
985FHY004	MITSUBISHI UFJ REPO				3.620000	03 Aug 2026		
	379,835,180.220	Local	100.000000	379,835,180.22	100.000000	379,835,180.22	0.00	26.31
		Base	100.000000	379,835,180.22	100.000000	379,835,180.22	0.00	26.31
US DOLLAR Total								
	1,322,470,798.100	Local		1,320,651,533.77		1,320,641,875.67	-9,658.10	91.47
		Base		1,320,651,533.77		1,320,641,875.67	-9,658.10	91.47
CASH EQUIVALENT Total								
	1,322,470,798.100	Base		1,320,651,533.77		1,320,641,875.67	-9,658.10	91.47
EQUITY								
US DOLLAR							Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	37,129,957.930	Local	1.000000	37,129,957.93	1.000000	37,129,957.93	0.00	2.57
		Base	1.000000	37,129,957.93	1.000000	37,129,957.93	0.00	2.57
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	44,883,516.010	Local	1.000000	44,883,516.01	1.000000	44,883,516.01	0.00	3.11
		Base	1.000000	44,883,516.01	1.000000	44,883,516.01	0.00	3.11
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	41,041,770.380	Local	1.000000	41,041,770.38	1.000000	41,041,770.38	0.00	2.84
		Base	1.000000	41,041,770.38	1.000000	41,041,770.38	0.00	2.84
US DOLLAR Total								
	123,055,244.320	Local		123,055,244.32		123,055,244.32	0.00	8.52
		Base		123,055,244.32		123,055,244.32	0.00	8.52
EQUITY Total								
	123,055,244.320	Base		123,055,244.32		123,055,244.32	0.00	8.52

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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
FUND Total								
		1,445,576,042.410	Base	1,443,756,778.08		1,443,747,119.98	-9,658.10	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	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.05
				Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.05
US DOLLAR Total										
			50,000.000	Local		50,000.00		50,000.00	0.00	0.05
				Base		50,000.00		50,000.00	0.00	0.05
CASH Total										
			50,000.000	Base		50,000.00		50,000.00	0.00	0.05
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
979QHR003	SOUTH STREET REPO						3.660000	03 Aug 2026		
			9,993,531.130	Local	100.000000	9,993,531.13	100.000000	9,993,531.13	0.00	9.34
				Base	100.000000	9,993,531.13	100.000000	9,993,531.13	0.00	9.34
US DOLLAR Total										
			9,993,531.130	Local		9,993,531.13		9,993,531.13	0.00	9.34
				Base		9,993,531.13		9,993,531.13	0.00	9.34
CASH EQUIVALENT Total										
			9,993,531.130	Base		9,993,531.13		9,993,531.13	0.00	9.34
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8						0.800000	15 Aug 2027		
			5,000,000.000	Local	99.949781	4,997,489.07	96.630596	4,831,529.80	-165,959.27	4.51
				Base	99.949781	4,997,489.07	96.630596	4,831,529.80	-165,959.27	4.51

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,000,000.000	Local	99.656030	4,982,801.50	96.378464	4,818,923.20	-163,878.30	4.50
		Base	99.656030	4,982,801.50	96.378464	4,818,923.20	-163,878.30	4.50
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.920776	4,996,038.79	95.562057	4,778,102.85	-217,935.94	4.46
		Base	99.920776	4,996,038.79	95.562057	4,778,102.85	-217,935.94	4.46
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.813763	3,493,481.71	90.235817	3,158,253.60	-335,228.11	2.95
		Base	99.813763	3,493,481.71	90.235817	3,158,253.60	-335,228.11	2.95
09247XAQ4	BLACKROCK FINANCE INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.970784	2,499,269.61	91.808686	2,295,217.15	-204,052.46	2.14
		Base	99.970784	2,499,269.61	91.808686	2,295,217.15	-204,052.46	2.14
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.960980	4,998,048.98	93.434795	4,671,739.75	-326,309.23	4.36
		Base	99.960980	4,998,048.98	93.434795	4,671,739.75	-326,309.23	4.36
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063		
	573,284.520	Local	94.503774	541,775.51	99.794220	572,104.82	30,329.31	0.53
Original Face:	675,000.000	Base	94.503774	541,775.51	99.794220	572,104.82	30,329.31	0.53
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	2,972,106.940	Local	96.016301	2,853,707.15	95.985050	2,852,778.33	-928.82	2.66
Original Face:	5,000,000.000	Base	96.016301	2,853,707.15	95.985050	2,852,778.33	-928.82	2.66
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,011,171.660	Local	94.333839	3,783,892.21	99.535440	3,992,537.36	208,645.15	3.73
Original Face:	6,000,000.000	Base	94.333839	3,783,892.21	99.535440	3,992,537.36	208,645.15	3.73
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.663226	2,491,580.65	89.013023	2,225,325.58	-266,255.07	2.08
		Base	99.663226	2,491,580.65	89.013023	2,225,325.58	-266,255.07	2.08
30231GBD3	EXXON MOBIL CORPORATION COMPANY GUAR 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	99.929141	2,498,228.53	-1,771.47	2.33
		Base	100.000000	2,500,000.00	99.929141	2,498,228.53	-1,771.47	2.33

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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
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					4.057490	15 May 2036		
		Local	86,454.080	100.025412	86,476.05	99.245335	85,801.64	-674.41	0.08
	Original Face:	Base	16,000,000.000	100.025412	86,476.05	99.245335	85,801.64	-674.41	0.08
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	446,124.400	100.912024	450,193.16	87.798080	391,688.66	-58,504.50	0.37
	Original Face:	Base	5,000,000.000	100.912024	450,193.16	87.798080	391,688.66	-58,504.50	0.37
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	812,091.700	103.139218	837,585.03	89.489281	726,735.02	-110,850.01	0.68
	Original Face:	Base	10,000,000.000	103.139218	837,585.03	89.489281	726,735.02	-110,850.01	0.68
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	110.743743	4,429,749.71	95.384311	3,815,372.44	-614,377.27	3.56
		Base		110.743743	4,429,749.71	95.384311	3,815,372.44	-614,377.27	3.56
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.975765	2,499,394.12	96.018478	2,400,461.95	-98,932.17	2.24
		Base		99.975765	2,499,394.12	96.018478	2,400,461.95	-98,932.17	2.24
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	276,349.640	99.894167	276,057.17	91.383160	252,537.03	-23,520.14	0.24
	Original Face:	Base	2,000,000.000	99.894167	276,057.17	91.383160	252,537.03	-23,520.14	0.24
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	1,673,823.100	99.911833	1,672,347.34	99.792110	1,670,343.39	-2,003.95	1.56
	Original Face:	Base	2,000,000.000	99.911833	1,672,347.34	99.792110	1,670,343.39	-2,003.95	1.56
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.959220	2,698,898.95	87.728683	2,368,674.44	-330,224.51	2.21
		Base		99.959220	2,698,898.95	87.728683	2,368,674.44	-330,224.51	2.21
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	109,329.600	100.517060	109,894.90	97.102820	106,162.12	-3,732.78	0.10
	Original Face:	Base	5,000,000.000	100.517060	109,894.90	97.102820	106,162.12	-3,732.78	0.10
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	29,041.500	100.197235	29,098.78	99.646210	28,938.75	-160.03	0.03
	Original Face:	Base	3,000,000.000	100.197235	29,098.78	99.646210	28,938.75	-160.03	0.03

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
			2,323,901.980	100.588869	2,337,586.71	96.701800	2,247,255.04	-90,331.67	2.10
Original Face:		Local	5,565,000.000	100.588869	2,337,586.71	96.701800	2,247,255.04	-90,331.67	2.10
		Base							
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
			1,506.540	100.020577	1,506.85	99.463250	1,498.45	-8.40	0.00
Original Face:		Local	2,000,000.000	100.020577	1,506.85	99.463250	1,498.45	-8.40	0.00
		Base							
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
			171,215.750	100.260584	171,661.91	94.401030	161,629.43	-10,032.48	0.15
Original Face:		Local	5,000,000.000	100.260584	171,661.91	94.401030	161,629.43	-10,032.48	0.15
		Base							
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
			178,505.280	100.261891	178,972.77	94.439040	168,578.67	-10,394.10	0.16
Original Face:		Local	14,878,168.000	100.261891	178,972.77	94.439040	168,578.67	-10,394.10	0.16
		Base							
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
			3,309,905.500	99.360542	3,288,740.06	93.097960	3,081,454.50	-207,285.56	2.88
Original Face:		Local	5,000,000.000	99.360542	3,288,740.06	93.097960	3,081,454.50	-207,285.56	2.88
		Base							
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
			1,828,492.410	99.825311	1,825,298.24	99.617870	1,821,505.19	-3,793.05	1.70
Original Face:		Local	2,884,919.000	99.825311	1,825,298.24	99.617870	1,821,505.19	-3,793.05	1.70
		Base							
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
			896,298.820	99.898689	895,390.77	100.141330	897,565.56	2,174.79	0.84
Original Face:		Local	2,000,000.000	99.898689	895,390.77	100.141330	897,565.56	2,174.79	0.84
		Base							
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
			695,039.750	102.551181	712,771.47	92.831083	645,212.93	-67,558.54	0.60
Original Face:		Local	5,000,000.000	102.551181	712,771.47	92.831083	645,212.93	-67,558.54	0.60
		Base							
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
			266,111.850	100.246133	266,766.84	97.214019	258,698.02	-8,068.82	0.24
Original Face:		Local	5,000,000.000	100.246133	266,766.84	97.214019	258,698.02	-8,068.82	0.24
		Base							
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
			112,585.600	104.568080	117,728.60	96.548550	108,699.76	-9,028.84	0.10
Original Face:		Local	10,000,000.000	104.568080	117,728.60	96.548550	108,699.76	-9,028.84	0.10
		Base							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	264,636.660	104.796667	277,330.40	99.568410	263,494.51	-13,835.89	0.25
Original Face:		Base	6,000,000.000	104.796667	277,330.40	99.568410	263,494.51	-13,835.89	0.25
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	31,151.000	103.422876	32,217.26	99.635690	31,037.51	-1,179.75	0.03
Original Face:		Base	5,000,000.000	103.422876	32,217.26	99.635690	31,037.51	-1,179.75	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,103,521.190	95.500258	1,053,865.58	83.748640	924,183.99	-129,681.59	0.86
Original Face:		Base	5,000,000.000	95.500258	1,053,865.58	83.748640	924,183.99	-129,681.59	0.86
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	203,889.510	100.621454	205,156.59	87.035170	177,455.58	-27,701.01	0.17
Original Face:		Base	5,000,000.000	100.621454	205,156.59	87.035170	177,455.58	-27,701.01	0.17
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,053,921.980	101.184721	1,066,408.02	97.283477	1,025,291.95	-41,116.07	0.96
Original Face:		Base	4,000,000.000	101.184721	1,066,408.02	97.283477	1,025,291.95	-41,116.07	0.96
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.843890	20 Jul 2067		
		Local	130,421.200	97.748188	127,484.36	98.389740	128,321.08	836.72	0.12
Original Face:		Base	3,000,000.000	97.748188	127,484.36	98.389740	128,321.08	836.72	0.12
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	1,361,854.390	99.858587	1,359,928.55	99.415410	1,353,893.13	-6,035.42	1.26
Original Face:		Base	5,675,162.000	99.858587	1,359,928.55	99.415410	1,353,893.13	-6,035.42	1.26
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	2,500,000.000	99.962888	2,499,072.21	100.223772	2,505,594.30	6,522.09	2.34
		Base		99.962888	2,499,072.21	100.223772	2,505,594.30	6,522.09	2.34
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.532080	2,488,302.00	67.626943	1,690,673.58	-797,628.42	1.58
		Base		99.532080	2,488,302.00	67.626943	1,690,673.58	-797,628.42	1.58
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.963015	4,998,150.76	98.503895	4,925,194.75	-72,956.01	4.60
		Base		99.963015	4,998,150.76	98.503895	4,925,194.75	-72,956.01	4.60

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Base Currency: 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	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.952304	2,498,807.60	101.357274	2,533,931.85	35,124.25	2.37
		Base	99.952304	2,498,807.60	101.357274	2,533,931.85	35,124.25	2.37
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	5,000,000.000	Local	99.021149	4,951,057.45	53.744051	2,687,202.55	-2,263,854.90	2.51
		Base	99.021149	4,951,057.45	53.744051	2,687,202.55	-2,263,854.90	2.51
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75				2.750000	01 Nov 2029		
	5,000,000.000	Local	99.869971	4,993,498.56	93.860874	4,693,043.70	-300,454.86	4.38
		Base	99.869971	4,993,498.56	93.860874	4,693,043.70	-300,454.86	4.38
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95				1.950000	01 May 2030		
	3,500,000.000	Local	99.857927	3,495,027.43	90.262661	3,159,193.14	-335,834.29	2.95
		Base	99.857927	3,495,027.43	90.262661	3,159,193.14	-335,834.29	2.95
69371RT97	PACCAR FINANCIAL CORP SR UNSECURED 08/28 4				4.000000	08 Aug 2028		
	2,000,000.000	Local	99.959521	1,999,190.42	98.957327	1,979,146.54	-20,043.88	1.85
		Base	99.959521	1,999,190.42	98.957327	1,979,146.54	-20,043.88	1.85
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	103.914414	1,599,242.83	93.444645	1,438,113.09	-161,129.74	1.34
		Base	103.914414	1,599,242.83	93.444645	1,438,113.09	-161,129.74	1.34
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.950476	4,997,523.81	90.820721	4,541,036.05	-456,487.76	4.24
		Base	99.950476	4,997,523.81	90.820721	4,541,036.05	-456,487.76	4.24
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.700000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.371145	5,018,557.25	18,557.25	4.69
		Base	100.000000	5,000,000.00	100.371145	5,018,557.25	18,557.25	4.69
US DOLLAR Total								
	104,661,736.550	Local		104,666,468.44		97,008,918.51	-7,657,549.93	90.62
Original Face:	145,678,249.000	Base		104,666,468.44		97,008,918.51	-7,657,549.93	90.62
FIXED INCOME Total								
	104,661,736.550	Base		104,666,468.44		97,008,918.51	-7,657,549.93	90.62

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
Original Face:	145,678,249.000							

Holdings

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

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		114,705,267.680	Base		114,709,999.57		107,052,449.64	-7,657,549.93	100.00
	Original Face:	145,678,249.000							

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Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			1,035,817.710	1.000000	1,035,817.71	1.000000	1,035,817.71	0.00	0.07
		Base		1.000000	1,035,817.71	1.000000	1,035,817.71	0.00	0.07
US DOLLAR Total									
			1,035,817.710		1,035,817.71		1,035,817.71	0.00	0.07
		Base			1,035,817.71		1,035,817.71	0.00	0.07
CASH Total									
			1,035,817.710	Base	1,035,817.71		1,035,817.71	0.00	0.07
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
04821UHL9	ATLANTIC ASSET SECUR					3.800000	20 Aug 2026		
			5,000,000.000	99.799444	4,989,972.22	99.799444	4,989,972.20	-0.02	0.36
		Base		99.799444	4,989,972.22	99.799444	4,989,972.20	-0.02	0.36
06418NKV3	BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR					4.000000	03 Dec 2026		
			5,000,000.000	100.000000	5,000,000.00	100.041290	5,002,064.50	2,064.50	0.36
		Base		100.000000	5,000,000.00	100.041290	5,002,064.50	2,064.50	0.36
06741EH78	BARCLAYS BK PLC					3.910000	07 Aug 2026		
			5,000,000.000	99.934833	4,996,741.67	99.934833	4,996,741.65	-0.02	0.36
		Base		99.934833	4,996,741.67	99.934833	4,996,741.65	-0.02	0.36
07010KK64	BASIN ELEC PWR COOP					3.950000	06 Oct 2026		
			5,000,000.000	99.275833	4,963,791.67	99.299040	4,964,952.00	1,160.33	0.35
		Base		99.275833	4,963,791.67	99.299040	4,964,952.00	1,160.33	0.35
07644BJV5	BEDFORD ROW FDG CORP					3.780000	29 Sep 2026		
			5,000,000.000	99.380500	4,969,025.00	99.380500	4,969,025.00	0.00	0.36
		Base		99.380500	4,969,025.00	99.380500	4,969,025.00	0.00	0.36

Base Currency: 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				3.740000	17 Sep 2026		
	40,000,000.000	Local	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.86
		Base	100.000000	40,000,000.00	100.000000	40,000,000.00	0.00	2.86
15963UJ15	CHARIOT FNDG LLC				3.760000	01 Sep 2026		
	5,000,000.000	Local	99.676222	4,983,811.11	99.676222	4,983,811.11	0.00	0.36
		Base	99.676222	4,983,811.11	99.676222	4,983,811.11	0.00	0.36
15963UJR8	CHARIOT FNDG LLC				3.830000	25 Sep 2026		
	5,000,000.000	Local	99.414861	4,970,743.06	99.414861	4,970,743.06	0.00	0.36
		Base	99.414861	4,970,743.06	99.414861	4,970,743.06	0.00	0.36
17277BK61	CISCO SYSTEMS INC				3.770000	06 Oct 2026		
	2,000,000.000	Local	99.308834	1,986,176.67	99.306490	1,986,129.80	-46.87	0.14
		Base	99.308834	1,986,176.67	99.306490	1,986,129.80	-46.87	0.14
23102VHS2	CUMMINS INC				3.750000	26 Aug 2026		
	5,000,000.000	Local	99.739583	4,986,979.17	99.739583	4,986,979.15	-0.02	0.36
		Base	99.739583	4,986,979.17	99.739583	4,986,979.15	-0.02	0.36
38346MKT0	GOTHAM FDG CORP				3.910000	27 Oct 2026		
	5,000,000.000	Local	99.055083	4,952,754.16	99.055140	4,952,757.00	2.84	0.35
		Base	99.055083	4,952,754.16	99.055140	4,952,757.00	2.84	0.35
38346MLA0	GOTHAM FDG CORP				3.930000	10 Nov 2026		
	5,000,000.000	Local	98.897417	4,944,870.83	98.893300	4,944,665.00	-205.83	0.35
		Base	98.897417	4,944,870.83	98.893300	4,944,665.00	-205.83	0.35
40060XHU7	GTA FDG LLC DISC				3.800000	28 Aug 2026		
	5,000,000.000	Local	99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.36
		Base	99.715000	4,985,750.00	99.715000	4,985,750.00	0.00	0.36
40588MHJ9	HALKIN FINANCE LLC USC				3.810000	18 Aug 2026		
	5,000,000.000	Local	99.820083	4,991,004.17	99.820083	4,991,004.15	-0.02	0.36
		Base	99.820083	4,991,004.17	99.820083	4,991,004.15	-0.02	0.36
40588MK97	HALKIN FINANCE LLC USC				3.920000	09 Oct 2026		
	5,000,000.000	Local	99.248667	4,962,433.33	99.257220	4,962,861.00	427.67	0.35
		Base	99.248667	4,962,433.33	99.257220	4,962,861.00	427.67	0.35

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40588MKN6	HALKIN FINANCE LLC USC					3.930000	22 Oct 2026		
		Local	5,000,000.000	99.104833	4,955,241.66	99.113280	4,955,664.00	422.34	0.35
		Base		99.104833	4,955,241.66	99.113280	4,955,664.00	422.34	0.35
46659CR93	JPMORGAN CHASE BK N A INSTL CT					5.000000	28 May 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	100.194380	5,009,719.00	9,719.00	0.36
		Base		100.000000	5,000,000.00	100.194380	5,009,719.00	9,719.00	0.36
47816GJN0	JOHNSON + JOHNSON					3.650000	22 Sep 2026		
		Local	5,000,000.000	99.472778	4,973,638.89	99.472778	4,973,638.89	0.00	0.36
		Base		99.472778	4,973,638.89	99.472778	4,973,638.89	0.00	0.36
4820P3H71	JUPITER SECT CO LLC					3.750000	07 Aug 2026		
		Local	5,000,000.000	99.937500	4,996,875.00	99.937500	4,996,875.00	0.00	0.36
		Base		99.937500	4,996,875.00	99.937500	4,996,875.00	0.00	0.36
4820P3HJ5	JUPITER SECT CO LLC					3.780000	18 Aug 2026		
		Local	5,000,000.000	99.821500	4,991,075.00	99.821500	4,991,075.00	0.00	0.36
		Base		99.821500	4,991,075.00	99.821500	4,991,075.00	0.00	0.36
53127UHB9	LIBERTY FUNDING LLC					3.770000	11 Aug 2026		
		Local	5,000,000.000	99.895278	4,994,763.89	99.895278	4,994,763.89	0.00	0.36
		Base		99.895278	4,994,763.89	99.895278	4,994,763.89	0.00	0.36
53245QH74	ELI LILLY + COMPANY					3.760000	07 Aug 2026		
		Local	5,000,000.000	99.937333	4,996,866.67	99.937333	4,996,866.65	-0.02	0.36
		Base		99.937333	4,996,866.67	99.937333	4,996,866.65	-0.02	0.36
56274MHE5	MANHATTAN ASSET FDG.					3.840000	14 Aug 2026		
		Local	5,000,000.000	99.861333	4,993,066.67	99.861333	4,993,066.65	-0.02	0.36
		Base		99.861333	4,993,066.67	99.861333	4,993,066.65	-0.02	0.36
56274MKT8	MANHATTAN ASSET FDG.					3.870000	27 Oct 2026		
		Local	5,000,000.000	99.064750	4,953,237.50	99.057260	4,952,863.00	-374.50	0.35
		Base		99.064750	4,953,237.50	99.057260	4,952,863.00	-374.50	0.35
67983UL27	OLD LINE FUNDING LLC					3.930000	02 Nov 2026		
		Local	5,000,000.000	98.984750	4,949,237.50	98.983760	4,949,188.00	-49.50	0.35
		Base		98.984750	4,949,237.50	98.983760	4,949,188.00	-49.50	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
67983UM42	OLD LINE FUNDING LLC					4.000000	04 Dec 2026		
		Local	5,000,000.000	98.611111	4,930,555.55	98.609800	4,930,490.00	-65.55	0.35
		Base		98.611111	4,930,555.55	98.609800	4,930,490.00	-65.55	0.35
69039UK85	OVERWATCH ALPHA FUNDING 10/26 ZCP					3.980000	08 Oct 2026		
		Local	5,000,000.000	99.248222	4,962,411.11	99.268220	4,963,411.00	999.89	0.35
		Base		99.248222	4,962,411.11	99.268220	4,963,411.00	999.89	0.35
69039UK93	OVERWATCH ALPHA FDG LLC					3.970000	09 Oct 2026		
		Local	5,000,000.000	99.239083	4,961,954.17	99.257220	4,962,861.00	906.83	0.35
		Base		99.239083	4,961,954.17	99.257220	4,962,861.00	906.83	0.35
82124MHT0	SHEFFIELD RECEIVABLE					3.790000	27 Aug 2026		
		Local	5,000,000.000	99.726278	4,986,313.89	99.726278	4,986,313.89	0.00	0.36
		Base		99.726278	4,986,313.89	99.726278	4,986,313.89	0.00	0.36
88602UKD1	THUNDER BAY FNDNG LLC					3.820000	13 Oct 2026		
		Local	5,000,000.000	99.225389	4,961,269.44	99.217110	4,960,855.50	-413.94	0.35
		Base		99.225389	4,961,269.44	99.217110	4,960,855.50	-413.94	0.35
89233HNR1	TOYOTA MOTOR CREDIT					3.840000	25 Jan 2027		
		Local	5,000,000.000	98.112000	4,905,600.00	98.067710	4,903,385.50	-2,214.50	0.35
		Base		98.112000	4,905,600.00	98.067710	4,903,385.50	-2,214.50	0.35
912797TC1	TREASURY BILL 12/26 0.00000					3.815500	24 Dec 2026		
		Local	3,000,000.000	98.463202	2,953,896.05	98.478837	2,954,365.11	469.06	0.21
		Base		98.463202	2,953,896.05	98.478837	2,954,365.11	469.06	0.21
912797UX3	TREASURY BILL 05/27 0.00000					3.616500	13 May 2027		
		Local	10,000,000.000	97.136938	9,713,693.78	97.007118	9,700,711.80	-12,981.98	0.69
		Base		97.136938	9,713,693.78	97.007118	9,700,711.80	-12,981.98	0.69
92646LL32	VICTORY RECEIVABLES					3.870000	03 Nov 2026		
		Local	5,000,000.000	98.989500	4,949,475.00	98.976550	4,948,827.50	-647.50	0.35
		Base		98.989500	4,949,475.00	98.976550	4,948,827.50	-647.50	0.35
92646LL65	VICTORY RECEIVABLES					3.910000	06 Nov 2026		
		Local	5,000,000.000	98.946472	4,947,323.61	98.941240	4,947,062.00	-261.61	0.35
		Base		98.946472	4,947,323.61	98.941240	4,947,062.00	-261.61	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
92646LN63	VICTORY RECEIVABLES					4.020000	06 Jan 2027		
		Local	5,000,000.000	98.235667	4,911,783.34	98.235100	4,911,755.00	-28.34	0.35
		Base		98.235667	4,911,783.34	98.235100	4,911,755.00	-28.34	0.35
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.630000	03 Aug 2026		
		Local	450,000,000.000	100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	32.15
		Base		100.000000	450,000,000.00	100.000000	450,000,000.00	0.00	32.15
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.640000	03 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.71
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.71
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.640000	17 Sep 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.43
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	1.43
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					3.710000	10 Aug 2026		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.57
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.57
93114FJU9	WAL MART STORES INC					3.710000	28 Sep 2026		
		Local	5,000,000.000	99.402278	4,970,113.89	99.402278	4,970,113.89	0.00	0.36
		Base		99.402278	4,970,113.89	99.402278	4,970,113.89	0.00	0.36
979QHR003	SOUTH STREET REPO					3.660000	03 Aug 2026		
		Local	120,851,563.390	100.000000	120,851,563.39	100.000000	120,851,563.39	0.00	8.63
		Base		100.000000	120,851,563.39	100.000000	120,851,563.39	0.00	8.63
985FHY004	MITSUBISHI UFJ REPO					3.630000	17 Sep 2026		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.79
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.79
US DOLLAR Total									
		Local	895,851,563.390		894,494,009.06		894,492,891.28	-1,117.78	63.91
		Base			894,494,009.06		894,492,891.28	-1,117.78	63.91
CASH EQUIVALENT Total									
		Base	895,851,563.390		894,494,009.06		894,492,891.28	-1,117.78	63.91

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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
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		99.988137	2,999,644.11	100.370355	3,011,110.65	11,466.54	0.22
		Base		99.988137	2,999,644.11	100.370355	3,011,110.65	11,466.54	0.22
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
	10,000,000.000	Local		99.973290	9,997,329.04	100.395879	10,039,587.90	42,258.86	0.72
		Base		99.973290	9,997,329.04	100.395879	10,039,587.90	42,258.86	0.72
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3					4.300000	11 Jun 2028		
	5,000,000.000	Local		99.957462	4,997,873.09	99.581174	4,979,058.70	-18,814.39	0.36
		Base		99.957462	4,997,873.09	99.581174	4,979,058.70	-18,814.39	0.36
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	2,000,000.000	Local		99.969130	1,999,382.60	99.330144	1,986,602.88	-12,779.72	0.14
		Base		99.969130	1,999,382.60	99.330144	1,986,602.88	-12,779.72	0.14
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
	10,000,000.000	Local		99.982903	9,998,290.31	98.361474	9,836,147.40	-162,142.91	0.70
		Base		99.982903	9,998,290.31	98.361474	9,836,147.40	-162,142.91	0.70
023135EB8	AMAZON.COM INC SR UNSECURED 07/29 4.6					4.600000	09 Jul 2029		
	10,000,000.000	Local		99.972551	9,997,255.06	99.607858	9,960,785.80	-36,469.26	0.71
		Base		99.972551	9,997,255.06	99.607858	9,960,785.80	-36,469.26	0.71
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
	5,000,000.000	Local		99.880946	4,994,047.29	99.373110	4,968,655.50	-25,391.79	0.35
		Base		99.880946	4,994,047.29	99.373110	4,968,655.50	-25,391.79	0.35
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
	10,000,000.000	Local		100.000000	10,000,000.00	98.262578	9,826,257.80	-173,742.20	0.70
		Base		100.000000	10,000,000.00	98.262578	9,826,257.80	-173,742.20	0.70
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
	2,000,000.000	Local		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.12
		Base		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	5,000,000.000	97.680237	4,884,011.83	97.903797	4,895,189.85	11,178.02	0.35
		Base		97.680237	4,884,011.83	97.903797	4,895,189.85	11,178.02	0.35
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15					4.150000	20 Nov 2028		
		Local	7,000,000.000	100.000000	7,000,000.00	98.200206	6,874,014.42	-125,985.58	0.49
		Base		100.000000	7,000,000.00	98.200206	6,874,014.42	-125,985.58	0.49
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	100.380067	3,011,402.01	11,402.01	0.22
		Base		100.000000	3,000,000.00	100.380067	3,011,402.01	11,402.01	0.22
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.210000	15 Nov 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.328836	3,009,865.08	9,865.08	0.22
		Base		100.000000	3,000,000.00	100.328836	3,009,865.08	9,865.08	0.22
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	5,000,000.000	99.959086	4,997,954.32	98.787777	4,939,388.85	-58,565.47	0.35
		Base		99.959086	4,997,954.32	98.787777	4,939,388.85	-58,565.47	0.35
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05					4.050000	13 Aug 2028		
		Local	10,000,000.000	99.994475	9,999,447.51	99.452691	9,945,269.10	-54,178.41	0.71
		Base		99.994475	9,999,447.51	99.452691	9,945,269.10	-54,178.41	0.71
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	101.058202	5,052,910.11	98.512848	4,925,642.40	-127,267.71	0.35
		Base		101.058202	5,052,910.11	98.512848	4,925,642.40	-127,267.71	0.35
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.932353	2,997,970.60	100.341205	3,010,236.15	12,265.55	0.22
		Base		99.932353	2,997,970.60	100.341205	3,010,236.15	12,265.55	0.22
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.982995	2,999,489.85	100.153042	3,004,591.26	5,101.41	0.21
		Base		99.982995	2,999,489.85	100.153042	3,004,591.26	5,101.41	0.21
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.050000	05 Jan 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.060812	10,006,081.20	6,081.20	0.71
		Base		100.000000	10,000,000.00	100.060812	10,006,081.20	6,081.20	0.71

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	2,000,000.000	99.982465	1,999,649.30	100.036076	2,000,721.52	1,072.22	0.14
		Base		99.982465	1,999,649.30	100.036076	2,000,721.52	1,072.22	0.14
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	3,098.000	100.053583	3,099.66	99.715435	3,089.18	-10.48	0.00
Original Face:		Base	2,096,032.000	100.053583	3,099.66	99.715435	3,089.18	-10.48	0.00
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	6,509.800	100.424130	6,537.41	99.294536	6,463.88	-73.53	0.00
Original Face:		Base	5,000,000.000	100.424130	6,537.41	99.294536	6,463.88	-73.53	0.00
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125					4.125000	21 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	98.532061	4,926,603.05	-73,396.95	0.35
		Base		100.000000	5,000,000.00	98.532061	4,926,603.05	-73,396.95	0.35
3130B95M8	FEDERAL HOME LOAN BANK BONDS 01/31 3.83					3.830000	23 Jan 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	97.534444	4,876,722.20	-123,277.80	0.35
		Base		100.000000	5,000,000.00	97.534444	4,876,722.20	-123,277.80	0.35
3130BAHR1	FEDERAL HOME LOAN BANK BONDS 04/31 4.25					4.250000	28 Apr 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	98.209850	2,946,295.50	-53,704.50	0.21
		Base		100.000000	3,000,000.00	98.209850	2,946,295.50	-53,704.50	0.21
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,183,200.690	103.342682	1,222,751.33	93.030063	1,100,732.35	-122,018.98	0.08
Original Face:		Base	8,645,247.000	103.342682	1,222,751.33	93.030063	1,100,732.35	-122,018.98	0.08
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	355,063.790	103.293625	366,758.26	92.991234	330,178.20	-36,580.06	0.02
Original Face:		Base	4,322,624.000	103.293625	366,758.26	92.991234	330,178.20	-36,580.06	0.02
3133ETYX9	FEDERAL FARM CREDIT BANK BONDS 09/29 3.9					3.900000	24 Sep 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	98.730647	4,936,532.35	-63,467.65	0.35
		Base		100.000000	5,000,000.00	98.730647	4,936,532.35	-63,467.65	0.35
3135G07K3	FANNIE MAE NOTES 09/26 VAR					3.790000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.011034	2,000,220.68	220.68	0.14
		Base		100.000000	2,000,000.00	100.011034	2,000,220.68	220.68	0.14

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	134,987.590	101.066054	136,426.63	92.914620	125,423.21	-11,003.42	0.01
Original Face:	4,322,624.000	Base		101.066054	136,426.63	92.914620	125,423.21	-11,003.42	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	222,027.860	100.970180	224,181.93	88.954850	197,504.55	-26,677.38	0.01
Original Face:	4,322,624.000	Base		100.970180	224,181.93	88.954850	197,504.55	-26,677.38	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	151,702.140	100.563829	152,557.48	96.757390	146,783.03	-5,774.45	0.01
Original Face:	5,111,816.000	Base		100.563829	152,557.48	96.757390	146,783.03	-5,774.45	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	70,871.880	99.949656	70,836.20	97.923100	69,399.94	-1,436.26	0.00
Original Face:	4,322,624.000	Base		99.949656	70,836.20	97.923100	69,399.94	-1,436.26	0.00
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	314,548.700	101.082910	317,954.98	94.835400	298,303.52	-19,651.46	0.02
Original Face:	5,326,337.000	Base		101.082910	317,954.98	94.835400	298,303.52	-19,651.46	0.02
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	70,871.880	100.048722	70,906.41	98.068960	69,503.32	-1,403.09	0.00
Original Face:	4,322,624.000	Base		100.048722	70,906.41	98.068960	69,503.32	-1,403.09	0.00
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	416,527.740	100.497343	418,599.31	88.659520	369,291.49	-49,307.82	0.03
Original Face:	8,645,247.000	Base		100.497343	418,599.31	88.659520	369,291.49	-49,307.82	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	406,578.390	101.100600	411,053.19	88.784430	360,978.31	-50,074.88	0.03
Original Face:	6,483,935.000	Base		101.100600	411,053.19	88.784430	360,978.31	-50,074.88	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	15,836.370	99.972342	15,831.99	99.272640	15,721.18	-110.81	0.00
Original Face:	4,322,624.000	Base		99.972342	15,831.99	99.272640	15,721.18	-110.81	0.00
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	302,700.950	99.722072	301,859.66	90.695370	274,535.75	-27,323.91	0.02
Original Face:	4,507,221.000	Base		99.722072	301,859.66	90.695370	274,535.75	-27,323.91	0.02

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	628,549.350	99.004622	622,292.91	94.777930	595,726.06	-26,566.85	0.04
Original Face:	5,000,000.000	Base		99.004622	622,292.91	94.777930	595,726.06	-26,566.85	0.04
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	2,710.970	99.983032	2,710.51	99.789280	2,705.26	-5.25	0.00
Original Face:	2,161,312.000	Base		99.983032	2,710.51	99.789280	2,705.26	-5.25	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	995.100	99.964828	994.75	99.824710	993.36	-1.39	0.00
Original Face:	2,472,541.000	Base		99.964828	994.75	99.824710	993.36	-1.39	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	3,256.100	100.018120	3,256.69	99.463250	3,238.62	-18.07	0.00
Original Face:	4,322,624.000	Base		100.018120	3,256.69	99.463250	3,238.62	-18.07	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	84,592.870	100.012412	84,603.37	98.154750	83,031.92	-1,571.45	0.01
Original Face:	5,619,411.000	Base		100.012412	84,603.37	98.154750	83,031.92	-1,571.45	0.01
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	520,530.250	100.919601	525,317.05	89.821440	467,547.77	-57,769.28	0.03
Original Face:	4,322,624.000	Base		100.919601	525,317.05	89.821440	467,547.77	-57,769.28	0.03
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	284,569.030	100.017282	284,618.21	93.964220	267,393.07	-17,225.14	0.02
Original Face:	4,322,624.000	Base		100.017282	284,618.21	93.964220	267,393.07	-17,225.14	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	711,422.470	100.535464	715,231.88	94.337840	671,140.59	-44,091.29	0.05
Original Face:	10,806,559.000	Base		100.535464	715,231.88	94.337840	671,140.59	-44,091.29	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	528,574.990	99.931535	528,213.10	92.200490	487,348.73	-40,864.37	0.03
Original Face:	6,483,935.000	Base		99.931535	528,213.10	92.200490	487,348.73	-40,864.37	0.03
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	169,661.280	101.246531	171,776.16	97.984090	166,241.06	-5,535.10	0.01
Original Face:	6,000,000.000	Base		101.246531	171,776.16	97.984090	166,241.06	-5,535.10	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
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR				2.500000	01 Mar 2031		
	765,658.930	Local	100.246128	767,543.43	97.214019	744,327.82	-23,215.61	0.05
Original Face:	14,386,036.000	Base	100.246128	767,543.43	97.214019	744,327.82	-23,215.61	0.05
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5				2.500000	01 May 2028		
	221,329.770	Local	100.568563	222,588.17	98.477064	217,959.06	-4,629.11	0.02
Original Face:	6,483,935.000	Base	100.568563	222,588.17	98.477064	217,959.06	-4,629.11	0.02
31393DDG3	FANNIE MAE FNR 2003 58 M				3.500000	25 Jul 2033		
	99,542.620	Local	100.618780	100,158.57	97.337240	96,892.04	-3,266.53	0.01
Original Face:	33,932,595.000	Base	100.618780	100,158.57	97.337240	96,892.04	-3,266.53	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA				5.000000	25 May 2049		
	213,427.010	Local	104.568414	223,177.24	96.548550	206,060.68	-17,116.56	0.01
Original Face:	18,956,866.000	Base	104.568414	223,177.24	96.548550	206,060.68	-17,116.56	0.01
31398NAR5	FANNIE MAE FNR 2010 102 FB				4.130560	25 Sep 2040		
	2,325,375.900	Local	99.251262	2,307,964.93	99.196800	2,306,698.48	-1,266.45	0.16
Original Face:	90,000,000.000	Base	99.251262	2,307,964.93	99.196800	2,306,698.48	-1,266.45	0.16
31398WC36	FREDDIE MAC FHR 3620 PA				4.500000	15 Dec 2039		
	40,396.210	Local	103.422747	41,778.87	99.635690	40,249.04	-1,529.83	0.00
Original Face:	6,483,935.000	Base	103.422747	41,778.87	99.635690	40,249.04	-1,529.83	0.00
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR				5.385000	01 May 2053		
	2,082,932.940	Local	100.190879	2,086,908.82	102.278889	2,130,400.67	43,491.85	0.15
Original Face:	3,000,000.000	Base	100.190879	2,086,908.82	102.278889	2,130,400.67	43,491.85	0.15
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875				3.875000	15 May 2028		
	7,000,000.000	Local	100.045264	7,003,168.50	99.080283	6,935,619.81	-67,548.69	0.50
		Base	100.045264	7,003,168.50	99.080283	6,935,619.81	-67,548.69	0.50
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	577,085.860	Local	101.461559	585,520.31	93.383290	538,901.76	-46,618.55	0.04
Original Face:	7,989,505.000	Base	101.461559	585,520.31	93.383290	538,901.76	-46,618.55	0.04
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,207,042.370	Local	95.500259	2,107,731.17	83.748640	1,848,367.97	-259,363.20	0.13
Original Face:	10,000,000.000	Base	95.500259	2,107,731.17	83.748640	1,848,367.97	-259,363.20	0.13

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38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	322,402.880	98.120833	316,344.39	92.534940	298,335.31	-18,009.08	0.02
Original Face:		Base	5,000,000.000	98.120833	316,344.39	92.534940	298,335.31	-18,009.08	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	407,779.010	100.621457	410,313.18	87.035170	354,911.15	-55,402.03	0.03
Original Face:		Base	10,000,000.000	100.621457	410,313.18	87.035170	354,911.15	-55,402.03	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,731,228.090	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.11
Original Face:		Base	5,000,000.000	97.008157	1,679,432.46	86.028890	1,489,356.31	-190,076.15	0.11
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	484,912.100	102.991431	499,417.91	101.991040	494,566.89	-4,851.02	0.04
Original Face:		Base	3,000,000.000	102.991431	499,417.91	101.991040	494,566.89	-4,851.02	0.04
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,011,918.730	99.667784	1,008,556.97	100.107910	1,013,010.69	4,453.72	0.07
Original Face:		Base	3,000,000.000	99.667784	1,008,556.97	100.107910	1,013,010.69	4,453.72	0.07
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	3,500,000.000	99.962888	3,498,701.09	100.223772	3,507,832.02	9,130.93	0.25
		Base		99.962888	3,498,701.09	100.223772	3,507,832.02	9,130.93	0.25
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	2,000,000.000	99.895744	1,997,914.88	100.520281	2,010,405.62	12,490.74	0.14
		Base		99.895744	1,997,914.88	100.520281	2,010,405.62	12,490.74	0.14
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75					3.750000	15 Sep 2028		
		Local	5,000,000.000	99.953287	4,997,664.36	98.626425	4,931,321.25	-66,343.11	0.35
		Base		99.953287	4,997,664.36	98.626425	4,931,321.25	-66,343.11	0.35
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	15,000,000.000	99.971526	14,995,728.94	100.141108	15,021,166.20	25,437.26	1.07
		Base		99.971526	14,995,728.94	100.141108	15,021,166.20	25,437.26	1.07
459200LF6	IBM CORP SR UNSECURED 02/28 4.65					4.650000	10 Feb 2028		
		Local	5,000,000.000	99.992646	4,999,632.28	100.110248	5,005,512.40	5,880.12	0.36
		Base		99.992646	4,999,632.28	100.110248	5,005,512.40	5,880.12	0.36

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459200LG4	IBM CORP SR UNSECURED 02/30 4.8				4.800000	10 Feb 2030		
	2,000,000.000	Local	102.085568	2,041,711.36	99.467104	1,989,342.08	-52,369.28	0.14
		Base	102.085568	2,041,711.36	99.467104	1,989,342.08	-52,369.28	0.14
46514X2M0	ISRAEL ST 04/28 4.74				4.740000	01 Apr 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.805775	4,990,288.75	-9,711.25	0.36
		Base	100.000000	5,000,000.00	99.805775	4,990,288.75	-9,711.25	0.36
46515DRV6	ISRAEL ST 05/29 0				4.680000	01 May 2029		
	3,500,000.000	Local	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.25
		Base	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.25
46515DRX2	ISRAEL ST 06/29 0				4.880000	01 Jun 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.36
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.36
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.271250	2,005,425.00	5,425.00	0.14
		Base	100.000000	2,000,000.00	100.271250	2,005,425.00	5,425.00	0.14
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	4,000,000.000	Local	99.965122	3,998,604.87	99.095367	3,963,814.68	-34,790.19	0.28
		Base	99.965122	3,998,604.87	99.095367	3,963,814.68	-34,790.19	0.28
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	1,000,000.000	Local	99.975278	999,752.78	99.617782	996,177.82	-3,574.96	0.07
		Base	99.975278	999,752.78	99.617782	996,177.82	-3,574.96	0.07
57636QBJ2	MASTERCARD INC SR UNSECURED 06/28 4.325				4.325000	08 Jun 2028		
	5,000,000.000	Local	99.992571	4,999,628.57	99.834722	4,991,736.10	-7,892.47	0.36
		Base	99.992571	4,999,628.57	99.834722	4,991,736.10	-7,892.47	0.36
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
	5,000,000.000	Local	90.238779	4,511,938.93	88.289492	4,414,474.60	-97,464.33	0.32
		Base	90.238779	4,511,938.93	88.289492	4,414,474.60	-97,464.33	0.32
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85				3.850000	15 Sep 2027		
	7,000,000.000	Local	99.946259	6,996,238.12	99.461721	6,962,320.47	-33,917.65	0.50
		Base	99.946259	6,996,238.12	99.461721	6,962,320.47	-33,917.65	0.50

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637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9					3.900000	01 Nov 2028		
		Local	5,000,000.000	99.765675	4,988,283.73	98.242127	4,912,106.35	-76,177.38	0.35
		Base		99.765675	4,988,283.73	98.242127	4,912,106.35	-76,177.38	0.35
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	4,000,000.000	99.983291	3,999,331.65	100.453782	4,018,151.28	18,819.63	0.29
		Base		99.983291	3,999,331.65	100.453782	4,018,151.28	18,819.63	0.29
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	5,000,000.000	99.917289	4,995,864.44	99.840708	4,992,035.40	-3,829.04	0.36
		Base		99.917289	4,995,864.44	99.840708	4,992,035.40	-3,829.04	0.36
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					4.300000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.961577	4,998,078.85	-1,921.15	0.36
		Base		100.000000	5,000,000.00	99.961577	4,998,078.85	-1,921.15	0.36
67066GAP9	NVIDIA CORP SR UNSECURED 06/28 4.25					4.250000	15 Jun 2028		
		Local	8,000,000.000	99.959514	7,996,761.09	99.497685	7,959,814.80	-36,946.29	0.57
		Base		99.959514	7,996,761.09	99.497685	7,959,814.80	-36,946.29	0.57
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1					4.100000	15 Jan 2029		
		Local	10,000,000.000	99.912886	9,991,288.63	99.018542	9,901,854.20	-89,434.43	0.71
		Base		99.912886	9,991,288.63	99.018542	9,901,854.20	-89,434.43	0.71
760759BN9	REPUBLIC SERVICES INC SR UNSECURED 07/31 4.75					4.750000	15 Jul 2031		
		Local	6,000,000.000	99.831012	5,989,860.74	99.182668	5,950,960.08	-38,900.66	0.43
		Base		99.831012	5,989,860.74	99.182668	5,950,960.08	-38,900.66	0.43
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625					3.625000	17 Sep 2028		
		Local	5,000,000.000	99.700196	4,985,009.78	98.240453	4,912,022.65	-72,987.13	0.35
		Base		99.700196	4,985,009.78	98.240453	4,912,022.65	-72,987.13	0.35
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.540000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.053485	5,002,674.25	2,674.25	0.36
		Base		100.000000	5,000,000.00	100.053485	5,002,674.25	2,674.25	0.36
78014RW63	ROYAL BANK OF CANADA SR UNSECURED 05/31 5					5.000000	29 May 2031		
		Local	2,000,000.000	100.000000	2,000,000.00	98.339447	1,966,788.94	-33,211.06	0.14
		Base		100.000000	2,000,000.00	98.339447	1,966,788.94	-33,211.06	0.14

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78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A				4.430560	25 Jan 2029		
	300,278.380	Local	100.000003	300,278.39	98.231140	294,966.88	-5,311.51	0.02
Original Face:	2,161,312.000	Base	100.000003	300,278.39	98.231140	294,966.88	-5,311.51	0.02
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.700000	03 Mar 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.371145	2,007,422.90	7,422.90	0.14
		Base	100.000000	2,000,000.00	100.371145	2,007,422.90	7,422.90	0.14
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				4.150000	25 Jul 2032		
	1,309,965.520	Local	100.000000	1,309,965.52	99.166703	1,299,049.62	-10,915.90	0.09
Original Face:	3,000,000.000	Base	100.000000	1,309,965.52	99.166703	1,299,049.62	-10,915.90	0.09
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875				3.875000	15 Mar 2028		
	3,000,000.000	Local	99.716209	2,991,486.27	99.150757	2,974,522.71	-16,963.56	0.21
		Base	99.716209	2,991,486.27	99.150757	2,974,522.71	-16,963.56	0.21
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	100.702288	2,014,045.76	14,045.76	0.14
		Base	100.000000	2,000,000.00	100.702288	2,014,045.76	14,045.76	0.14
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913				3.913000	13 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	98.957111	4,947,855.55	-52,144.45	0.35
		Base	100.000000	5,000,000.00	98.957111	4,947,855.55	-52,144.45	0.35
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	2,000,000.000	Local	99.998772	1,999,975.44	99.238915	1,984,778.30	-15,197.14	0.14
		Base	99.998772	1,999,975.44	99.238915	1,984,778.30	-15,197.14	0.14
89236TNU5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4				4.000000	18 Sep 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	96.889016	4,844,450.80	-155,549.20	0.35
		Base	100.000000	5,000,000.00	96.889016	4,844,450.80	-155,549.20	0.35
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	96.520293	4,826,014.65	-173,985.35	0.34
		Base	100.000000	5,000,000.00	96.520293	4,826,014.65	-173,985.35	0.34
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.915082	4,995,754.08	100.721910	5,036,095.50	40,341.42	0.36
		Base	99.915082	4,995,754.08	100.721910	5,036,095.50	40,341.42	0.36

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90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.999432	9,999,943.20	-56.80	0.71
		Base	100.000000	10,000,000.00	99.999432	9,999,943.20	-56.80	0.71
91159XBH7	US BANCORP SR UNSECURED 03/30 5				5.000000	12 Mar 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	100.033119	5,001,655.95	1,655.95	0.36
		Base	100.000000	5,000,000.00	100.033119	5,001,655.95	1,655.95	0.36
91159XDW2	US BANCORP SR UNSECURED 09/30 4.5				4.500000	10 Sep 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	98.015811	4,900,790.55	-99,209.45	0.35
		Base	100.000000	5,000,000.00	98.015811	4,900,790.55	-99,209.45	0.35
912828Z78	US TREASURY N/B 01/27 1.5				1.500000	31 Jan 2027		
	5,000,000.000	Local	98.880671	4,944,033.57	98.794922	4,939,746.10	-4,287.47	0.35
		Base	98.880671	4,944,033.57	98.794922	4,939,746.10	-4,287.47	0.35
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	3,000,000.000	Local	95.635928	2,869,077.84	94.472656	2,834,179.68	-34,898.16	0.20
		Base	95.635928	2,869,077.84	94.472656	2,834,179.68	-34,898.16	0.20
91282CDK4	US TREASURY N/B 11/26 1.25				1.250000	30 Nov 2026		
	5,000,000.000	Local	99.140029	4,957,001.43	99.143555	4,957,177.75	176.32	0.35
		Base	99.140029	4,957,001.43	99.143555	4,957,177.75	176.32	0.35
91282CDW8	US TREASURY N/B 01/29 1.75				1.750000	31 Jan 2029		
	3,000,000.000	Local	95.449813	2,863,494.38	93.921875	2,817,656.25	-45,838.13	0.20
		Base	95.449813	2,863,494.38	93.921875	2,817,656.25	-45,838.13	0.20
91282CEW7	US TREASURY N/B 06/27 3.25				3.250000	30 Jun 2027		
	5,000,000.000	Local	99.513156	4,975,657.80	99.203776	4,960,188.80	-15,469.00	0.35
		Base	99.513156	4,975,657.80	99.203776	4,960,188.80	-15,469.00	0.35
91282CGC9	US TREASURY N/B 12/27 3.875				3.875000	31 Dec 2027		
	5,000,000.000	Local	99.649317	4,982,465.86	99.476562	4,973,828.10	-8,637.76	0.36
		Base	99.649317	4,982,465.86	99.476562	4,973,828.10	-8,637.76	0.36
91282CGH8	US TREASURY N/B 01/28 3.5				3.500000	31 Jan 2028		
	5,000,000.000	Local	99.110773	4,955,538.63	98.890625	4,944,531.25	-11,007.38	0.35
		Base	99.110773	4,955,538.63	98.890625	4,944,531.25	-11,007.38	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
91282CJQ5	US TREASURY N/B 12/30 3.75					3.750000	31 Dec 2030		
		Local	3,000,000.000	99.954344	2,998,630.32	97.234375	2,917,031.25	-81,599.07	0.21
		Base		99.954344	2,998,630.32	97.234375	2,917,031.25	-81,599.07	0.21
91282CLP4	US TREASURY N/B 09/26 3.5					3.500000	30 Sep 2026		
		Local	10,000,000.000	99.948483	9,994,848.31	99.942480	9,994,248.00	-600.31	0.71
		Base		99.948483	9,994,848.31	99.942480	9,994,248.00	-600.31	0.71
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	3,000,000.000	99.967254	2,999,017.61	100.110156	3,003,304.68	4,287.07	0.21
		Base		99.967254	2,999,017.61	100.110156	3,003,304.68	4,287.07	0.21
91282CMV0	US TREASURY N/B 03/27 3.875					3.875000	31 Mar 2027		
		Local	5,000,000.000	99.907164	4,995,358.22	99.887695	4,994,384.75	-973.47	0.36
		Base		99.907164	4,995,358.22	99.887695	4,994,384.75	-973.47	0.36
91282CMY4	US TREASURY N/B 04/27 3.75					3.750000	30 Apr 2027		
		Local	5,000,000.000	99.802922	4,990,146.08	99.750000	4,987,500.00	-2,646.08	0.36
		Base		99.802922	4,990,146.08	99.750000	4,987,500.00	-2,646.08	0.36
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	5,000,000.000	99.864289	4,993,214.44	99.642187	4,982,109.35	-11,105.09	0.36
		Base		99.864289	4,993,214.44	99.642187	4,982,109.35	-11,105.09	0.36
91282CNV9	US TREASURY N/B 08/27 3.625					3.625000	31 Aug 2027		
		Local	5,000,000.000	99.503384	4,975,169.19	99.398438	4,969,921.90	-5,247.29	0.36
		Base		99.503384	4,975,169.19	99.398438	4,969,921.90	-5,247.29	0.36
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.720723	1,994,414.46	96.957031	1,939,140.62	-55,273.84	0.14
		Base		99.720723	1,994,414.46	96.957031	1,939,140.62	-55,273.84	0.14
91282CPD7	US TREASURY N/B 10/30 3.625					3.625000	31 Oct 2030		
		Local	3,000,000.000	99.480573	2,984,417.19	96.882812	2,906,484.36	-77,932.83	0.21
		Base		99.480573	2,984,417.19	96.882812	2,906,484.36	-77,932.83	0.21
91282CPE5	US TREASURY N/B 10/27 3.5					3.500000	31 Oct 2027		
		Local	5,000,000.000	99.331579	4,966,578.97	99.109375	4,955,468.75	-11,110.22	0.35
		Base		99.331579	4,966,578.97	99.109375	4,955,468.75	-11,110.22	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
91282CPS4	US TREASURY N/B 12/27 3.375				3.375000	31 Dec 2027		
	5,000,000.000	Local	99.322598	4,966,129.91	98.796875	4,939,843.75	-26,286.16	0.35
		Base	99.322598	4,966,129.91	98.796875	4,939,843.75	-26,286.16	0.35
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	5,000,000.000	Local	98.956835	4,947,841.73	98.656250	4,932,812.50	-15,029.23	0.35
		Base	98.956835	4,947,841.73	98.656250	4,932,812.50	-15,029.23	0.35
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	5,000,000.000	Local	99.807116	4,990,355.78	99.355469	4,967,773.45	-22,582.33	0.35
		Base	99.807116	4,990,355.78	99.355469	4,967,773.45	-22,582.33	0.35
91282CQL8	US TREASURY N/B 04/28 3.75				3.750000	30 Apr 2028		
	5,000,000.000	Local	99.859508	4,992,975.41	99.113281	4,955,664.05	-37,311.36	0.35
		Base	99.859508	4,992,975.41	99.113281	4,955,664.05	-37,311.36	0.35
91282CQS3	US TREASURY N/B 05/28 4				4.000000	31 May 2028		
	5,000,000.000	Local	99.735468	4,986,773.42	99.492188	4,974,609.40	-12,164.02	0.36
		Base	99.735468	4,986,773.42	99.492188	4,974,609.40	-12,164.02	0.36
91282CQY0	US TREASURY N/B 06/28 4.125				4.125000	30 Jun 2028		
	5,000,000.000	Local	99.775101	4,988,755.03	99.699219	4,984,960.95	-3,794.08	0.36
		Base	99.775101	4,988,755.03	99.699219	4,984,960.95	-3,794.08	0.36
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030		
	4,000,000.000	Local	99.994391	3,999,775.64	100.722250	4,028,890.00	29,114.36	0.29
Original Face:	4,000,000.000	Base	99.994391	3,999,775.64	100.722250	4,028,890.00	29,114.36	0.29
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A				4.620000	20 Nov 2030		
	2,250,000.000	Local	99.989896	2,249,772.66	100.215930	2,254,858.43	5,085.77	0.16
Original Face:	2,250,000.000	Base	99.989896	2,249,772.66	100.215930	2,254,858.43	5,085.77	0.16
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A				4.400000	20 Jun 2031		
	8,000,000.000	Local	99.995711	7,999,656.88	99.725180	7,978,014.40	-21,642.48	0.57
Original Face:	8,000,000.000	Base	99.995711	7,999,656.88	99.725180	7,978,014.40	-21,642.48	0.57
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A				3.960000	20 Aug 2031		
	5,000,000.000	Local	99.986123	4,999,306.15	98.839990	4,941,999.50	-57,306.65	0.35
Original Face:	5,000,000.000	Base	99.986123	4,999,306.15	98.839990	4,941,999.50	-57,306.65	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
92348KFG3	VERIZON MASTER TRUST VZMT 2026 2 A1A					4.510000	21 Jun 2032		
		Local	10,000,000.000	99.983176	9,998,317.60	99.553190	9,955,319.00	-42,998.60	0.71
Original Face:		Base	10,000,000.000	99.983176	9,998,317.60	99.553190	9,955,319.00	-42,998.60	0.71
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	3,000,000.000	99.902157	2,997,064.70	98.446493	2,953,394.79	-43,669.91	0.21
		Base		99.902157	2,997,064.70	98.446493	2,953,394.79	-43,669.91	0.21
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.945171	4,997,258.54	101.222124	5,061,106.20	63,847.66	0.36
		Base		99.945171	4,997,258.54	101.222124	5,061,106.20	63,847.66	0.36
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.995071	4,999,753.55	99.951624	4,997,581.20	-2,172.35	0.36
		Base		99.995071	4,999,753.55	99.951624	4,997,581.20	-2,172.35	0.36
931142FS7	WALMART INC SR UNSECURED 04/29 4					4.000000	30 Apr 2029		
		Local	10,000,000.000	99.941127	9,994,112.66	98.788159	9,878,815.90	-115,296.76	0.71
		Base		99.941127	9,994,112.66	98.788159	9,878,815.90	-115,296.76	0.71
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	2,000,000.000	99.960958	1,999,219.15	100.546526	2,010,930.52	11,711.37	0.14
		Base		99.960958	1,999,219.15	100.546526	2,010,930.52	11,711.37	0.14
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.900000	24 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.168726	3,005,061.78	5,061.78	0.21
		Base		100.000000	3,000,000.00	100.168726	3,005,061.78	5,061.78	0.21
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.226406	2,004,528.12	4,528.12	0.14
		Base		100.000000	2,000,000.00	100.226406	2,004,528.12	4,528.12	0.14
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.233317	2,004,666.34	4,666.34	0.14
		Base		100.000000	2,000,000.00	100.233317	2,004,666.34	4,666.34	0.14
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05					5.050000	05 Jun 2030		
		Local	2,000,000.000	100.000000	2,000,000.00	99.265848	1,985,316.96	-14,683.04	0.14
		Base		100.000000	2,000,000.00	99.265848	1,985,316.96	-14,683.04	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
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	5,000,000.000	Local	99.557234	4,977,861.69	95.312187	4,765,609.35	-212,252.34	0.34
		Base	99.557234	4,977,861.69	95.312187	4,765,609.35	-212,252.34	0.34
US DOLLAR Total								
	509,940,664.510	Local		508,539,599.75		504,141,588.62	-4,398,011.13	36.02
Original Face:	374,907,393.000	Base		508,539,599.75		504,141,588.62	-4,398,011.13	36.02
FIXED INCOME Total								
	509,940,664.510	Base		508,539,599.75		504,141,588.62	-4,398,011.13	36.02
Original Face:	374,907,393.000							

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									
		1,406,828,045.610	Base		1,404,069,426.52		1,399,670,297.61	-4,399,128.91	100.00
	Original Face:	374,907,393.000							

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									
			-4,700.000	Local	1.000000	-4,700.00	1.000000	-4,700.00	0.00	0.00
				Base	1.000000	-4,700.00	1.000000	-4,700.00	0.00	0.00
US DOLLAR Total										
			-4,700.000	Local		-4,700.00		-4,700.00	0.00	0.00
				Base		-4,700.00		-4,700.00	0.00	0.00
CASH Total										
			-4,700.000	Base		-4,700.00		-4,700.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
02665KHT7	AMERICAN HONDA FINAN						4.030000	27 Aug 2026		
			15,000,000.000	Local	99.708944	14,956,341.67	99.708944	14,956,341.60	-0.07	1.59
				Base	99.708944	14,956,341.67	99.708944	14,956,341.60	-0.07	1.59
0347M3KS2	ANGLESEA FDG PLC + ANG						3.940000	26 Oct 2026		
			25,000,000.000	Local	99.058778	24,764,694.44	99.064270	24,766,067.50	1,373.06	2.63
				Base	99.058778	24,764,694.44	99.064270	24,766,067.50	1,373.06	2.63
0347M3KU7	ANGLESEA FDG PLC + ANG						3.960000	28 Oct 2026		
			15,000,000.000	Local	99.032000	14,854,800.00	99.041440	14,856,216.00	1,416.00	1.58
				Base	99.032000	14,854,800.00	99.041440	14,856,216.00	1,416.00	1.58
04821UJR4	ATLANTIC ASSET SECUR						3.970000	25 Sep 2026		
			10,000,000.000	Local	99.393472	9,939,347.22	99.393472	9,939,347.20	-0.02	1.05
				Base	99.393472	9,939,347.22	99.393472	9,939,347.20	-0.02	1.05
07644BLP5	BEDFORD ROW FDG CORP						3.960000	23 Nov 2026		
			20,000,000.000	Local	98.746000	19,749,200.00	98.746180	19,749,236.00	36.00	2.10
				Base	98.746000	19,749,200.00	98.746180	19,749,236.00	36.00	2.10

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11563WH57	BROWN FORMAN CORP.					3.900000	05 Aug 2026		
		Local	10,700,000.000	99.956667	10,695,363.33	99.956667	10,695,363.37	0.04	1.14
		Base		99.956667	10,695,363.33	99.956667	10,695,363.37	0.04	1.14
26244JHC6	DUKE ENERGY CORP					3.860000	12 Aug 2026		
		Local	10,000,000.000	99.882056	9,988,205.55	99.882056	9,988,205.60	0.05	1.06
		Base		99.882056	9,988,205.55	99.882056	9,988,205.60	0.05	1.06
3142X3JF2	FEDEX CORPORATION					4.000000	15 Sep 2026		
		Local	30,000,000.000	99.500000	29,850,000.00	99.500000	29,850,000.00	0.00	3.17
		Base		99.500000	29,850,000.00	99.500000	29,850,000.00	0.00	3.17
38346MJU9	GOTHAM FDG CORP					3.950000	28 Sep 2026		
		Local	10,000,000.000	99.363611	9,936,361.11	99.363611	9,936,361.11	0.00	1.05
		Base		99.363611	9,936,361.11	99.363611	9,936,361.11	0.00	1.05
40588MJG3	HALKIN FINANCE LLC USC					3.840000	16 Sep 2026		
		Local	20,000,000.000	99.509333	19,901,866.66	99.509333	19,901,866.60	-0.06	2.11
		Base		99.509333	19,901,866.66	99.509333	19,901,866.60	-0.06	2.11
40588MK63	HALKIN FINANCE LLC USC					3.920000	06 Oct 2026		
		Local	20,000,000.000	99.281333	19,856,266.66	99.290170	19,858,034.00	1,767.34	2.11
		Base		99.281333	19,856,266.66	99.290170	19,858,034.00	1,767.34	2.11
41282KHL5	HARLEY DAVIDSON FND CP					4.550000	20 Aug 2026		
		Local	15,000,000.000	99.759861	14,963,979.17	99.759861	14,963,979.15	-0.02	1.59
		Base		99.759861	14,963,979.17	99.759861	14,963,979.15	-0.02	1.59
41282KK15	HARLEY DAVIDSON FND CP					4.490000	01 Oct 2026		
		Local	22,500,000.000	99.239194	22,328,818.75	99.291360	22,340,556.00	11,737.25	2.37
		Base		99.239194	22,328,818.75	99.291360	22,340,556.00	11,737.25	2.37
4499929H1	ILA FINANCIAL SQUARE GOVT					3.569554	31 Dec 2030		
		Local	183,795,224.830	100.000000	183,795,224.83	100.000000	183,795,224.83	0.00	19.51
		Base		100.000000	183,795,224.83	100.000000	183,795,224.83	0.00	19.51
52953BJM6	LEXINGTN PKR CAP CO LL					3.990000	21 Sep 2026		
		Local	15,000,000.000	99.434750	14,915,212.50	99.434750	14,915,212.50	0.00	1.58
		Base		99.434750	14,915,212.50	99.434750	14,915,212.50	0.00	1.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953HJA9	LEXINGTON PARKER CAP CO LLC DI					4.000000	10 Sep 2026		
		Local	5,799,000.000	99.555556	5,773,226.67	99.555556	5,773,226.69	0.02	0.61
		Base		99.555556	5,773,226.67	99.555556	5,773,226.69	0.02	0.61
53127UKK5	LIBERTY FUNDING LLC					3.945000	19 Oct 2026		
		Local	15,000,000.000	99.134292	14,870,143.75	99.147410	14,872,111.50	1,967.75	1.58
		Base		99.134292	14,870,143.75	99.147410	14,872,111.50	1,967.75	1.58
53127UL99	LIBERTY FUNDING LLC					3.900000	09 Nov 2026		
		Local	2,000,000.000	98.916667	1,978,333.33	98.901630	1,978,032.60	-300.73	0.21
		Base		98.916667	1,978,333.33	98.901630	1,978,032.60	-300.73	0.21
56274MHK1	MANHATTAN ASSET FDG.					3.760000	19 Aug 2026		
		Local	20,000,000.000	99.812000	19,962,400.00	99.812000	19,962,400.00	0.00	2.12
		Base		99.812000	19,962,400.00	99.812000	19,962,400.00	0.00	2.12
56274MHK1	MANHATTAN ASSET FDG.					3.770000	19 Aug 2026		
		Local	20,000,000.000	99.811500	19,962,300.00	99.811500	19,962,300.00	0.00	2.12
		Base		99.811500	19,962,300.00	99.811500	19,962,300.00	0.00	2.12
56274MKU5	MANHATTAN ASSET FDG.					3.870000	28 Oct 2026		
		Local	20,000,000.000	99.054000	19,810,800.00	99.046140	19,809,228.00	-1,572.00	2.10
		Base		99.054000	19,810,800.00	99.046140	19,809,228.00	-1,572.00	2.10
57978DHS1	MCCORMICK + COMPANY					3.950000	26 Aug 2026		
		Local	25,100,000.000	99.725694	25,031,149.31	99.725694	25,031,149.19	-0.12	2.66
		Base		99.725694	25,031,149.31	99.725694	25,031,149.19	-0.12	2.66
57978DJ83	MCCORMICK + COMPANY					3.950000	08 Sep 2026		
		Local	30,000,000.000	99.583056	29,874,916.67	99.583056	29,874,916.80	0.13	3.17
		Base		99.583056	29,874,916.67	99.583056	29,874,916.80	0.13	3.17
60920WHB9	MONDELEZ INTL INC					3.870000	11 Aug 2026		
		Local	28,400,000.000	99.892500	28,369,470.00	99.892500	28,369,470.00	0.00	3.01
		Base		99.892500	28,369,470.00	99.892500	28,369,470.00	0.00	3.01
60920WJ43	MONDELEZ INTL INC					3.850000	04 Sep 2026		
		Local	25,000,000.000	99.636389	24,909,097.23	99.636389	24,909,097.25	0.02	2.64
		Base		99.636389	24,909,097.23	99.636389	24,909,097.25	0.02	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
62455GJ47	MOUNTCLIFF FDG LLC				3.900000	04 Sep 2026		
	25,000,000.000	Local	99.631667	24,907,916.67	99.631667	24,907,916.75	0.08	2.64
		Base	99.631667	24,907,916.67	99.631667	24,907,916.75	0.08	2.64
67983UJ46	OLD LINE FUNDING LLC				3.850000	04 Sep 2026		
	10,000,000.000	Local	99.636389	9,963,638.89	99.636389	9,963,638.89	0.00	1.06
		Base	99.636389	9,963,638.89	99.636389	9,963,638.89	0.00	1.06
67983ULJ0	OLD LINE FUNDING LLC				3.950000	18 Nov 2026		
	15,000,000.000	Local	98.804028	14,820,604.16	98.797130	14,819,569.50	-1,034.66	1.57
		Base	98.804028	14,820,604.16	98.797130	14,819,569.50	-1,034.66	1.57
69039UJQ7	OVERWATCH ALPHA FDG LLC				3.960000	24 Sep 2026		
	20,000,000.000	Local	99.406000	19,881,200.00	99.406000	19,881,200.00	0.00	2.11
		Base	99.406000	19,881,200.00	99.406000	19,881,200.00	0.00	2.11
69039UK77	OVERWATCH ALPHA FDG LLC				3.950000	07 Oct 2026		
	20,000,000.000	Local	99.264861	19,852,972.22	99.279200	19,855,840.00	2,867.78	2.11
		Base	99.264861	19,852,972.22	99.279200	19,855,840.00	2,867.78	2.11
69372BHH6	PACCAR FINANCIAL COR				3.700000	17 Aug 2026		
	25,000,000.000	Local	99.835556	24,958,888.89	99.835556	24,958,889.00	0.11	2.65
		Base	99.835556	24,958,888.89	99.835556	24,958,889.00	0.11	2.65
82124MH60	SHEFFIELD RECEIVABLE				3.800000	06 Aug 2026		
	20,000,000.000	Local	99.947222	19,989,444.44	99.947222	19,989,444.40	-0.04	2.12
		Base	99.947222	19,989,444.44	99.947222	19,989,444.40	-0.04	2.12
82124MHK9	SHEFFIELD RECEIVABLE				3.790000	19 Aug 2026		
	30,000,000.000	Local	99.810500	29,943,150.00	99.810500	29,943,150.00	0.00	3.18
		Base	99.810500	29,943,150.00	99.810500	29,943,150.00	0.00	3.18
82434UHK6	SHERWIN WILLIAMS CO				3.900000	19 Aug 2026		
	15,000,000.000	Local	99.805000	14,970,750.00	99.805000	14,970,750.00	0.00	1.59
		Base	99.805000	14,970,750.00	99.805000	14,970,750.00	0.00	1.59
82434UHS9	SHERWIN WILLIAMS CO				3.920000	26 Aug 2026		
	30,000,000.000	Local	99.727778	29,918,333.33	99.727778	29,918,333.40	0.07	3.18
		Base	99.727778	29,918,333.33	99.727778	29,918,333.40	0.07	3.18

& 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
84262MH43	SOUTHERN COMPANY				4.000000	04 Aug 2026		
	17,500,000.000	Local	99.966667	17,494,166.67	99.966667	17,494,166.73	0.06	1.86
		Base	99.966667	17,494,166.67	99.966667	17,494,166.73	0.06	1.86
84262MHB7	SOUTHERN COMPANY				3.950000	11 Aug 2026		
	15,000,000.000	Local	99.890278	14,983,541.67	99.890278	14,983,541.70	0.03	1.59
		Base	99.890278	14,983,541.67	99.890278	14,983,541.70	0.03	1.59
912797SA6	TREASURY BILL 10/26 0.00000				3.676000	01 Oct 2026		
	20,000,000.000	Local	99.377122	19,875,424.45	99.397135	19,879,427.00	4,002.55	2.11
		Base	99.377122	19,875,424.45	99.397135	19,879,427.00	4,002.55	2.11
912797UL9	TREASURY BILL 10/26 0.00000				3.817000	22 Oct 2026		
	10,000,000.000	Local	99.130572	9,913,057.22	99.179467	9,917,946.70	4,889.48	1.05
		Base	99.130572	9,913,057.22	99.179467	9,917,946.70	4,889.48	1.05
91842KHH2	VW CR INC				3.850000	17 Aug 2026		
	10,000,000.000	Local	99.828889	9,982,888.89	99.828889	9,982,888.89	0.00	1.06
		Base	99.828889	9,982,888.89	99.828889	9,982,888.89	0.00	1.06
91842KLJ3	VW CR INC				4.210000	18 Nov 2026		
	15,200,000.000	Local	98.725306	15,006,246.44	98.745180	15,009,267.36	3,020.92	1.59
		Base	98.725306	15,006,246.44	98.745180	15,009,267.36	3,020.92	1.59
92646LJN1	VICTORY RECEIVABLES				3.970000	22 Sep 2026		
	25,000,000.000	Local	99.426556	24,856,638.89	99.426556	24,856,639.00	0.11	2.64
		Base	99.426556	24,856,638.89	99.426556	24,856,639.00	0.11	2.64
92646LMV9	VICTORY RECEIVABLES				4.020000	29 Dec 2026		
	10,000,000.000	Local	98.325000	9,832,500.00	98.326140	9,832,614.00	114.00	1.04
		Base	98.325000	9,832,500.00	98.326140	9,832,614.00	114.00	1.04
US DOLLAR Total								
	945,994,224.830	Local		942,188,881.68		942,219,166.81	30,285.13	100.00
		Base		942,188,881.68		942,219,166.81	30,285.13	100.00
CASH EQUIVALENT Total								
	945,994,224.830	Base		942,188,881.68		942,219,166.81	30,285.13	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

Base Currency: 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								
		945,989,524.830	Base	942,184,181.68		942,214,466.81	30,285.13	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.569554	31 Dec 2030		
		Local	116,418.310	100.000000	116,418.31	100.000000	116,418.31	0.00	0.29
		Base		100.000000	116,418.31	100.000000	116,418.31	0.00	0.29
US DOLLAR Total									
		Local	116,418.310		116,418.31		116,418.31	0.00	0.29
		Base			116,418.31		116,418.31	0.00	0.29
CASH EQUIVALENT Total									
		Base	116,418.310		116,418.31		116,418.31	0.00	0.29
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US								
		Local	50,817.000	412.594687	20,966,824.22	747.030000	37,961,823.51	16,994,999.29	95.62
		Base		412.594687	20,966,824.22	747.030000	37,961,823.51	16,994,999.29	95.62
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	2,360.000	469.273623	1,107,485.75	686.650000	1,620,494.00	513,008.25	4.08
		Base		469.273623	1,107,485.75	686.650000	1,620,494.00	513,008.25	4.08
US DOLLAR Total									
		Local	53,177.000		22,074,309.97		39,582,317.51	17,508,007.54	99.71
		Base			22,074,309.97		39,582,317.51	17,508,007.54	99.71
EQUITY Total									
		Base	53,177.000		22,074,309.97		39,582,317.51	17,508,007.54	99.71

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		169,595.310	Base		22,190,728.28		39,698,735.82	17,508,007.54	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.569554	31 Dec 2030		
		Local	59,499.740	100.000000	59,499.74	100.000000	59,499.74	0.00	0.35
		Base		100.000000	59,499.74	100.000000	59,499.74	0.00	0.35
US DOLLAR Total									
		Local	59,499.740		59,499.74		59,499.74	0.00	0.35
		Base			59,499.74		59,499.74	0.00	0.35
CASH EQUIVALENT Total									
		Base	59,499.740		59,499.74		59,499.74	0.00	0.35
EQUITY									
US DOLLAR								Exchange Rate: 1.000000	
78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP								
		Local	23,013.000	455.779177	10,488,846.21	686.320000	15,794,282.16	5,305,435.95	93.46
		Base		455.779177	10,488,846.21	686.320000	15,794,282.16	5,305,435.95	93.46
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	8,205.000	95.159048	780,779.99	127.360000	1,044,988.80	264,208.81	6.18
		Base		95.159048	780,779.99	127.360000	1,044,988.80	264,208.81	6.18
US DOLLAR Total									
		Local	31,218.000		11,269,626.20		16,839,270.96	5,569,644.76	99.65
		Base			11,269,626.20		16,839,270.96	5,569,644.76	99.65
EQUITY Total									
		Base	31,218.000		11,269,626.20		16,839,270.96	5,569,644.76	99.65

& 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
FUND Total									
		90,717.740	Base		11,329,125.94		16,898,770.70	5,569,644.76	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.569554	31 Dec 2030		
		Local	23,265.280	100.000000	23,265.28	100.000000	23,265.28	0.00	0.20
		Base		100.000000	23,265.28	100.000000	23,265.28	0.00	0.20
US DOLLAR Total									
		Local	23,265.280		23,265.28		23,265.28	0.00	0.20
		Base			23,265.28		23,265.28	0.00	0.20
CASH EQUIVALENT Total									
		Base	23,265.280		23,265.28		23,265.28	0.00	0.20
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	85,566.000	91.628541	7,840,287.77	134.860000	11,539,430.76	3,699,142.99	99.80
		Base		91.628541	7,840,287.77	134.860000	11,539,430.76	3,699,142.99	99.80
US DOLLAR Total									
		Local	85,566.000		7,840,287.77		11,539,430.76	3,699,142.99	99.80
		Base			7,840,287.77		11,539,430.76	3,699,142.99	99.80
EQUITY Total									
		Base	85,566.000		7,840,287.77		11,539,430.76	3,699,142.99	99.80

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

Base Currency: 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									
		108,831.280	Base		7,863,553.05		11,562,696.04	3,699,142.99	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					1.000000	31 Dec 2030		
		Local	101,250.580	100.000000	101,250.58	100.000000	101,250.58	0.00	0.23
		Base		100.000000	101,250.58	100.000000	101,250.58	0.00	0.23
US DOLLAR Total									
		Local	101,250.580		101,250.58		101,250.58	0.00	0.23
		Base			101,250.58		101,250.58	0.00	0.23
CASH EQUIVALENT Total									
		Base	101,250.580		101,250.58		101,250.58	0.00	0.23
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		Local	120,664.000	114.602483	13,828,394.06	97.370000	11,749,053.68	-2,079,340.38	27.03
		Base		114.602483	13,828,394.06	97.370000	11,749,053.68	-2,079,340.38	27.03
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF								
		Local	404,715.000	25.727663	10,412,371.13	25.110000	10,162,393.65	-249,977.48	23.38
		Base		25.727663	10,412,371.13	25.110000	10,162,393.65	-249,977.48	23.38
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		Local	297,055.000	73.773470	21,914,778.10	72.230000	21,456,282.65	-458,495.45	49.36
		Base		73.773470	21,914,778.10	72.230000	21,456,282.65	-458,495.45	49.36
US DOLLAR Total									
		Local	822,434.000		46,155,543.29		43,367,729.98	-2,787,813.31	99.77
		Base			46,155,543.29		43,367,729.98	-2,787,813.31	99.77
EQUITY Total									
		Base	822,434.000		46,155,543.29		43,367,729.98	-2,787,813.31	99.77

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

Base Currency: USD - US DOLLAR

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

Holdings

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

As of: *July 31, 2026*

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		923,684.580	Base		46,256,793.87		43,468,980.56	-2,787,813.31	100.00

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

Books Closed

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	39,703,054.980	Local	39,703,054.98	39,703,054.98	2.33	0.00		0.00
		Base	39,703,054.98	39,703,054.98	2.33	0.00	0.00	0.00
EQUITY								
	24,601,622.720	Local	1,129,281,939.45	1,661,957,030.57	97.67	532,675,091.12		532,675,091.12
		Base	1,129,281,939.45	1,661,957,030.57	97.67	532,675,091.12	0.00	532,675,091.12
US DOLLAR Total								
	64,304,677.700	Local	1,168,984,994.43	1,701,660,085.55	100.00	532,675,091.12		532,675,091.12
		Base	1,168,984,994.43	1,701,660,085.55	100.00	532,675,091.12	0.00	532,675,091.12
FUND Total								
	64,304,677.700	Base	1,168,984,994.43	1,701,660,085.55	100.00	532,675,091.12	0.00	532,675,091.12

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
	4,689.910	Local	4,689.91	4,689.91	0.00	0.00			0.00
		Base	4,689.91	4,689.91	0.00	0.00		0.00	0.00
CASH EQUIVALENT									
	46,963,927.090	Local	46,963,927.09	46,963,927.09	3.95	0.00			0.00
		Base	46,963,927.09	46,963,927.09	3.95	0.00		0.00	0.00
EQUITY									
	30,930,478.000	Local	825,264,725.64	1,143,015,569.12	96.05	317,750,843.48			317,750,843.48
		Base	825,264,725.64	1,143,015,569.12	96.05	317,750,843.48		0.00	317,750,843.48
US DOLLAR Total									
	77,899,095.000	Local	872,233,342.64	1,189,984,186.12	100.00	317,750,843.48			317,750,843.48
		Base	872,233,342.64	1,189,984,186.12	100.00	317,750,843.48		0.00	317,750,843.48
FUND Total									
	77,899,095.000	Base	872,233,342.64	1,189,984,186.12	100.00	317,750,843.48		0.00	317,750,843.48

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								
	502,740,945.240	Local	499,612,940.90	499,620,722.73	14.29	7,781.83		7,781.83
		Base	499,612,940.90	499,620,722.73	14.29	7,781.83	0.00	7,781.83
EQUITY								
	1,082,687.000	Local	59,367,285.00	50,539,085.06	1.45	-8,828,199.94		-8,828,199.94
		Base	59,367,285.00	50,539,085.06	1.45	-8,828,199.94	0.00	-8,828,199.94
FIXED INCOME								
	3,044,231,463.210	Local	3,036,132,632.10	2,946,796,106.71	84.27	-89,336,525.39		-89,336,525.39
Original Face:	3,174,068,311.000	Base	3,036,132,632.10	2,946,796,106.71	84.27	-89,336,525.39	0.00	-89,336,525.39
US DOLLAR Total								
	3,548,055,095.450	Local	3,595,112,858.00	3,496,955,914.50	100.00	-98,156,943.50		-98,156,943.50
Original Face:	3,174,068,311.000	Base	3,595,112,858.00	3,496,955,914.50	100.00	-98,156,943.50	0.00	-98,156,943.50
FUND Total								
	3,548,055,095.450	Base	3,595,112,858.00	3,496,955,914.50	100.00	-98,156,943.50	0.00	-98,156,943.50
Original Face:	3,174,068,311.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
		49,999.990	Local	49,999.99	49,999.99	0.01	0.00		0.00
			Base	49,999.99	49,999.99	0.01	0.00	0.00	0.00
CASH EQUIVALENT									
		396,684,201.770	Local	395,189,861.57	395,188,990.62	50.20	-870.95		-870.95
			Base	395,189,861.57	395,188,990.62	50.20	-870.95	0.00	-870.95
FIXED INCOME									
		396,392,857.330	Local	395,824,663.87	391,976,219.30	49.79	-3,848,444.57		-3,848,444.57
	Original Face:	153,966,732.000	Base	395,824,663.87	391,976,219.30	49.79	-3,848,444.57	0.00	-3,848,444.57
US DOLLAR Total									
		793,127,059.090	Local	791,064,525.43	787,215,209.91	100.00	-3,849,315.52		-3,849,315.52
	Original Face:	153,966,732.000	Base	791,064,525.43	787,215,209.91	100.00	-3,849,315.52	0.00	-3,849,315.52
FUND Total									
		793,127,059.090	Base	791,064,525.43	787,215,209.91	100.00	-3,849,315.52	0.00	-3,849,315.52
	Original Face:	153,966,732.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.02	0.00		0.00
		Base	50,000.00	50,000.00	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	133,161,924.310	Local	132,844,260.02	132,839,765.20	57.48	-4,494.82		-4,494.82
		Base	132,844,260.02	132,839,765.20	57.48	-4,494.82	0.00	-4,494.82
FIXED INCOME								
	100,371,377.840	Local	99,913,825.35	98,224,272.78	42.50	-1,689,552.57		-1,689,552.57
Original Face:	108,263,606.000	Base	99,913,825.35	98,224,272.78	42.50	-1,689,552.57	0.00	-1,689,552.57
US DOLLAR Total								
	233,583,302.150	Local	232,808,085.37	231,114,037.98	100.00	-1,694,047.39		-1,694,047.39
Original Face:	108,263,606.000	Base	232,808,085.37	231,114,037.98	100.00	-1,694,047.39	0.00	-1,694,047.39
FUND Total								
	233,583,302.150	Base	232,808,085.37	231,114,037.98	100.00	-1,694,047.39	0.00	-1,694,047.39
Original Face:	108,263,606.000							

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									
	3,527,519.190	Local	3,527,519.19	3,527,519.19	0.09	0.00			0.00
		Base	3,527,519.19	3,527,519.19	0.09	0.00		0.00	0.00
EQUITY									
	22,402,784.500	Local	1,216,646,775.74	3,941,768,281.79	99.91	2,725,121,506.05			2,725,121,506.05
		Base	1,216,646,775.74	3,941,768,281.79	99.91	2,725,121,506.05		0.00	2,725,121,506.05
US DOLLAR Total									
	25,930,303.690	Local	1,220,174,294.93	3,945,295,800.98	100.00	2,725,121,506.05			2,725,121,506.05
		Base	1,220,174,294.93	3,945,295,800.98	100.00	2,725,121,506.05		0.00	2,725,121,506.05
FUND Total									
	25,930,303.690	Base	1,220,174,294.93	3,945,295,800.98	100.00	2,725,121,506.05		0.00	2,725,121,506.05

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,725,235,367.170	Local	1,722,296,445.61	1,722,135,869.67	54.85	-160,575.94		-160,575.94
		Base	1,722,296,445.61	1,722,135,869.67	54.85	-160,575.94	0.00	-160,575.94
EQUITY								
	78,811,560.980	Local	78,811,560.98	78,811,560.98	2.51	0.00		0.00
		Base	78,811,560.98	78,811,560.98	2.51	0.00	0.00	0.00
FIXED INCOME								
	1,350,538,097.510	Local	1,346,808,381.71	1,338,922,422.62	42.64	-7,885,959.09		-7,885,959.09
Original Face:	541,804,267.000	Base	1,346,808,381.71	1,338,922,422.62	42.64	-7,885,959.09	0.00	-7,885,959.09
US DOLLAR Total								
	3,154,635,025.660	Local	3,147,966,388.30	3,139,919,853.27	100.00	-8,046,535.03		-8,046,535.03
Original Face:	541,804,267.000	Base	3,147,966,388.30	3,139,919,853.27	100.00	-8,046,535.03	0.00	-8,046,535.03
FUND Total								
	3,154,635,025.660	Base	3,147,966,388.30	3,139,919,853.27	100.00	-8,046,535.03	0.00	-8,046,535.03
Original Face:	541,804,267.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,884,445,449.250	Local	1,879,940,095.12	1,879,946,875.32	42.11	6,780.20		6,780.20
		Base	1,879,940,095.12	1,879,946,875.32	42.11	6,780.20	0.00	6,780.20
EQUITY								
	135,275,742.780	Local	135,275,742.78	135,275,742.78	3.03	0.00		0.00
		Base	135,275,742.78	135,275,742.78	3.03	0.00	0.00	0.00
FIXED INCOME								
	2,476,086,669.080	Local	2,471,250,530.52	2,449,501,776.58	54.86	-21,748,753.94		-21,748,753.94
Original Face:	409,869,662.000	Base	2,471,250,530.52	2,449,501,776.58	54.86	-21,748,753.94	0.00	-21,748,753.94
US DOLLAR Total								
	4,495,857,861.100	Local	4,486,516,368.41	4,464,774,394.67	100.00	-21,741,973.74		-21,741,973.74
Original Face:	409,869,662.000	Base	4,486,516,368.41	4,464,774,394.67	100.00	-21,741,973.74	0.00	-21,741,973.74
FUND Total								
	4,495,857,861.100	Base	4,486,516,368.41	4,464,774,394.67	100.00	-21,741,973.74	0.00	-21,741,973.74
Original Face:	409,869,662.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-14,809.520	Local	-14,809.52	-14,809.52	0.01	0.00		0.00
		Base	-14,809.52	-14,809.52	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,263,178.330	Local	1,263,178.33	1,263,178.33	0.96	0.00		0.00
		Base	1,263,178.33	1,263,178.33	0.96	0.00	0.00	0.00
FIXED INCOME								
	130,837,122.710	Local	130,732,344.24	130,388,781.01	99.03	-343,563.23		-343,563.23
Original Face:	58,803,000.000	Base	130,732,344.24	130,388,781.01	99.03	-343,563.23	0.00	-343,563.23
US DOLLAR Total								
	132,085,491.520	Local	131,980,713.05	131,637,149.82	100.00	-343,563.23		-343,563.23
Original Face:	58,803,000.000	Base	131,980,713.05	131,637,149.82	100.00	-343,563.23	0.00	-343,563.23
FUND Total								
	132,085,491.520	Base	131,980,713.05	131,637,149.82	100.00	-343,563.23	0.00	-343,563.23
Original Face:	58,803,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.010	Local	50,000.01	50,000.01	0.00	0.00		0.00
		Base	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,046,066,593.290	Local	1,046,066,593.29	1,046,066,593.29	57.65	0.00		0.00
		Base	1,046,066,593.29	1,046,066,593.29	57.65	0.00	0.00	0.00
EQUITY								
	69,629,264.610	Local	69,629,264.61	69,629,264.61	3.84	0.00		0.00
		Base	69,629,264.61	69,629,264.61	3.84	0.00	0.00	0.00
FIXED INCOME								
	708,685,643.670	Local	705,628,496.69	698,916,170.15	38.51	-6,712,326.54		-6,712,326.54
Original Face:	277,029,571.000	Base	705,628,496.69	698,916,170.15	38.51	-6,712,326.54	0.00	-6,712,326.54
US DOLLAR Total								
	1,824,431,501.580	Local	1,821,374,354.60	1,814,662,028.06	100.00	-6,712,326.54		-6,712,326.54
Original Face:	277,029,571.000	Base	1,821,374,354.60	1,814,662,028.06	100.00	-6,712,326.54	0.00	-6,712,326.54
FUND Total								
	1,824,431,501.580	Base	1,821,374,354.60	1,814,662,028.06	100.00	-6,712,326.54	0.00	-6,712,326.54
Original Face:	277,029,571.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,220,401,605.760	Local	3,206,076,349.51	3,206,174,230.57	99.70	97,881.06		97,881.06
		Base	3,206,076,349.51	3,206,174,230.57	99.70	97,881.06	0.00	97,881.06
EQUITY								
	9,737,621.830	Local	9,737,621.83	9,737,621.83	0.30	0.00		0.00
		Base	9,737,621.83	9,737,621.83	0.30	0.00	0.00	0.00
US DOLLAR Total								
	3,230,189,227.590	Local	3,215,863,971.34	3,215,961,852.40	100.00	97,881.06		97,881.06
		Base	3,215,863,971.34	3,215,961,852.40	100.00	97,881.06	0.00	97,881.06
FUND Total								
	3,230,189,227.590	Base	3,215,863,971.34	3,215,961,852.40	100.00	97,881.06	0.00	97,881.06

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.120	Local	50,000.12	50,000.12	0.00	0.00		0.00
		Base	50,000.12	50,000.12	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,877,948,336.870	Local	2,867,621,868.97	2,867,788,630.66	98.68	166,761.69		166,761.69
		Base	2,867,621,868.97	2,867,788,630.66	98.68	166,761.69	0.00	166,761.69
EQUITY								
	38,210,758.510	Local	38,210,758.51	38,210,758.51	1.31	0.00		0.00
		Base	38,210,758.51	38,210,758.51	1.31	0.00	0.00	0.00
US DOLLAR Total								
	2,916,209,095.500	Local	2,905,882,627.60	2,906,049,389.29	100.00	166,761.69		166,761.69
		Base	2,905,882,627.60	2,906,049,389.29	100.00	166,761.69	0.00	166,761.69
FUND Total								
	2,916,209,095.500	Base	2,905,882,627.60	2,906,049,389.29	100.00	166,761.69	0.00	166,761.69

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								
	17,610,545.080	Local	17,612,306.13	17,610,545.08	5.95	-1,761.05		-1,761.05
		Base	17,612,306.13	17,610,545.08	5.95	-1,761.05	0.00	-1,761.05
FIXED INCOME								
	272,155,000.000	Local	278,486,561.59	278,612,228.05	94.05	125,666.46		125,666.46
Original Face:	4,000,000.000	Base	278,486,561.59	278,612,228.05	94.05	125,666.46	0.00	125,666.46
US DOLLAR Total								
	289,765,545.080	Local	296,098,867.72	296,222,773.13	100.00	123,905.41		123,905.41
Original Face:	4,000,000.000	Base	296,098,867.72	296,222,773.13	100.00	123,905.41	0.00	123,905.41
FUND Total								
	289,765,545.080	Base	296,098,867.72	296,222,773.13	100.00	123,905.41	0.00	123,905.41
Original Face:	4,000,000.000							

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								
	50,000.000	Local	50,000.00	50,000.00	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	206,920,638.320	Local	205,296,256.98	205,288,628.78	25.33	-7,628.20		-7,628.20
		Base	205,296,256.98	205,288,628.78	25.33	-7,628.20	0.00	-7,628.20
FIXED INCOME								
	626,910,508.280	Local	625,500,250.12	605,177,336.02	74.67	-20,322,914.10		-20,322,914.10
Original Face:	504,918,309.000	Base	625,500,250.12	605,177,336.02	74.67	-20,322,914.10	0.00	-20,322,914.10
US DOLLAR Total								
	833,881,146.600	Local	830,846,507.10	810,515,964.80	100.00	-20,330,542.30		-20,330,542.30
Original Face:	504,918,309.000	Base	830,846,507.10	810,515,964.80	100.00	-20,330,542.30	0.00	-20,330,542.30
FUND Total								
	833,881,146.600	Base	830,846,507.10	810,515,964.80	100.00	-20,330,542.30	0.00	-20,330,542.30
Original Face:	504,918,309.000							

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
		49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
			Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		1,322,470,798.100	Local	1,320,651,533.77	1,320,641,875.67	91.47	-9,658.10		-9,658.10
			Base	1,320,651,533.77	1,320,641,875.67	91.47	-9,658.10	0.00	-9,658.10
EQUITY									
		123,055,244.320	Local	123,055,244.32	123,055,244.32	8.52	0.00		0.00
			Base	123,055,244.32	123,055,244.32	8.52	0.00	0.00	0.00
US DOLLAR Total									
		1,445,576,042.410	Local	1,443,756,778.08	1,443,747,119.98	100.00	-9,658.10		-9,658.10
			Base	1,443,756,778.08	1,443,747,119.98	100.00	-9,658.10	0.00	-9,658.10
FUND Total									
		1,445,576,042.410	Base	1,443,756,778.08	1,443,747,119.98	100.00	-9,658.10	0.00	-9,658.10

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	0.05	0.00		0.00
		Base	50,000.00	50,000.00	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	9,993,531.130	Local	9,993,531.13	9,993,531.13	9.34	0.00		0.00
		Base	9,993,531.13	9,993,531.13	9.34	0.00	0.00	0.00
FIXED INCOME								
	104,661,736.550	Local	104,666,468.44	97,008,918.51	90.62	-7,657,549.93		-7,657,549.93
Original Face:	145,678,249.000	Base	104,666,468.44	97,008,918.51	90.62	-7,657,549.93	0.00	-7,657,549.93
US DOLLAR Total								
	114,705,267.680	Local	114,709,999.57	107,052,449.64	100.00	-7,657,549.93		-7,657,549.93
Original Face:	145,678,249.000	Base	114,709,999.57	107,052,449.64	100.00	-7,657,549.93	0.00	-7,657,549.93
FUND Total								
	114,705,267.680	Base	114,709,999.57	107,052,449.64	100.00	-7,657,549.93	0.00	-7,657,549.93
Original Face:	145,678,249.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,035,817.710	Local	1,035,817.71	1,035,817.71	0.07	0.00		0.00
		Base	1,035,817.71	1,035,817.71	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	895,851,563.390	Local	894,494,009.06	894,492,891.28	63.91	-1,117.78		-1,117.78
		Base	894,494,009.06	894,492,891.28	63.91	-1,117.78	0.00	-1,117.78
FIXED INCOME								
	509,940,664.510	Local	508,539,599.75	504,141,588.62	36.02	-4,398,011.13		-4,398,011.13
Original Face:	374,907,393.000	Base	508,539,599.75	504,141,588.62	36.02	-4,398,011.13	0.00	-4,398,011.13
US DOLLAR Total								
	1,406,828,045.610	Local	1,404,069,426.52	1,399,670,297.61	100.00	-4,399,128.91		-4,399,128.91
Original Face:	374,907,393.000	Base	1,404,069,426.52	1,399,670,297.61	100.00	-4,399,128.91	0.00	-4,399,128.91
FUND Total								
	1,406,828,045.610	Base	1,404,069,426.52	1,399,670,297.61	100.00	-4,399,128.91	0.00	-4,399,128.91
Original Face:	374,907,393.000							

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								
	-4,700.000	Local	-4,700.00	-4,700.00	0.00	0.00		0.00
		Base	-4,700.00	-4,700.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	945,994,224.830	Local	942,188,881.68	942,219,166.81	100.00	30,285.13		30,285.13
		Base	942,188,881.68	942,219,166.81	100.00	30,285.13	0.00	30,285.13
US DOLLAR Total								
	945,989,524.830	Local	942,184,181.68	942,214,466.81	100.00	30,285.13		30,285.13
		Base	942,184,181.68	942,214,466.81	100.00	30,285.13	0.00	30,285.13
FUND Total								
	945,989,524.830	Base	942,184,181.68	942,214,466.81	100.00	30,285.13	0.00	30,285.13

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									
	116,418.310	Local	116,418.31	116,418.31	0.29	0.00			0.00
		Base	116,418.31	116,418.31	0.29	0.00		0.00	0.00
EQUITY									
	53,177.000	Local	22,074,309.97	39,582,317.51	99.71	17,508,007.54			17,508,007.54
		Base	22,074,309.97	39,582,317.51	99.71	17,508,007.54		0.00	17,508,007.54
US DOLLAR Total									
	169,595.310	Local	22,190,728.28	39,698,735.82	100.00	17,508,007.54			17,508,007.54
		Base	22,190,728.28	39,698,735.82	100.00	17,508,007.54		0.00	17,508,007.54
FUND Total									
	169,595.310	Base	22,190,728.28	39,698,735.82	100.00	17,508,007.54		0.00	17,508,007.54

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								
	59,499.740	Local	59,499.74	59,499.74	0.35	0.00		0.00
		Base	59,499.74	59,499.74	0.35	0.00	0.00	0.00
EQUITY								
	31,218.000	Local	11,269,626.20	16,839,270.96	99.65	5,569,644.76		5,569,644.76
		Base	11,269,626.20	16,839,270.96	99.65	5,569,644.76	0.00	5,569,644.76
US DOLLAR Total								
	90,717.740	Local	11,329,125.94	16,898,770.70	100.00	5,569,644.76		5,569,644.76
		Base	11,329,125.94	16,898,770.70	100.00	5,569,644.76	0.00	5,569,644.76
FUND Total								
	90,717.740	Base	11,329,125.94	16,898,770.70	100.00	5,569,644.76	0.00	5,569,644.76

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									
	23,265.280	Local	23,265.28	23,265.28	0.20	0.00			0.00
		Base	23,265.28	23,265.28	0.20	0.00		0.00	0.00
EQUITY									
	85,566.000	Local	7,840,287.77	11,539,430.76	99.80	3,699,142.99			3,699,142.99
		Base	7,840,287.77	11,539,430.76	99.80	3,699,142.99		0.00	3,699,142.99
US DOLLAR Total									
	108,831.280	Local	7,863,553.05	11,562,696.04	100.00	3,699,142.99			3,699,142.99
		Base	7,863,553.05	11,562,696.04	100.00	3,699,142.99		0.00	3,699,142.99
FUND Total									
	108,831.280	Base	7,863,553.05	11,562,696.04	100.00	3,699,142.99		0.00	3,699,142.99

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								
	101,250.580	Local	101,250.58	101,250.58	0.23	0.00		0.00
		Base	101,250.58	101,250.58	0.23	0.00	0.00	0.00
EQUITY								
	822,434.000	Local	46,155,543.29	43,367,729.98	99.77	-2,787,813.31		-2,787,813.31
		Base	46,155,543.29	43,367,729.98	99.77	-2,787,813.31	0.00	-2,787,813.31
US DOLLAR Total								
	923,684.580	Local	46,256,793.87	43,468,980.56	100.00	-2,787,813.31		-2,787,813.31
		Base	46,256,793.87	43,468,980.56	100.00	-2,787,813.31	0.00	-2,787,813.31
FUND Total								
	923,684.580	Base	46,256,793.87	43,468,980.56	100.00	-2,787,813.31	0.00	-2,787,813.31

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	39,703,054.980	39,703,054.98	39,703,054.98	2.33	0.00	0.00	0.00
CASH EQUIVALENT Total	39,703,054.980	39,703,054.98	39,703,054.98	2.33	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
EQUITY							
US DOLLAR	24,601,622.720	1,129,281,939.45	1,661,957,030.57	97.67	532,675,091.12	0.00	532,675,091.12
EQUITY Total	24,601,622.720	1,129,281,939.45	1,661,957,030.57	97.67	532,675,091.12	0.00	532,675,091.12

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	64,304,677.700	1,168,984,994.43	1,701,660,085.55	100.00	532,675,091.12	0.00	532,675,091.12

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,689.910	4,689.91	4,689.91	0.00	0.00	0.00	0.00
CASH Total	4,689.910	4,689.91	4,689.91	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	46,963,927.090	46,963,927.09	46,963,927.09	3.95	0.00	0.00	0.00
CASH EQUIVALENT Total	46,963,927.090	46,963,927.09	46,963,927.09	3.95	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	30,930,478.000	825,264,725.64	1,143,015,569.12	96.05	317,750,843.48	0.00	317,750,843.48
EQUITY Total	30,930,478.000	825,264,725.64	1,143,015,569.12	96.05	317,750,843.48	0.00	317,750,843.48

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	77,899,095.000	872,233,342.64	1,189,984,186.12	100.00	317,750,843.48	0.00	317,750,843.48

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	502,740,945.240	499,612,940.90	499,620,722.73	14.29	7,781.83	0.00	7,781.83
CASH EQUIVALENT Total	502,740,945.240	499,612,940.90	499,620,722.73	14.29	7,781.83	0.00	7,781.83

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	50,539,085.06	1.45	-8,828,199.94	0.00	-8,828,199.94
EQUITY Total	1,082,687.000	59,367,285.00	50,539,085.06	1.45	-8,828,199.94	0.00	-8,828,199.94

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	3,044,231,463.210	3,036,132,632.10	2,946,796,106.71	84.27	-89,336,525.39	0.00	-89,336,525.39
FIXED INCOME Total	3,044,231,463.210	3,036,132,632.10	2,946,796,106.71	84.27	-89,336,525.39	0.00	-89,336,525.39

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,548,055,095.450	3,595,112,858.00	3,496,955,914.50	100.00	-98,156,943.50	0.00	-98,156,943.50

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.01	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	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	396,684,201.770	395,189,861.57	395,188,990.62	50.20	-870.95	0.00	-870.95
CASH EQUIVALENT Total	396,684,201.770	395,189,861.57	395,188,990.62	50.20	-870.95	0.00	-870.95

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	396,392,857.330	395,824,663.87	391,976,219.30	49.79	-3,848,444.57	0.00	-3,848,444.57
FIXED INCOME Total	396,392,857.330	395,824,663.87	391,976,219.30	49.79	-3,848,444.57	0.00	-3,848,444.57

Holdings

Asset Summary

As of: *July 31, 2026*

ST OF AZ POOL 500 LGIP MED
STATE OF ARIZONA
FUND: ATZ7

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	793,127,059.090	791,064,525.43	787,215,209.91	100.00	-3,849,315.52	0.00	-3,849,315.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.02	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.02	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	133,161,924.310	132,844,260.02	132,839,765.20	57.48	-4,494.82	0.00	-4,494.82
CASH EQUIVALENT Total	133,161,924.310	132,844,260.02	132,839,765.20	57.48	-4,494.82	0.00	-4,494.82

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	100,371,377.840	99,913,825.35	98,224,272.78	42.50	-1,689,552.57	0.00	-1,689,552.57
FIXED INCOME Total	100,371,377.840	99,913,825.35	98,224,272.78	42.50	-1,689,552.57	0.00	-1,689,552.57

Holdings

Asset Summary

As of: *July 31, 2026*

ST OF AZ POOL 700 LGIP MD FF&C
STATE OF ARIZONA
FUND: ATZ8

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	233,583,302.150	232,808,085.37	231,114,037.98	100.00	-1,694,047.39	0.00	-1,694,047.39

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	3,527,519.190	3,527,519.19	3,527,519.19	0.09	0.00	0.00	0.00
CASH EQUIVALENT Total	3,527,519.190	3,527,519.19	3,527,519.19	0.09	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	22,402,784.500	1,216,646,775.74	3,941,768,281.79	99.91	2,725,121,506.05	0.00	2,725,121,506.05
EQUITY Total	22,402,784.500	1,216,646,775.74	3,941,768,281.79	99.91	2,725,121,506.05	0.00	2,725,121,506.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	25,930,303.690	1,220,174,294.93	3,945,295,800.98	100.00	2,725,121,506.05	0.00	2,725,121,506.05

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,725,235,367.170	1,722,296,445.61	1,722,135,869.67	54.85	-160,575.94	0.00	-160,575.94
CASH EQUIVALENT Total	1,725,235,367.170	1,722,296,445.61	1,722,135,869.67	54.85	-160,575.94	0.00	-160,575.94

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	78,811,560.980	78,811,560.98	78,811,560.98	2.51	0.00	0.00	0.00
EQUITY Total	78,811,560.980	78,811,560.98	78,811,560.98	2.51	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	1,350,538,097.510	1,346,808,381.71	1,338,922,422.62	42.64	-7,885,959.09	0.00	-7,885,959.09
FIXED INCOME Total	1,350,538,097.510	1,346,808,381.71	1,338,922,422.62	42.64	-7,885,959.09	0.00	-7,885,959.09

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	3,154,635,025.660	3,147,966,388.30	3,139,919,853.27	100.00	-8,046,535.03	0.00	-8,046,535.03

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,884,445,449.250	1,879,940,095.12	1,879,946,875.32	42.11	6,780.20	0.00	6,780.20
CASH EQUIVALENT Total	1,884,445,449.250	1,879,940,095.12	1,879,946,875.32	42.11	6,780.20	0.00	6,780.20

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	135,275,742.780	135,275,742.78	135,275,742.78	3.03	0.00	0.00	0.00
EQUITY Total	135,275,742.780	135,275,742.78	135,275,742.78	3.03	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
FIXED INCOME							
US DOLLAR	2,476,086,669.080	2,471,250,530.52	2,449,501,776.58	54.86	-21,748,753.94	0.00	-21,748,753.94
FIXED INCOME Total	2,476,086,669.080	2,471,250,530.52	2,449,501,776.58	54.86	-21,748,753.94	0.00	-21,748,753.94

Holdings

Asset Summary

As of: *July 31, 2026*

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

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,495,857,861.100	4,486,516,368.41	4,464,774,394.67	100.00	-21,741,973.74	0.00	-21,741,973.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-14,809.520	-14,809.52	-14,809.52	0.01	0.00	0.00	0.00
CASH Total	-14,809.520	-14,809.52	-14,809.52	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,263,178.330	1,263,178.33	1,263,178.33	0.96	0.00	0.00	0.00
CASH EQUIVALENT Total	1,263,178.330	1,263,178.33	1,263,178.33	0.96	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	130,837,122.710	130,732,344.24	130,388,781.01	99.03	-343,563.23	0.00	-343,563.23
FIXED INCOME Total	130,837,122.710	130,732,344.24	130,388,781.01	99.03	-343,563.23	0.00	-343,563.23

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	132,085,491.520	131,980,713.05	131,637,149.82	100.00	-343,563.23	0.00	-343,563.23

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	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00
CASH Total	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,046,066,593.290	1,046,066,593.29	1,046,066,593.29	57.65	0.00	0.00	0.00
CASH EQUIVALENT Total	1,046,066,593.290	1,046,066,593.29	1,046,066,593.29	57.65	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	69,629,264.610	69,629,264.61	69,629,264.61	3.84	0.00	0.00	0.00
EQUITY Total	69,629,264.610	69,629,264.61	69,629,264.61	3.84	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	708,685,643.670	705,628,496.69	698,916,170.15	38.51	-6,712,326.54	0.00	-6,712,326.54
FIXED INCOME Total	708,685,643.670	705,628,496.69	698,916,170.15	38.51	-6,712,326.54	0.00	-6,712,326.54

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	1,824,431,501.580	1,821,374,354.60	1,814,662,028.06	100.00	-6,712,326.54	0.00	-6,712,326.54

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	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,220,401,605.760	3,206,076,349.51	3,206,174,230.57	99.70	97,881.06	0.00	97,881.06
CASH EQUIVALENT Total	3,220,401,605.760	3,206,076,349.51	3,206,174,230.57	99.70	97,881.06	0.00	97,881.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	9,737,621.830	9,737,621.83	9,737,621.83	0.30	0.00	0.00	0.00
EQUITY Total	9,737,621.830	9,737,621.83	9,737,621.83	0.30	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2026*

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

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,230,189,227.590	3,215,863,971.34	3,215,961,852.40	100.00	97,881.06	0.00	97,881.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.120	50,000.12	50,000.12	0.00	0.00	0.00	0.00
CASH Total	50,000.120	50,000.12	50,000.12	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,877,948,336.870	2,867,621,868.97	2,867,788,630.66	98.68	166,761.69	0.00	166,761.69
CASH EQUIVALENT Total	2,877,948,336.870	2,867,621,868.97	2,867,788,630.66	98.68	166,761.69	0.00	166,761.69

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	38,210,758.510	38,210,758.51	38,210,758.51	1.31	0.00	0.00	0.00
EQUITY Total	38,210,758.510	38,210,758.51	38,210,758.51	1.31	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2026*

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

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,916,209,095.500	2,905,882,627.60	2,906,049,389.29	100.00	166,761.69	0.00	166,761.69

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							
	17,610,545.080	17,612,306.13	17,610,545.08	5.95	-1,761.05	0.00	-1,761.05
CASH EQUIVALENT Total							
	17,610,545.080	17,612,306.13	17,610,545.08	5.95	-1,761.05	0.00	-1,761.05

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	272,155,000.000	278,486,561.59	278,612,228.05	94.05	125,666.46	0.00	125,666.46
FIXED INCOME Total	272,155,000.000	278,486,561.59	278,612,228.05	94.05	125,666.46	0.00	125,666.46

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	289,765,545.080	296,098,867.72	296,222,773.13	100.00	123,905.41	0.00	123,905.41

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	206,920,638.320	205,296,256.98	205,288,628.78	25.33	-7,628.20	0.00	-7,628.20
CASH EQUIVALENT Total	206,920,638.320	205,296,256.98	205,288,628.78	25.33	-7,628.20	0.00	-7,628.20

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	626,910,508.280	625,500,250.12	605,177,336.02	74.67	-20,322,914.10	0.00	-20,322,914.10
FIXED INCOME Total	626,910,508.280	625,500,250.12	605,177,336.02	74.67	-20,322,914.10	0.00	-20,322,914.10

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	833,881,146.600	830,846,507.10	810,515,964.80	100.00	-20,330,542.30	0.00	-20,330,542.30

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,322,470,798.100	1,320,651,533.77	1,320,641,875.67	91.47	-9,658.10	0.00	-9,658.10
CASH EQUIVALENT Total	1,322,470,798.100	1,320,651,533.77	1,320,641,875.67	91.47	-9,658.10	0.00	-9,658.10

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	123,055,244.320	123,055,244.32	123,055,244.32	8.52	0.00	0.00	0.00
EQUITY Total	123,055,244.320	123,055,244.32	123,055,244.32	8.52	0.00	0.00	0.00

Holdings

Asset Summary

As of: *July 31, 2026*

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

View Date: *August 10, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,445,576,042.410	1,443,756,778.08	1,443,747,119.98	100.00	-9,658.10	0.00	-9,658.10

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	0.05	0.00	0.00	0.00
CASH Total	50,000.000	50,000.00	50,000.00	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	9,993,531.130	9,993,531.13	9,993,531.13	9.34	0.00	0.00	0.00
CASH EQUIVALENT Total	9,993,531.130	9,993,531.13	9,993,531.13	9.34	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	104,661,736.550	104,666,468.44	97,008,918.51	90.62	-7,657,549.93	0.00	-7,657,549.93
FIXED INCOME Total	104,661,736.550	104,666,468.44	97,008,918.51	90.62	-7,657,549.93	0.00	-7,657,549.93

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	114,705,267.680	114,709,999.57	107,052,449.64	100.00	-7,657,549.93	0.00	-7,657,549.93

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	1,035,817.710	1,035,817.71	1,035,817.71	0.07	0.00	0.00	0.00
CASH Total	1,035,817.710	1,035,817.71	1,035,817.71	0.07	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	895,851,563.390	894,494,009.06	894,492,891.28	63.91	-1,117.78	0.00	-1,117.78
CASH EQUIVALENT Total	895,851,563.390	894,494,009.06	894,492,891.28	63.91	-1,117.78	0.00	-1,117.78

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							
	509,940,664.510	508,539,599.75	504,141,588.62	36.02	-4,398,011.13	0.00	-4,398,011.13
FIXED INCOME Total							
	509,940,664.510	508,539,599.75	504,141,588.62	36.02	-4,398,011.13	0.00	-4,398,011.13

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	1,406,828,045.610	1,404,069,426.52	1,399,670,297.61	100.00	-4,399,128.91	0.00	-4,399,128.91

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-4,700.000	-4,700.00	-4,700.00	0.00	0.00	0.00	0.00
CASH Total	-4,700.000	-4,700.00	-4,700.00	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	945,994,224.830	942,188,881.68	942,219,166.81	100.00	30,285.13	0.00	30,285.13
CASH EQUIVALENT Total	945,994,224.830	942,188,881.68	942,219,166.81	100.00	30,285.13	0.00	30,285.13

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	945,989,524.830	942,184,181.68	942,214,466.81	100.00	30,285.13	0.00	30,285.13

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	116,418.310	116,418.31	116,418.31	0.29	0.00	0.00	0.00
CASH EQUIVALENT Total	116,418.310	116,418.31	116,418.31	0.29	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	53,177.000	22,074,309.97	39,582,317.51	99.71	17,508,007.54	0.00	17,508,007.54
EQUITY Total	53,177.000	22,074,309.97	39,582,317.51	99.71	17,508,007.54	0.00	17,508,007.54

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	169,595.310	22,190,728.28	39,698,735.82	100.00	17,508,007.54	0.00	17,508,007.54

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	59,499.740	59,499.74	59,499.74	0.35	0.00	0.00	0.00
CASH EQUIVALENT Total	59,499.740	59,499.74	59,499.74	0.35	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	31,218.000	11,269,626.20	16,839,270.96	99.65	5,569,644.76	0.00	5,569,644.76
EQUITY Total	31,218.000	11,269,626.20	16,839,270.96	99.65	5,569,644.76	0.00	5,569,644.76

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	90,717.740	11,329,125.94	16,898,770.70	100.00	5,569,644.76	0.00	5,569,644.76

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	23,265.280	23,265.28	23,265.28	0.20	0.00	0.00	0.00
CASH EQUIVALENT Total	23,265.280	23,265.28	23,265.28	0.20	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	85,566.000	7,840,287.77	11,539,430.76	99.80	3,699,142.99	0.00	3,699,142.99
EQUITY Total	85,566.000	7,840,287.77	11,539,430.76	99.80	3,699,142.99	0.00	3,699,142.99

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	108,831.280	7,863,553.05	11,562,696.04	100.00	3,699,142.99	0.00	3,699,142.99

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	101,250.580	101,250.58	101,250.58	0.23	0.00	0.00	0.00
CASH EQUIVALENT Total	101,250.580	101,250.58	101,250.58	0.23	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	822,434.000	46,155,543.29	43,367,729.98	99.77	-2,787,813.31	0.00	-2,787,813.31
EQUITY Total	822,434.000	46,155,543.29	43,367,729.98	99.77	-2,787,813.31	0.00	-2,787,813.31

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	923,684.580	46,256,793.87	43,468,980.56	100.00	-2,787,813.31	0.00	-2,787,813.31

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	39,703,054.980	39,703,054.98	39,703,054.98	2.33	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	24,601,622.720	1,129,281,939.45	1,661,957,030.57	97.67	532,675,091.12	0.00	532,675,091.12
					616,308,671.38 GN	0.00 GN	616,308,671.38 GN
					-83,633,580.26 LS	0.00 LS	-83,633,580.26 LS
FUND Total							
0.000	64,304,677.700	1,168,984,994.43	1,701,660,085.55	100.00	532,675,091.12	0.00	532,675,091.12
					616,308,671.38 GN	0.00 GN	616,308,671.38 GN
					-83,633,580.26 LS	0.00 LS	-83,633,580.26 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	4,689.910	4,689.91	4,689.91	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							
	46,963,927.090	46,963,927.09	46,963,927.09	3.95	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	30,930,478.000	825,264,725.64	1,143,015,569.12	96.05	317,750,843.48	0.00	317,750,843.48
					396,160,204.45 GN	0.00 GN	396,160,204.45 GN
					-78,409,360.97 LS	0.00 LS	-78,409,360.97 LS
FUND Total							
0.000	77,899,095.000	872,233,342.64	1,189,984,186.12	100.00	317,750,843.48	0.00	317,750,843.48
					396,160,204.45 GN	0.00 GN	396,160,204.45 GN
					-78,409,360.97 LS	0.00 LS	-78,409,360.97 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	502,740,945.240	499,612,940.90	499,620,722.73	14.29	7,781.83	0.00	7,781.83
					17,327.40 GN	0.00 GN	17,327.40 GN
					-9,545.57 LS	0.00 LS	-9,545.57 LS
EQUITY							
	1,082,687.000	59,367,285.00	50,539,085.06	1.45	-8,828,199.94	0.00	-8,828,199.94
					0.00 GN	0.00 GN	0.00 GN
					-8,828,199.94 LS	0.00 LS	-8,828,199.94 LS
FIXED INCOME							
	3,044,231,463.210	3,036,132,632.10	2,946,796,106.71	84.27	-89,336,525.39	0.00	-89,336,525.39
					10,152,451.27 GN	0.00 GN	10,152,451.27 GN
					-99,488,976.66 LS	0.00 LS	-99,488,976.66 LS
Original Face:	3,174,068,311.000						
FUND Total							
0.000	3,548,055,095.450	3,595,112,858.00	3,496,955,914.50	100.00	-98,156,943.50	0.00	-98,156,943.50
					10,169,778.67 GN	0.00 GN	10,169,778.67 GN
					-108,326,722.17 LS	0.00 LS	-108,326,722.17 LS
Original Face:	3,174,068,311.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	49,999.990	49,999.99	49,999.99	0.01	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							
	396,684,201.770	395,189,861.57	395,188,990.62	50.20	-870.95	0.00	-870.95
					6,417.64 GN	0.00 GN	6,417.64 GN
					-7,288.59 LS	0.00 LS	-7,288.59 LS
FIXED INCOME							
	396,392,857.330	395,824,663.87	391,976,219.30	49.79	-3,848,444.57	0.00	-3,848,444.57
					520,070.79 GN	0.00 GN	520,070.79 GN
					-4,368,515.36 LS	0.00 LS	-4,368,515.36 LS
Original Face:	153,966,732.000						
FUND Total							
0.000	793,127,059.090	791,064,525.43	787,215,209.91	100.00	-3,849,315.52	0.00	-3,849,315.52
					526,488.43 GN	0.00 GN	526,488.43 GN
					-4,375,803.95 LS	0.00 LS	-4,375,803.95 LS
Original Face:	153,966,732.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.02	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	133,161,924.310	132,844,260.02	132,839,765.20	57.48	-4,494.82	0.00	-4,494.82
					2,844.71 GN	0.00 GN	2,844.71 GN
					-7,339.53 LS	0.00 LS	-7,339.53 LS
FIXED INCOME							
	100,371,377.840	99,913,825.35	98,224,272.78	42.50	-1,689,552.57	0.00	-1,689,552.57
					16,055.96 GN	0.00 GN	16,055.96 GN
					-1,705,608.53 LS	0.00 LS	-1,705,608.53 LS
Original Face:	108,263,606.000						
FUND Total							
0.000	233,583,302.150	232,808,085.37	231,114,037.98	100.00	-1,694,047.39	0.00	-1,694,047.39
					18,900.67 GN	0.00 GN	18,900.67 GN
					-1,712,948.06 LS	0.00 LS	-1,712,948.06 LS
Original Face:	108,263,606.000						

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							
	3,527,519.190	3,527,519.19	3,527,519.19	0.09	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							
	22,402,784.500	1,216,646,775.74	3,941,768,281.79	99.91	2,725,121,506.05	0.00	2,725,121,506.05
					2,780,977,534.05 GN	0.00 GN	2,780,977,534.05 GN
					-55,856,028.00 LS	0.00 LS	-55,856,028.00 LS
FUND Total							
0.000	25,930,303.690	1,220,174,294.93	3,945,295,800.98	100.00	2,725,121,506.05	0.00	2,725,121,506.05
					2,780,977,534.05 GN	0.00 GN	2,780,977,534.05 GN
					-55,856,028.00 LS	0.00 LS	-55,856,028.00 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		50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT		1,725,235,367.170	1,722,296,445.61	1,722,135,869.67	54.85	-160,575.94	0.00	-160,575.94
						7,123.47 GN	0.00 GN	7,123.47 GN
						-167,699.41 LS	0.00 LS	-167,699.41 LS
EQUITY		78,811,560.980	78,811,560.98	78,811,560.98	2.51	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME		1,350,538,097.510	1,346,808,381.71	1,338,922,422.62	42.64	-7,885,959.09	0.00	-7,885,959.09
						148,928.11 GN	0.00 GN	148,928.11 GN
						-8,034,887.20 LS	0.00 LS	-8,034,887.20 LS
Original Face:	541,804,267.000							
FUND Total								
	0.000	3,154,635,025.660	3,147,966,388.30	3,139,919,853.27	100.00	-8,046,535.03	0.00	-8,046,535.03
						156,051.58 GN	0.00 GN	156,051.58 GN
						-8,202,586.61 LS	0.00 LS	-8,202,586.61 LS
Original Face:	541,804,267.000							

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH								
		49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT								
		1,884,445,449.250	1,879,940,095.12	1,879,946,875.32	42.11	6,780.20	0.00	6,780.20
						49,078.23 GN	0.00 GN	49,078.23 GN
						-42,298.03 LS	0.00 LS	-42,298.03 LS
EQUITY								
		135,275,742.780	135,275,742.78	135,275,742.78	3.03	0.00	0.00	0.00
						0.00 GN	0.00 GN	0.00 GN
						0.00 LS	0.00 LS	0.00 LS
FIXED INCOME								
		2,476,086,669.080	2,471,250,530.52	2,449,501,776.58	54.86	-21,748,753.94	0.00	-21,748,753.94
						1,965,171.19 GN	0.00 GN	1,965,171.19 GN
						-23,713,925.13 LS	0.00 LS	-23,713,925.13 LS
	Original Face:	409,869,662.000						
FUND Total								
	0.000	4,495,857,861.100	4,486,516,368.41	4,464,774,394.67	100.00	-21,741,973.74	0.00	-21,741,973.74
						2,014,249.42 GN	0.00 GN	2,014,249.42 GN
						-23,756,223.16 LS	0.00 LS	-23,756,223.16 LS
	Original Face:	409,869,662.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-14,809.520	-14,809.52	-14,809.52	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,263,178.330	1,263,178.33	1,263,178.33	0.96	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							
	130,837,122.710	130,732,344.24	130,388,781.01	99.03	-343,563.23	0.00	-343,563.23
					100,042.50 GN	0.00 GN	100,042.50 GN
					-443,605.73 LS	0.00 LS	-443,605.73 LS
Original Face:	58,803,000.000						
FUND Total							
0.000	132,085,491.520	131,980,713.05	131,637,149.82	100.00	-343,563.23	0.00	-343,563.23
					100,042.50 GN	0.00 GN	100,042.50 GN
					-443,605.73 LS	0.00 LS	-443,605.73 LS
Original Face:	58,803,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.010	50,000.01	50,000.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,046,066,593.290	1,046,066,593.29	1,046,066,593.29	57.65	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							
	69,629,264.610	69,629,264.61	69,629,264.61	3.84	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							
	708,685,643.670	705,628,496.69	698,916,170.15	38.51	-6,712,326.54	0.00	-6,712,326.54
					1,667.40 GN	0.00 GN	1,667.40 GN
					-6,713,993.94 LS	0.00 LS	-6,713,993.94 LS
Original Face:	277,029,571.000						
FUND Total							
0.000	1,824,431,501.580	1,821,374,354.60	1,814,662,028.06	100.00	-6,712,326.54	0.00	-6,712,326.54
					1,667.40 GN	0.00 GN	1,667.40 GN
					-6,713,993.94 LS	0.00 LS	-6,713,993.94 LS
Original Face:	277,029,571.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,220,401,605.760	3,206,076,349.51	3,206,174,230.57	99.70	97,881.06	0.00	97,881.06
					153,643.66 GN	0.00 GN	153,643.66 GN
					-55,762.60 LS	0.00 LS	-55,762.60 LS
EQUITY							
	9,737,621.830	9,737,621.83	9,737,621.83	0.30	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,230,189,227.590	3,215,863,971.34	3,215,961,852.40	100.00	97,881.06	0.00	97,881.06
					153,643.66 GN	0.00 GN	153,643.66 GN
					-55,762.60 LS	0.00 LS	-55,762.60 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							
	50,000.120	50,000.12	50,000.12	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	2,877,948,336.870	2,867,621,868.97	2,867,788,630.66	98.68	166,761.69	0.00	166,761.69
					183,694.24 GN	0.00 GN	183,694.24 GN
					-16,932.55 LS	0.00 LS	-16,932.55 LS
EQUITY							
	38,210,758.510	38,210,758.51	38,210,758.51	1.31	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	2,916,209,095.500	2,905,882,627.60	2,906,049,389.29	100.00	166,761.69	0.00	166,761.69
					183,694.24 GN	0.00 GN	183,694.24 GN
					-16,932.55 LS	0.00 LS	-16,932.55 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	17,610,545.080	17,612,306.13	17,610,545.08	5.95	-1,761.05	0.00	-1,761.05
					0.00 GN	0.00 GN	0.00 GN
					-1,761.05 LS	0.00 LS	-1,761.05 LS
FIXED INCOME							
	272,155,000.000	278,486,561.59	278,612,228.05	94.05	125,666.46	0.00	125,666.46
					329,125.14 GN	0.00 GN	329,125.14 GN
					-203,458.68 LS	0.00 LS	-203,458.68 LS
Original Face:	4,000,000.000						
FUND Total							
0.000	289,765,545.080	296,098,867.72	296,222,773.13	100.00	123,905.41	0.00	123,905.41
					329,125.14 GN	0.00 GN	329,125.14 GN
					-205,219.73 LS	0.00 LS	-205,219.73 LS
Original Face:	4,000,000.000						

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							
	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	206,920,638.320	205,296,256.98	205,288,628.78	25.33	-7,628.20	0.00	-7,628.20
					7,586.66 GN	0.00 GN	7,586.66 GN
					-15,214.86 LS	0.00 LS	-15,214.86 LS
FIXED INCOME							
	626,910,508.280	625,500,250.12	605,177,336.02	74.67	-20,322,914.10	0.00	-20,322,914.10
					1,291,623.28 GN	0.00 GN	1,291,623.28 GN
					-21,614,537.38 LS	0.00 LS	-21,614,537.38 LS
Original Face:	504,918,309.000						
FUND Total							
0.000	833,881,146.600	830,846,507.10	810,515,964.80	100.00	-20,330,542.30	0.00	-20,330,542.30
					1,299,209.94 GN	0.00 GN	1,299,209.94 GN
					-21,629,752.24 LS	0.00 LS	-21,629,752.24 LS
Original Face:	504,918,309.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,322,470,798.100	1,320,651,533.77	1,320,641,875.67	91.47	-9,658.10	0.00	-9,658.10
					0.29 GN	0.00 GN	0.29 GN
					-9,658.39 LS	0.00 LS	-9,658.39 LS
EQUITY							
	123,055,244.320	123,055,244.32	123,055,244.32	8.52	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	1,445,576,042.410	1,443,756,778.08	1,443,747,119.98	100.00	-9,658.10	0.00	-9,658.10
					0.29 GN	0.00 GN	0.29 GN
					-9,658.39 LS	0.00 LS	-9,658.39 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	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	9,993,531.130	9,993,531.13	9,993,531.13	9.34	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							
	104,661,736.550	104,666,468.44	97,008,918.51	90.62	-7,657,549.93	0.00	-7,657,549.93
					302,189.56 GN	0.00 GN	302,189.56 GN
					-7,959,739.49 LS	0.00 LS	-7,959,739.49 LS
Original Face:	145,678,249.000						
FUND Total							
0.000	114,705,267.680	114,709,999.57	107,052,449.64	100.00	-7,657,549.93	0.00	-7,657,549.93
					302,189.56 GN	0.00 GN	302,189.56 GN
					-7,959,739.49 LS	0.00 LS	-7,959,739.49 LS
Original Face:	145,678,249.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,035,817.710	1,035,817.71	1,035,817.71	0.07	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	895,851,563.390	894,494,009.06	894,492,891.28	63.91	-1,117.78	0.00	-1,117.78
					16,172.46 GN	0.00 GN	16,172.46 GN
					-17,290.24 LS	0.00 LS	-17,290.24 LS
FIXED INCOME							
	509,940,664.510	508,539,599.75	504,141,588.62	36.02	-4,398,011.13	0.00	-4,398,011.13
					430,659.89 GN	0.00 GN	430,659.89 GN
					-4,828,671.02 LS	0.00 LS	-4,828,671.02 LS
Original Face:	374,907,393.000						
FUND Total							
0.000	1,406,828,045.610	1,404,069,426.52	1,399,670,297.61	100.00	-4,399,128.91	0.00	-4,399,128.91
					446,832.35 GN	0.00 GN	446,832.35 GN
					-4,845,961.26 LS	0.00 LS	-4,845,961.26 LS
Original Face:	374,907,393.000						

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							
	-4,700.000	-4,700.00	-4,700.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	945,994,224.830	942,188,881.68	942,219,166.81	100.00	30,285.13	0.00	30,285.13
					33,192.85 GN	0.00 GN	33,192.85 GN
					-2,907.72 LS	0.00 LS	-2,907.72 LS
FUND Total							
0.000	945,989,524.830	942,184,181.68	942,214,466.81	100.00	30,285.13	0.00	30,285.13
					33,192.85 GN	0.00 GN	33,192.85 GN
					-2,907.72 LS	0.00 LS	-2,907.72 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							
	116,418.310	116,418.31	116,418.31	0.29	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	53,177.000	22,074,309.97	39,582,317.51	99.71	17,508,007.54	0.00	17,508,007.54
					17,508,007.54 GN	0.00 GN	17,508,007.54 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	169,595.310	22,190,728.28	39,698,735.82	100.00	17,508,007.54	0.00	17,508,007.54
					17,508,007.54 GN	0.00 GN	17,508,007.54 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							
	59,499.740	59,499.74	59,499.74	0.35	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	31,218.000	11,269,626.20	16,839,270.96	99.65	5,569,644.76	0.00	5,569,644.76
					5,569,644.76 GN	0.00 GN	5,569,644.76 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	90,717.740	11,329,125.94	16,898,770.70	100.00	5,569,644.76	0.00	5,569,644.76
					5,569,644.76 GN	0.00 GN	5,569,644.76 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							
	23,265.280	23,265.28	23,265.28	0.20	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							
	85,566.000	7,840,287.77	11,539,430.76	99.80	3,699,142.99	0.00	3,699,142.99
					3,699,142.99 GN	0.00 GN	3,699,142.99 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	108,831.280	7,863,553.05	11,562,696.04	100.00	3,699,142.99	0.00	3,699,142.99
					3,699,142.99 GN	0.00 GN	3,699,142.99 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							
	101,250.580	101,250.58	101,250.58	0.23	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	822,434.000	46,155,543.29	43,367,729.98	99.77	-2,787,813.31	0.00	-2,787,813.31
					0.00 GN	0.00 GN	0.00 GN
					-2,787,813.31 LS	0.00 LS	-2,787,813.31 LS
FUND Total							
0.000	923,684.580	46,256,793.87	43,468,980.56	100.00	-2,787,813.31	0.00	-2,787,813.31
					0.00 GN	0.00 GN	0.00 GN
					-2,787,813.31 LS	0.00 LS	-2,787,813.31 LS