Holdings

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

As of: *January 31, 2025* *View Date:* *February 7, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			1,151,009.920	1.000000	1,151,009.92	1.000000	1,151,009.92	0.00	0.08
		Base		1.000000	1,151,009.92	1.000000	1,151,009.92	0.00	0.08
US DOLLAR Total									
			1,151,009.920		1,151,009.92		1,151,009.92	0.00	0.08
		Base			1,151,009.92		1,151,009.92	0.00	0.08
CASH Total									
			1,151,009.920	Base	1,151,009.92		1,151,009.92	0.00	0.08
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.309811	31 Dec 2030		
			22,640,448.000	100.000000	22,640,448.00	100.000000	22,640,448.00	0.00	1.60
		Base		100.000000	22,640,448.00	100.000000	22,640,448.00	0.00	1.60
US DOLLAR Total									
			22,640,448.000		22,640,448.00		22,640,448.00	0.00	1.60
		Base			22,640,448.00		22,640,448.00	0.00	1.60
CASH EQUIVALENT Total									
			22,640,448.000	Base	22,640,448.00		22,640,448.00	0.00	1.60
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
			30,907.000	77.498521	2,395,246.78	116.380000	3,596,956.66	1,201,709.88	0.25
		Base		77.498521	2,395,246.78	116.380000	3,596,956.66	1,201,709.88	0.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	28,476.000	52.950826	1,507,827.72	104.430000	2,973,748.68	1,465,920.96	0.21
		Base		52.950826	1,507,827.72	104.430000	2,973,748.68	1,465,920.96	0.21
00191U102	ASGN INC COMMON STOCK USD.01								
		Local	20,592.000	68.037492	1,401,028.04	88.210000	1,816,420.32	415,392.28	0.13
		Base		68.037492	1,401,028.04	88.210000	1,816,420.32	415,392.28	0.13
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	23,490.000	158.356821	3,719,801.73	119.380000	2,804,236.20	-915,565.53	0.20
		Base		158.356821	3,719,801.73	119.380000	2,804,236.20	-915,565.53	0.20
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01								
		Local	42,685.000	43.308681	1,848,631.03	45.110000	1,925,520.35	76,889.32	0.14
		Base		43.308681	1,848,631.03	45.110000	1,925,520.35	76,889.32	0.14
00508Y102	ACUITY BRANDS INC COMMON STOCK USD.01								
		Local	14,141.000	124.438931	1,759,690.92	332.390000	4,700,326.99	2,940,636.07	0.33
		Base		124.438931	1,759,690.92	332.390000	4,700,326.99	2,940,636.07	0.33
00766T100	AECOM COMMON STOCK USD.01								
		Local	12,872.000	47.426464	610,473.45	105.440000	1,357,223.68	746,750.23	0.10
		Base		47.426464	610,473.45	105.440000	1,357,223.68	746,750.23	0.10
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01								
		Local	32,426.000	83.284003	2,700,567.07	120.910000	3,920,627.66	1,220,060.59	0.28
		Base		83.284003	2,700,567.07	120.910000	3,920,627.66	1,220,060.59	0.28
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01								
		Local	13,704.000	88.922685	1,218,596.47	187.940000	2,575,529.76	1,356,933.29	0.18
		Base		88.922685	1,218,596.47	187.940000	2,575,529.76	1,356,933.29	0.18
008492100	AGREE REALTY CORP REIT USD.0001								
		Local	46,147.000	60.682314	2,800,306.73	72.570000	3,348,887.79	548,581.06	0.24
		Base		60.682314	2,800,306.73	72.570000	3,348,887.79	548,581.06	0.24
013872106	ALCOA CORP COMMON STOCK USD.01								
		Local	118,743.000	51.845311	6,156,267.82	35.320000	4,194,002.76	-1,962,265.06	0.30
		Base		51.845311	6,156,267.82	35.320000	4,194,002.76	-1,962,265.06	0.30

Base Currency: USD - US DOLLAR

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01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01								
		Local	71,443.000	26.473500	1,891,346.27	24.090000	1,721,061.87	-170,284.40	0.12
		Base		26.473500	1,891,346.27	24.090000	1,721,061.87	-170,284.40	0.12
018522300	ALLETE INC COMMON STOCK								
		Local	26,546.000	66.211960	1,757,662.70	65.620000	1,741,948.52	-15,714.18	0.12
		Base		66.211960	1,757,662.70	65.620000	1,741,948.52	-15,714.18	0.12
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01								
		Local	126,035.000	27.439084	3,458,284.99	38.970000	4,911,583.95	1,453,298.96	0.35
		Base		27.439084	3,458,284.99	38.970000	4,911,583.95	1,453,298.96	0.35
021369103	ALTAIR ENGINEERING INC A COMMON STOCK								
		Local	27,315.000	98.281182	2,684,550.48	110.350000	3,014,210.25	329,659.77	0.21
		Base		98.281182	2,684,550.48	110.350000	3,014,210.25	329,659.77	0.21
023436108	AMEDISYS INC COMMON STOCK USD.001								
		Local	14,999.000	131.681314	1,975,088.03	92.500000	1,387,407.50	-587,680.53	0.10
		Base		131.681314	1,975,088.03	92.500000	1,387,407.50	-587,680.53	0.10
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01								
		Local	301,847.000	11.103800	3,351,648.72	16.920000	5,107,251.24	1,755,602.52	0.36
		Base		11.103800	3,351,648.72	16.920000	5,107,251.24	1,755,602.52	0.36
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK								
		Local	33,166.000	69.896303	2,318,180.77	136.560000	4,529,148.96	2,210,968.19	0.32
		Base		69.896303	2,318,180.77	136.560000	4,529,148.96	2,210,968.19	0.32
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01								
		Local	144,622.000	36.219372	5,238,118.01	34.630000	5,008,259.86	-229,858.15	0.35
		Base		36.219372	5,238,118.01	34.630000	5,008,259.86	-229,858.15	0.35
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001								
		Local	52,095.000	25.596561	1,333,452.82	24.610000	1,282,057.95	-51,394.87	0.09
		Base		25.596561	1,333,452.82	24.610000	1,282,057.95	-51,394.87	0.09
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01								
		Local	230,288.000	17.966108	4,137,378.97	20.410000	4,700,178.08	562,799.11	0.33
		Base		17.966108	4,137,378.97	20.410000	4,700,178.08	562,799.11	0.33

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01								
		Local	134,374.000	33.483149	4,499,264.67	37.320000	5,014,837.68	515,573.01	0.35
		Base		33.483149	4,499,264.67	37.320000	5,014,837.68	515,573.01	0.35
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK								
		Local	154,845.000	7.476759	1,157,738.70	16.040000	2,483,713.80	1,325,975.10	0.18
		Base		7.476759	1,157,738.70	16.040000	2,483,713.80	1,325,975.10	0.18
03783C100	APPFOLIO INC A COMMON STOCK USD.0001								
		Local	10,575.000	236.460396	2,500,568.69	233.910000	2,473,598.25	-26,970.44	0.17
		Base		236.460396	2,500,568.69	233.910000	2,473,598.25	-26,970.44	0.17
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK								
		Local	17,631.000	196.693792	3,467,908.24	260.030000	4,584,588.93	1,116,680.69	0.32
		Base		196.693792	3,467,908.24	260.030000	4,584,588.93	1,116,680.69	0.32
038336103	APTARGROUP INC COMMON STOCK USD.01								
		Local	30,515.000	64.228510	1,959,932.97	157.150000	4,795,432.25	2,835,499.28	0.34
		Base		64.228510	1,959,932.97	157.150000	4,795,432.25	2,835,499.28	0.34
03852U106	ARAMARK COMMON STOCK USD.01								
		Local	121,092.000	25.535175	3,092,105.47	38.910000	4,711,689.72	1,619,584.25	0.33
		Base		25.535175	3,092,105.47	38.910000	4,711,689.72	1,619,584.25	0.33
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0								
		Local	24,335.000	47.984053	1,167,691.93	116.550000	2,836,244.25	1,668,552.32	0.20
		Base		47.984053	1,167,691.93	116.550000	2,836,244.25	1,668,552.32	0.20
044186104	ASHLAND INC COMMON STOCK								
		Local	22,445.000	43.684794	980,505.20	63.490000	1,425,033.05	444,527.85	0.10
		Base		43.684794	980,505.20	63.490000	1,425,033.05	444,527.85	0.10
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01								
		Local	68,253.000	19.321052	1,318,719.73	25.140000	1,715,880.42	397,160.69	0.12
		Base		19.321052	1,318,719.73	25.140000	1,715,880.42	397,160.69	0.12
052800109	AUTOLIV INC COMMON STOCK USD1.0								
		Local	33,606.000	88.887842	2,987,164.83	96.660000	3,248,355.96	261,191.13	0.23
		Base		88.887842	2,987,164.83	96.660000	3,248,355.96	261,191.13	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
05329W102	AUTONATION INC COMMON STOCK USD.01							
	12,037.000	Local	62.222416	748,971.22	188.550000	2,269,576.35	1,520,605.13	0.16
		Base	62.222416	748,971.22	188.550000	2,269,576.35	1,520,605.13	0.16
05352A100	AVANTOR INC COMMON STOCK USD.01							
	312,482.000	Local	22.561800	7,050,156.39	22.280000	6,962,098.96	-88,057.43	0.49
		Base	22.561800	7,050,156.39	22.280000	6,962,098.96	-88,057.43	0.49
05368V106	AVIENT CORP COMMON STOCK USD.01							
	41,971.000	Local	35.119463	1,473,998.97	42.900000	1,800,555.90	326,556.93	0.13
		Base	35.119463	1,473,998.97	42.900000	1,800,555.90	326,556.93	0.13
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	7,868.000	Local	52.739043	414,950.79	89.700000	705,759.60	290,808.81	0.05
		Base	52.739043	414,950.79	89.700000	705,759.60	290,808.81	0.05
053807103	AVNET INC COMMON STOCK USD1.0							
	40,500.000	Local	31.579375	1,278,964.67	51.660000	2,092,230.00	813,265.33	0.15
		Base	31.579375	1,278,964.67	51.660000	2,092,230.00	813,265.33	0.15
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	60,998.000	Local	32.221664	1,965,457.08	99.050000	6,041,851.90	4,076,394.82	0.43
		Base	32.221664	1,965,457.08	99.050000	6,041,851.90	4,076,394.82	0.43
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	42,020.000	Local	69.777119	2,932,034.55	112.930000	4,745,318.60	1,813,284.05	0.34
		Base	69.777119	2,932,034.55	112.930000	4,745,318.60	1,813,284.05	0.34
06417N103	BANK OZK COMMON STOCK							
	48,502.000	Local	40.311506	1,955,188.64	50.790000	2,463,416.58	508,227.94	0.17
		Base	40.311506	1,955,188.64	50.790000	2,463,416.58	508,227.94	0.17
077454106	BELDEN INC COMMON STOCK USD.01							
	18,756.000	Local	66.294569	1,243,420.93	116.470000	2,184,511.32	941,090.39	0.15
		Base	66.294569	1,243,420.93	116.470000	2,184,511.32	941,090.39	0.15
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	59,405.000	Local	19.774685	1,174,715.14	77.350000	4,594,976.75	3,420,261.61	0.32
		Base	19.774685	1,174,715.14	77.350000	4,594,976.75	3,420,261.61	0.32

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08579W103	BERRY GLOBAL GROUP INC COMMON STOCK USD.01								
		Local	52,675.000	57.652755	3,036,858.88	67.920000	3,577,686.00	540,827.12	0.25
		Base		57.652755	3,036,858.88	67.920000	3,577,686.00	540,827.12	0.25
090043100	BILL HOLDINGS INC COMMON STOCK USD.00001								
		Local	43,712.000	88.052800	3,848,963.99	96.770000	4,230,010.24	381,046.25	0.30
		Base		88.052800	3,848,963.99	96.770000	4,230,010.24	381,046.25	0.30
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	8,801.000	318.245800	2,800,881.29	360.880000	3,176,104.88	375,223.59	0.22
		Base		318.245800	2,800,881.29	360.880000	3,176,104.88	375,223.59	0.22
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	87,508.000	85.171426	7,453,181.11	63.360000	5,544,506.88	-1,908,674.23	0.39
		Base		85.171426	7,453,181.11	63.360000	5,544,506.88	-1,908,674.23	0.39
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	32,059.000	49.319244	1,581,125.65	58.730000	1,882,825.07	301,699.42	0.13
		Base		49.319244	1,581,125.65	58.730000	1,882,825.07	301,699.42	0.13
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	18,346.000	79.956623	1,466,884.21	77.150000	1,415,393.90	-51,490.31	0.10
		Base		79.956623	1,466,884.21	77.150000	1,415,393.90	-51,490.31	0.10
093671105	H+R BLOCK INC COMMON STOCK								
		Local	64,163.000	18.145326	1,164,258.55	55.310000	3,548,855.53	2,384,596.98	0.25
		Base		18.145326	1,164,258.55	55.310000	3,548,855.53	2,384,596.98	0.25
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	4,053.000	331.434357	1,343,303.45	250.670000	1,015,965.51	-327,337.94	0.07
		Base		331.434357	1,343,303.45	250.670000	1,015,965.51	-327,337.94	0.07
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	31,633.000	36.553929	1,156,310.45	76.650000	2,424,669.45	1,268,359.00	0.17
		Base		36.553929	1,156,310.45	76.650000	2,424,669.45	1,268,359.00	0.17
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	27,926.000	38.473113	1,074,400.15	61.710000	1,723,313.46	648,913.31	0.12
		Base		38.473113	1,074,400.15	61.710000	1,723,313.46	648,913.31	0.12

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109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	20,288.000	76.476881	1,551,562.96	93.330000	1,893,479.04	341,916.08	0.13
		Base		76.476881	1,551,562.96	93.330000	1,893,479.04	341,916.08	0.13
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	138,510.000	17.735396	2,456,529.72	26.060000	3,609,570.60	1,153,040.88	0.26
		Base		17.735396	2,456,529.72	26.060000	3,609,570.60	1,153,040.88	0.26
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	50,798.000	80.347158	4,081,474.92	58.150000	2,953,903.70	-1,127,571.22	0.21
		Base		80.347158	4,081,474.92	58.150000	2,953,903.70	-1,127,571.22	0.21
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	30,439.000	34.781314	1,058,708.42	67.440000	2,052,806.16	994,097.74	0.15
		Base		34.781314	1,058,708.42	67.440000	2,052,806.16	994,097.74	0.15
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	29,014.000	129.769795	3,765,140.84	283.930000	8,237,945.02	4,472,804.18	0.58
		Base		129.769795	3,765,140.84	283.930000	8,237,945.02	4,472,804.18	0.58
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	48,614.000	17.651262	858,098.43	39.940000	1,941,643.16	1,083,544.73	0.14
		Base		17.651262	858,098.43	39.940000	1,941,643.16	1,083,544.73	0.14
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	69,510.000	11.172627	776,609.32	27.380000	1,903,183.80	1,126,574.48	0.13
		Base		11.172627	776,609.32	27.380000	1,903,183.80	1,126,574.48	0.13
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	25,199.000	36.805301	927,456.77	86.470000	2,178,957.53	1,251,500.76	0.15
		Base		36.805301	927,456.77	86.470000	2,178,957.53	1,251,500.76	0.15
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,251.000	190.431368	1,952,111.95	386.260000	3,959,551.26	2,007,439.31	0.28
		Base		190.431368	1,952,111.95	386.260000	3,959,551.26	2,007,439.31	0.28
12740C103	CADENCE BANK COMMON STOCK USD2.5								
		Local	83,852.000	25.833041	2,166,152.16	35.200000	2,951,590.40	785,438.24	0.21
		Base		25.833041	2,166,152.16	35.200000	2,951,590.40	785,438.24	0.21

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
142339100	CARLISLE COS INC COMMON STOCK USD1.0								
		Local	21,197.000	88.891704	1,884,237.45	389.460000	8,255,383.62	6,371,146.17	0.58
		Base		88.891704	1,884,237.45	389.460000	8,255,383.62	6,371,146.17	0.58
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0								
		Local	96,644.000	44.653023	4,315,446.78	56.160000	5,427,527.04	1,112,080.26	0.38
		Base		44.653023	4,315,446.78	56.160000	5,427,527.04	1,112,080.26	0.38
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0								
		Local	2,389.000	170.403403	407,093.73	193.060000	461,220.34	54,126.61	0.03
		Base		170.403403	407,093.73	193.060000	461,220.34	54,126.61	0.03
147528103	CASEY S GENERAL STORES INC COMMON STOCK								
		Local	17,058.000	124.414416	2,122,261.10	421.770000	7,194,552.66	5,072,291.56	0.51
		Base		124.414416	2,122,261.10	421.770000	7,194,552.66	5,072,291.56	0.51
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001								
		Local	71,775.000	34.663167	2,487,948.78	24.980000	1,792,939.50	-695,009.28	0.13
		Base		34.663167	2,487,948.78	24.980000	1,792,939.50	-695,009.28	0.13
15872M104	CHAMPIONX CORP COMMON STOCK USD.01								
		Local	87,561.000	21.975969	1,924,237.79	28.640000	2,507,747.04	583,509.25	0.18
		Base		21.975969	1,924,237.79	28.640000	2,507,747.04	583,509.25	0.18
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01								
		Local	19,326.000	164.385471	3,176,913.61	211.590000	4,089,188.34	912,274.73	0.29
		Base		164.385471	3,176,913.61	211.590000	4,089,188.34	912,274.73	0.29
16359R103	CHEMED CORP COMMON STOCK USD1.0								
		Local	6,918.000	362.168572	2,505,482.18	562.000000	3,887,916.00	1,382,433.82	0.27
		Base		362.168572	2,505,482.18	562.000000	3,887,916.00	1,382,433.82	0.27
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
		Local	68,610.000	22.545109	1,546,819.91	18.990000	1,302,903.90	-243,916.01	0.09
		Base		22.545109	1,546,819.91	18.990000	1,302,903.90	-243,916.01	0.09
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01								
		Local	94,904.000	77.562825	7,361,022.35	101.600000	9,642,246.40	2,281,224.05	0.68
		Base		77.562825	7,361,022.35	101.600000	9,642,246.40	2,281,224.05	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
169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	10,417.000	106.714941	1,111,649.54	147.330000	1,534,736.61	423,087.07	0.11
		Base		106.714941	1,111,649.54	147.330000	1,534,736.61	423,087.07	0.11
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	33,745.000	45.946372	1,550,460.31	123.580000	4,170,207.10	2,619,746.79	0.29
		Base		45.946372	1,550,460.31	123.580000	4,170,207.10	2,619,746.79	0.29
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	66,053.000	26.578837	1,755,611.91	87.140000	5,755,858.42	4,000,246.51	0.41
		Base		26.578837	1,755,611.91	87.140000	5,755,858.42	4,000,246.51	0.41
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	24,550.000	61.359286	1,506,370.46	100.440000	2,465,802.00	959,431.54	0.17
		Base		61.359286	1,506,370.46	100.440000	2,465,802.00	959,431.54	0.17
17888H103	CIVITAS RESOURCES INC COMMON STOCK								
		Local	41,589.000	79.993639	3,326,855.44	50.760000	2,111,057.64	-1,215,797.80	0.15
		Base		79.993639	3,326,855.44	50.760000	2,111,057.64	-1,215,797.80	0.15
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	23,320.000	55.082762	1,284,530.02	233.000000	5,433,560.00	4,149,029.98	0.38
		Base		55.082762	1,284,530.02	233.000000	5,433,560.00	4,149,029.98	0.38
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	215,130.000	17.182765	3,696,528.26	10.240000	2,202,931.20	-1,493,597.06	0.16
		Base		17.182765	3,696,528.26	10.240000	2,202,931.20	-1,493,597.06	0.16
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	2,709.000	615.939642	1,668,580.49	1,367.620000	3,704,882.58	2,036,302.09	0.26
		Base		615.939642	1,668,580.49	1,367.620000	3,704,882.58	2,036,302.09	0.26
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	78,829.000	30.165541	2,377,919.47	39.900000	3,145,277.10	767,357.63	0.22
		Base		30.165541	2,377,919.47	39.900000	3,145,277.10	767,357.63	0.22
19247G107	COHERENT CORP COMMON STOCK								
		Local	70,463.000	45.658961	3,217,267.37	90.490000	6,376,196.87	3,158,929.50	0.45
		Base		45.658961	3,217,267.37	90.490000	6,376,196.87	3,158,929.50	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
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	96,286.000	27.040093	2,603,582.37	27.900000	2,686,379.40	82,797.03	0.19
		Base		27.040093	2,603,582.37	27.900000	2,686,379.40	82,797.03	0.19
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	15,071.000	92.955964	1,400,939.34	88.300000	1,330,769.30	-70,170.04	0.09
		Base		92.955964	1,400,939.34	88.300000	1,330,769.30	-70,170.04	0.09
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	16,347.000	212.462462	3,473,123.87	436.750000	7,139,552.25	3,666,428.38	0.50
		Base		212.462462	3,473,123.87	436.750000	7,139,552.25	3,666,428.38	0.50
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	56,617.050	31.399102	1,777,724.50	66.800000	3,782,018.94	2,004,294.44	0.27
		Base		31.399102	1,777,724.50	66.800000	3,782,018.94	2,004,294.44	0.27
201723103	COMMERCIAL METALS CO COMMON STOCK USD.01								
		Local	52,855.000	18.694622	988,104.25	48.490000	2,562,938.95	1,574,834.70	0.18
		Base		18.694622	988,104.25	48.490000	2,562,938.95	1,574,834.70	0.18
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01								
		Local	20,092.000	64.782413	1,301,608.25	159.260000	3,199,851.92	1,898,243.67	0.23
		Base		64.782413	1,301,608.25	159.260000	3,199,851.92	1,898,243.67	0.23
20602D101	CONCENTRIX CORP COMMON STOCK								
		Local	21,620.000	62.621238	1,353,871.16	52.280000	1,130,293.60	-223,577.56	0.08
		Base		62.621238	1,353,871.16	52.280000	1,130,293.60	-223,577.56	0.08
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01								
		Local	88,673.000	40.037235	3,550,221.71	56.440000	5,004,704.12	1,454,482.41	0.35
		Base		40.037235	3,550,221.71	56.440000	5,004,704.12	1,454,482.41	0.35
22002T108	COPT DEFENSE PROPERTIES REIT USD.01								
		Local	51,673.000	29.651922	1,532,203.79	29.440000	1,521,253.12	-10,950.67	0.11
		Base		29.651922	1,532,203.79	29.440000	1,521,253.12	-10,950.67	0.11
222070203	COTY INC CL A COMMON STOCK USD.01								
		Local	167,535.000	5.047742	845,673.40	7.330000	1,228,031.55	382,358.15	0.09
		Base		5.047742	845,673.40	7.330000	1,228,031.55	382,358.15	0.09

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222795502	COUSINS PROPERTIES INC REIT USD1.0							
	69,930.000	Local	36.176219	2,529,802.96	30.530000	2,134,962.90	-394,840.06	0.15
		Base	36.176219	2,529,802.96	30.530000	2,134,962.90	-394,840.06	0.15
224408104	CRANE CO COMMON STOCK USD1.0							
	22,352.000	Local	34.554626	772,364.99	170.320000	3,806,992.64	3,034,627.65	0.27
		Base	34.554626	772,364.99	170.320000	3,806,992.64	3,034,627.65	0.27
224441105	CRANE NXT CO COMMON STOCK USD1.0							
	22,582.000	Local	19.262835	434,993.34	63.970000	1,444,570.54	1,009,577.20	0.10
		Base	19.262835	434,993.34	63.970000	1,444,570.54	1,009,577.20	0.10
227046109	CROCS INC COMMON STOCK USD.001							
	27,296.000	Local	104.806927	2,860,809.87	102.070000	2,786,102.72	-74,707.15	0.20
		Base	104.806927	2,860,809.87	102.070000	2,786,102.72	-74,707.15	0.20
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	54,787.000	Local	88.144451	4,829,170.04	87.860000	4,813,585.82	-15,584.22	0.34
		Base	88.144451	4,829,170.04	87.860000	4,813,585.82	-15,584.22	0.34
229663109	CUBESMART REIT USD.01							
	103,510.000	Local	40.274977	4,168,862.87	41.700000	4,316,367.00	147,504.13	0.31
		Base	40.274977	4,168,862.87	41.700000	4,316,367.00	147,504.13	0.31
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,427.000	Local	80.529720	2,369,748.06	139.400000	4,102,123.80	1,732,375.74	0.29
		Base	80.529720	2,369,748.06	139.400000	4,102,123.80	1,732,375.74	0.29
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	17,604.000	Local	88.345381	1,555,232.09	346.940000	6,107,531.76	4,552,299.67	0.43
		Base	88.345381	1,555,232.09	346.940000	6,107,531.76	4,552,299.67	0.43
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	54,081.000	Local	64.513373	3,488,947.70	49.460000	2,674,846.26	-814,101.44	0.19
		Base	64.513373	3,488,947.70	49.460000	2,674,846.26	-814,101.44	0.19
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01							
	44,637.000	Local	42.190310	1,883,248.87	101.080000	4,511,907.96	2,628,659.09	0.32
		Base	42.190310	1,883,248.87	101.080000	4,511,907.96	2,628,659.09	0.32

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237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01								
		Local	73,094.000	32.995823	2,411,796.65	37.460000	2,738,101.24	326,304.59	0.19
		Base		32.995823	2,411,796.65	37.460000	2,738,101.24	326,304.59	0.19
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01								
		Local	93,175.000	31.023592	2,890,623.19	19.760000	1,841,138.00	-1,049,485.19	0.13
		Base		31.023592	2,890,623.19	19.760000	1,841,138.00	-1,049,485.19	0.13
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01								
		Local	26,622.000	48.464946	1,290,233.78	240.050000	6,390,611.10	5,100,377.32	0.45
		Base		48.464946	1,290,233.78	240.050000	6,390,611.10	5,100,377.32	0.45
256163106	DOCUSIGN INC COMMON STOCK USD.0001								
		Local	94,096.000	68.952300	6,488,135.62	96.730000	9,101,906.08	2,613,770.46	0.64
		Base		68.952300	6,488,135.62	96.730000	9,101,906.08	2,613,770.46	0.64
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
		Local	27,430.000	83.355844	2,286,450.80	83.730000	2,296,713.90	10,263.10	0.16
		Base		83.355844	2,286,450.80	83.730000	2,296,713.90	10,263.10	0.16
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	55,343.000	33.298399	1,842,833.29	71.190000	3,939,868.17	2,097,034.88	0.28
		Base		33.298399	1,842,833.29	71.190000	3,939,868.17	2,097,034.88	0.28
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
		Local	109,050.000	26.016956	2,837,149.04	32.150000	3,505,957.50	668,808.46	0.25
		Base		26.016956	2,837,149.04	32.150000	3,505,957.50	668,808.46	0.25
26603R106	DUOLINGO COMMON STOCK USD.0001								
		Local	17,208.000	192.514060	3,312,781.95	363.990000	6,263,539.92	2,950,757.97	0.44
		Base		192.514060	3,312,781.95	363.990000	6,263,539.92	2,950,757.97	0.44
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001								
		Local	57,531.000	31.400312	1,806,491.37	59.100000	3,400,082.10	1,593,590.73	0.24
		Base		31.400312	1,806,491.37	59.100000	3,400,082.10	1,593,590.73	0.24
268150109	DYNATRACE INC COMMON STOCK USD.001								
		Local	136,929.000	38.938215	5,331,770.86	57.750000	7,907,649.75	2,575,878.89	0.56
		Base		38.938215	5,331,770.86	57.750000	7,907,649.75	2,575,878.89	0.56

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26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	25,918.000	161.619055	4,188,842.66	99.910000	2,589,467.38	-1,599,375.28	0.18
		Base		161.619055	4,188,842.66	99.910000	2,589,467.38	-1,599,375.28	0.18
26884U109	EPR PROPERTIES REIT USD.01								
		Local	34,804.000	53.962247	1,878,102.05	46.100000	1,604,464.40	-273,637.65	0.11
		Base		53.962247	1,878,102.05	46.100000	1,604,464.40	-273,637.65	0.11
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	15,453.000	79.661348	1,231,006.81	256.740000	3,967,403.22	2,736,396.41	0.28
		Base		79.661348	1,231,006.81	256.740000	3,967,403.22	2,736,396.41	0.28
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	63,708.000	31.583724	2,012,135.92	102.970000	6,560,012.76	4,547,876.84	0.46
		Base		31.583724	2,012,135.92	102.970000	6,560,012.76	4,547,876.84	0.46
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	22,361.000	128.072640	2,863,832.30	169.620000	3,792,872.82	929,040.52	0.27
		Base		128.072640	2,863,832.30	169.620000	3,792,872.82	929,040.52	0.27
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	21,445.000	65.049212	1,394,980.35	448.060000	9,608,646.70	8,213,666.35	0.68
		Base		65.049212	1,394,980.35	448.060000	9,608,646.70	8,213,666.35	0.68
29109X106	ASPEN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	12,211.000	184.908007	2,257,911.67	263.550000	3,218,209.05	960,297.38	0.23
		Base		184.908007	2,257,911.67	263.550000	3,218,209.05	960,297.38	0.23
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	46,251.000	39.769642	1,839,385.71	99.270000	4,591,336.77	2,751,951.06	0.32
		Base		39.769642	1,839,385.71	99.270000	4,591,336.77	2,751,951.06	0.32
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	18,498.000	67.331529	1,245,498.63	97.070000	1,795,600.86	550,102.23	0.13
		Base		67.331529	1,245,498.63	97.070000	1,795,600.86	550,102.23	0.13
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	25,741.000	141.366707	3,638,920.40	139.660000	3,594,988.06	-43,932.34	0.25
		Base		141.366707	3,638,920.40	139.660000	3,594,988.06	-43,932.34	0.25

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29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01							
	79,033.000	Local	41.823538	3,305,439.66	20.520000	1,621,757.16	-1,683,682.50	0.11
		Base	41.823538	3,305,439.66	20.520000	1,621,757.16	-1,683,682.50	0.11
29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	146,974.000	Local	34.291630	5,039,978.09	54.420000	7,998,325.08	2,958,346.99	0.57
		Base	34.291630	5,039,978.09	54.420000	7,998,325.08	2,958,346.99	0.57
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	85,731.000	Local	69.638543	5,970,181.93	65.450000	5,611,093.95	-359,087.98	0.40
		Base	69.638543	5,970,181.93	65.450000	5,611,093.95	-359,087.98	0.40
29605J106	ESAB CORP COMMON STOCK USD.001							
	26,114.000	Local	47.902181	1,250,917.55	123.840000	3,233,957.76	1,983,040.21	0.23
		Base	47.902181	1,250,917.55	123.840000	3,233,957.76	1,983,040.21	0.23
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	115,727.000	Local	29.559082	3,420,783.85	35.480000	4,105,993.96	685,210.11	0.29
		Base	29.559082	3,420,783.85	35.480000	4,105,993.96	685,210.11	0.29
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	19,406.000	Local	128.576542	2,495,156.37	98.500000	1,911,491.00	-583,665.37	0.14
		Base	128.576542	2,495,156.37	98.500000	1,911,491.00	-583,665.37	0.14
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	16,387.000	Local	86.345028	1,414,935.97	291.270000	4,773,041.49	3,358,105.52	0.34
		Base	86.345028	1,414,935.97	291.270000	4,773,041.49	3,358,105.52	0.34
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	131,113.000	Local	20.656524	2,708,338.86	33.150000	4,346,395.95	1,638,057.09	0.31
		Base	20.656524	2,708,338.86	33.150000	4,346,395.95	1,638,057.09	0.31
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	74,188.000	Local	30.080152	2,231,586.35	50.260000	3,728,688.88	1,497,102.53	0.26
		Base	30.080152	2,231,586.35	50.260000	3,728,688.88	1,497,102.53	0.26
30214U102	EXPONENT INC COMMON STOCK USD.001							
	23,318.000	Local	97.914597	2,283,172.57	91.670000	2,137,561.06	-145,611.51	0.15
		Base	97.914597	2,283,172.57	91.670000	2,137,561.06	-145,611.51	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
302520101	FNB CORP COMMON STOCK USD.01							
	165,273.000	Local	12.150368	2,008,127.85	15.690000	2,593,133.37	585,005.52	0.18
		Base	12.150368	2,008,127.85	15.690000	2,593,133.37	585,005.52	0.18
302941109	FTI CONSULTING INC COMMON STOCK USD.01							
	16,217.000	Local	122.216137	1,981,979.09	195.350000	3,167,990.95	1,186,011.86	0.22
		Base	122.216137	1,981,979.09	195.350000	3,167,990.95	1,186,011.86	0.22
314211103	FEDERATED HERMES INC COMMON STOCK							
	36,178.000	Local	24.448148	884,485.10	39.770000	1,438,799.06	554,313.96	0.10
		Base	24.448148	884,485.10	39.770000	1,438,799.06	554,313.96	0.10
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001							
	119,408.000	Local	41.944151	5,008,467.21	58.170000	6,945,963.36	1,937,496.15	0.49
		Base	41.944151	5,008,467.21	58.170000	6,945,963.36	1,937,496.15	0.49
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001							
	47,291.000	Local	28.522002	1,348,834.01	63.220000	2,989,737.02	1,640,903.01	0.21
		Base	28.522002	1,348,834.01	63.220000	2,989,737.02	1,640,903.01	0.21
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01							
	59,094.000	Local	29.068584	1,717,778.88	37.260000	2,201,842.44	484,063.56	0.16
		Base	29.068584	1,717,778.88	37.260000	2,201,842.44	484,063.56	0.16
320517105	FIRST HORIZON CORP COMMON STOCK USD.625							
	246,318.000	Local	12.637064	3,112,736.35	21.890000	5,391,901.02	2,279,164.67	0.38
		Base	12.637064	3,112,736.35	21.890000	5,391,901.02	2,279,164.67	0.38
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01							
	60,829.000	Local	30.156677	1,834,400.52	53.390000	3,247,660.31	1,413,259.79	0.23
		Base	30.156677	1,834,400.52	53.390000	3,247,660.31	1,413,259.79	0.23
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01							
	37,407.000	Local	81.939405	3,065,107.34	109.150000	4,082,974.05	1,017,866.71	0.29
		Base	81.939405	3,065,107.34	109.150000	4,082,974.05	1,017,866.71	0.29
33829M101	FIVE BELOW COMMON STOCK USD.01							
	25,313.000	Local	88.328195	2,235,851.61	93.780000	2,373,853.14	138,001.53	0.17
		Base	88.328195	2,235,851.61	93.780000	2,373,853.14	138,001.53	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
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001							
	49,256.000	Local	82.072235	4,042,550.03	100.100000	4,930,525.60	887,975.57	0.35
		Base	82.072235	4,042,550.03	100.100000	4,930,525.60	887,975.57	0.35
343412102	FLUOR CORP COMMON STOCK USD.01							
	78,731.000	Local	29.920739	2,355,689.73	48.210000	3,795,621.51	1,439,931.78	0.27
		Base	29.920739	2,355,689.73	48.210000	3,795,621.51	1,439,931.78	0.27
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	90,022.000	Local	16.765862	1,509,296.44	19.550000	1,759,930.10	250,633.66	0.12
		Base	16.765862	1,509,296.44	19.550000	1,759,930.10	250,633.66	0.12
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	60,385.000	Local	39.068374	2,359,143.77	62.620000	3,781,308.70	1,422,164.93	0.27
		Base	39.068374	2,359,143.77	62.620000	3,781,308.70	1,422,164.93	0.27
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
	57,045.000	Local	56.695393	3,234,188.71	71.670000	4,088,415.15	854,226.44	0.29
		Base	56.695393	3,234,188.71	71.670000	4,088,415.15	854,226.44	0.29
35909D109	FRONTIER COMMUNICATIONS PARE COMMON STOCK USD.25							
	101,678.000	Local	22.226814	2,259,977.99	35.760000	3,636,005.28	1,376,027.29	0.26
		Base	22.226814	2,259,977.99	35.760000	3,636,005.28	1,376,027.29	0.26
361448103	GATX CORP COMMON STOCK USD.625							
	16,363.000	Local	48.267184	789,795.93	165.470000	2,707,585.61	1,917,789.68	0.19
		Base	48.267184	789,795.93	165.470000	2,707,585.61	1,917,789.68	0.19
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	54,911.000	Local	32.397260	1,778,965.96	45.450000	2,495,704.95	716,738.99	0.18
		Base	32.397260	1,778,965.96	45.450000	2,495,704.95	716,738.99	0.18
36467J108	GAMING AND LEISURE PROPERTIE REIT							
	126,121.000	Local	47.355778	5,972,558.05	48.390000	6,102,995.19	130,437.14	0.43
		Base	47.355778	5,972,558.05	48.390000	6,102,995.19	130,437.14	0.43
36467W109	GAMESTOP CORP CLASS A GB REG COMMON STOCK USD.001							
	178,275.000	Local	42.030827	7,493,045.76	26.900000	4,795,597.50	-2,697,448.26	0.34
		Base	42.030827	7,493,045.76	26.900000	4,795,597.50	-2,697,448.26	0.34

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364760108	GAP INC/THE COMMON STOCK USD.05								
		Local	101,713.000	15.338023	1,560,076.36	24.070000	2,448,231.91	888,155.55	0.17
		Base		15.338023	1,560,076.36	24.070000	2,448,231.91	888,155.55	0.17
371901109	GENTEX CORP COMMON STOCK USD.06								
		Local	105,817.000	14.973357	1,584,435.72	25.920000	2,742,776.64	1,158,340.92	0.19
		Base		14.973357	1,584,435.72	25.920000	2,742,776.64	1,158,340.92	0.19
37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01								
		Local	52,121.000	38.019068	1,981,591.84	49.670000	2,588,850.07	607,258.23	0.18
		Base		38.019068	1,981,591.84	49.670000	2,588,850.07	607,258.23	0.18
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001								
		Local	51,929.000	40.297129	2,092,589.60	92.720000	4,814,856.88	2,722,267.28	0.34
		Base		40.297129	2,092,589.60	92.720000	4,814,856.88	2,722,267.28	0.34
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK								
		Local	130,997.000	17.014521	2,228,851.22	8.870000	1,161,943.39	-1,066,907.83	0.08
		Base		17.014521	2,228,851.22	8.870000	1,161,943.39	-1,066,907.83	0.08
384109104	GRACO INC COMMON STOCK USD1.0								
		Local	77,647.000	25.717260	1,996,868.09	84.170000	6,535,547.99	4,538,679.90	0.46
		Base		25.717260	1,996,868.09	84.170000	6,535,547.99	4,538,679.90	0.46
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0								
		Local	1,579.000	462.937473	730,978.27	928.820000	1,466,606.78	735,628.51	0.10
		Base		462.937473	730,978.27	928.820000	1,466,606.78	735,628.51	0.10
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01								
		Local	13,352.000	94.067931	1,255,995.01	175.640000	2,345,145.28	1,089,150.27	0.17
		Base		94.067931	1,255,995.01	175.640000	2,345,145.28	1,089,150.27	0.17
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01								
		Local	137,944.000	24.946317	3,441,194.73	27.430000	3,783,803.92	342,609.19	0.27
		Base		24.946317	3,441,194.73	27.430000	3,783,803.92	342,609.19	0.27
397624107	GREIF INC CL A COMMON STOCK								
		Local	11,862.000	50.719984	601,640.45	61.220000	726,191.64	124,551.19	0.05
		Base		50.719984	601,640.45	61.220000	726,191.64	124,551.19	0.05

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403949100	HF SINCLAIR CORP COMMON STOCK								
		Local	74,551.000	39.233777	2,924,917.28	36.080000	2,689,800.08	-235,117.20	0.19
		Base		39.233777	2,924,917.28	36.080000	2,689,800.08	-235,117.20	0.19
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01								
		Local	23,523.000	91.468749	2,151,619.38	69.050000	1,624,263.15	-527,356.23	0.11
		Base		91.468749	2,151,619.38	69.050000	1,624,263.15	-527,356.23	0.11
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001								
		Local	58,226.000	42.558025	2,477,983.54	56.640000	3,297,920.64	819,937.10	0.23
		Base		42.558025	2,477,983.54	56.640000	3,297,920.64	819,937.10	0.23
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001								
		Local	18,631.000	165.513400	3,083,680.15	159.180000	2,965,682.58	-117,997.57	0.21
		Base		165.513400	3,083,680.15	159.180000	2,965,682.58	-117,997.57	0.21
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33								
		Local	39,688.000	33.970994	1,348,240.80	59.740000	2,370,961.12	1,022,720.32	0.17
		Base		33.970994	1,348,240.80	59.740000	2,370,961.12	1,022,720.32	0.17
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01								
		Local	16,540.000	70.535359	1,166,654.84	153.090000	2,532,108.60	1,365,453.76	0.18
		Base		70.535359	1,166,654.84	153.090000	2,532,108.60	1,365,453.76	0.18
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01								
		Local	54,448.000	24.869137	1,354,074.78	27.060000	1,473,362.88	119,288.10	0.10
		Base		24.869137	1,354,074.78	27.060000	1,473,362.88	119,288.10	0.10
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001								
		Local	39,994.000	79.715958	3,188,160.02	110.420000	4,416,137.48	1,227,977.46	0.31
		Base		79.715958	3,188,160.02	110.420000	4,416,137.48	1,227,977.46	0.31
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01								
		Local	166,863.000	26.389028	4,403,352.30	16.750000	2,794,955.25	-1,608,397.05	0.20
		Base		26.389028	4,403,352.30	16.750000	2,794,955.25	-1,608,397.05	0.20
428291108	HEXCEL CORP COMMON STOCK USD.01								
		Local	37,575.000	44.215394	1,661,393.44	65.200000	2,449,890.00	788,496.56	0.17
		Base		44.215394	1,661,393.44	65.200000	2,449,890.00	788,496.56	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
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01								
		Local	29,391.000	45.743515	1,344,447.64	41.200000	1,210,909.20	-133,538.44	0.09
		Base		45.743515	1,344,447.64	41.200000	1,210,909.20	-133,538.44	0.09
436893200	HOME BANCSHARES INC COMMON STOCK USD.01								
		Local	85,357.000	21.485959	1,833,977.00	30.190000	2,576,927.83	742,950.83	0.18
		Base		21.485959	1,833,977.00	30.190000	2,576,927.83	742,950.83	0.18
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001								
		Local	24,416.000	119.985224	2,929,559.23	181.720000	4,436,875.52	1,507,316.29	0.31
		Base		119.985224	2,929,559.23	181.720000	4,436,875.52	1,507,316.29	0.31
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01								
		Local	20,651.000	102.996415	2,126,978.96	158.230000	3,267,607.73	1,140,628.77	0.23
		Base		102.996415	2,126,978.96	158.230000	3,267,607.73	1,140,628.77	0.23
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001								
		Local	12,603.000	93.516278	1,178,585.65	73.330000	924,177.99	-254,407.66	0.07
		Base		93.516278	1,178,585.65	73.330000	924,177.99	-254,407.66	0.07
45073V108	ITT INC COMMON STOCK USD1.0								
		Local	37,553.000	34.996456	1,314,221.90	151.020000	5,671,254.06	4,357,032.16	0.40
		Base		34.996456	1,314,221.90	151.020000	5,671,254.06	4,357,032.16	0.40
451107106	IDACORP INC COMMON STOCK								
		Local	24,478.000	59.304006	1,451,643.45	109.940000	2,691,111.32	1,239,467.87	0.19
		Base		59.304006	1,451,643.45	109.940000	2,691,111.32	1,239,467.87	0.19
452327109	ILLUMINA INC COMMON STOCK USD.01								
		Local	73,221.000	106.789713	7,819,249.61	132.740000	9,719,355.54	1,900,105.93	0.69
		Base		106.789713	7,819,249.61	132.740000	9,719,355.54	1,900,105.93	0.69
45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	103,289.000	21.870977	2,259,031.35	19.210000	1,984,181.69	-274,849.66	0.14
		Base		21.870977	2,259,031.35	19.210000	1,984,181.69	-274,849.66	0.14
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	29,905.000	58.930886	1,762,328.14	136.440000	4,080,238.20	2,317,910.06	0.29
		Base		58.930886	1,762,328.14	136.440000	4,080,238.20	2,317,910.06	0.29

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45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	16,391.000	92.681816	1,519,147.64	75.010000	1,229,488.91	-289,658.73	0.09
		Base		92.681816	1,519,147.64	75.010000	1,229,488.91	-289,658.73	0.09
45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	50,025.000	60.514266	3,027,226.14	217.440000	10,877,436.00	7,850,209.86	0.77
		Base		60.514266	3,027,226.14	217.440000	10,877,436.00	7,850,209.86	0.77
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	24,584.000	25.474771	626,271.78	65.890000	1,619,839.76	993,567.98	0.11
		Base		25.474771	626,271.78	65.890000	1,619,839.76	993,567.98	0.11
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001								
		Local	54,414.000	40.658583	2,212,396.13	28.750000	1,564,402.50	-647,993.63	0.11
		Base		40.658583	2,212,396.13	28.750000	1,564,402.50	-647,993.63	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	74,617.000	19.016784	1,418,975.35	76.890000	5,737,301.13	4,318,325.78	0.41
		Base		19.016784	1,418,975.35	76.890000	5,737,301.13	4,318,325.78	0.41
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	21,816.000	106.598117	2,325,544.52	282.800000	6,169,564.80	3,844,020.28	0.44
		Base		106.598117	2,325,544.52	282.800000	6,169,564.80	3,844,020.28	0.44
48242W106	KBR INC COMMON STOCK USD.001								
		Local	61,155.000	28.605253	1,749,354.23	54.420000	3,328,055.10	1,578,700.87	0.24
		Base		28.605253	1,749,354.23	54.420000	3,328,055.10	1,578,700.87	0.24
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	33,131.000	20.243865	670,699.50	67.100000	2,223,090.10	1,552,390.60	0.16
		Base		20.243865	670,699.50	67.100000	2,223,090.10	1,552,390.60	0.16
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	27,836.000	45.247685	1,259,514.55	67.180000	1,870,022.48	610,507.93	0.13
		Base		45.247685	1,259,514.55	67.180000	1,870,022.48	610,507.93	0.13
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	48,559.000	59.034472	2,866,654.93	39.020000	1,894,772.18	-971,882.75	0.13
		Base		59.034472	2,866,654.93	39.020000	1,894,772.18	-971,882.75	0.13

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49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	10,168.000	207.415513	2,109,000.94	441.940000	4,493,645.92	2,384,644.98	0.32
		Base		207.415513	2,109,000.94	441.940000	4,493,645.92	2,384,644.98	0.32
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	26,613.000	56.450992	1,502,330.24	109.150000	2,904,808.95	1,402,478.71	0.21
		Base		56.450992	1,502,330.24	109.150000	2,904,808.95	1,402,478.71	0.21
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	100,962.000	21.956077	2,216,729.49	23.150000	2,337,270.30	120,540.81	0.17
		Base		21.956077	2,216,729.49	23.150000	2,337,270.30	120,540.81	0.17
498894104	KNIFE RIVER CORP COMMON STOCK USD.01								
		Local	26,022.000	31.278617	813,932.18	103.580000	2,695,358.76	1,881,426.58	0.19
		Base		31.278617	813,932.18	103.580000	2,695,358.76	1,881,426.58	0.19
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01								
		Local	74,399.000	43.877107	3,264,412.90	57.090000	4,247,438.91	983,026.01	0.30
		Base		43.877107	3,264,412.90	57.090000	4,247,438.91	983,026.01	0.30
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
		Local	106,272.000	16.790658	1,784,376.81	37.960000	4,034,085.12	2,249,708.31	0.29
		Base		16.790658	1,784,376.81	37.960000	4,034,085.12	2,249,708.31	0.29
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	40,394.000	51.620359	2,085,152.77	126.420000	5,106,609.48	3,021,456.71	0.36
		Base		51.620359	2,085,152.77	126.420000	5,106,609.48	3,021,456.71	0.36
513847103	LANCASTER COLONY CORP COMMON STOCK								
		Local	8,857.000	89.034453	788,578.15	168.740000	1,494,530.18	705,952.03	0.11
		Base		89.034453	788,578.15	168.740000	1,494,530.18	705,952.03	0.11
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	16,296.000	68.720977	1,119,877.04	164.660000	2,683,299.36	1,563,422.32	0.19
		Base		68.720977	1,119,877.04	164.660000	2,683,299.36	1,563,422.32	0.19
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	31,913.000	66.747407	2,130,110.01	92.510000	2,952,271.63	822,161.62	0.21
		Base		66.747407	2,130,110.01	92.510000	2,952,271.63	822,161.62	0.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	63,326.000	57.471334	3,639,429.72	57.020000	3,610,848.52	-28,581.20	0.26
		Base		57.471334	3,639,429.72	57.020000	3,610,848.52	-28,581.20	0.26
521865204	LEAR CORP COMMON STOCK USD.01								
		Local	25,858.000	134.732675	3,483,917.51	94.090000	2,432,979.22	-1,050,938.29	0.17
		Base		134.732675	3,483,917.51	94.090000	2,432,979.22	-1,050,938.29	0.17
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	26,050.000	57.394392	1,495,123.90	198.780000	5,178,219.00	3,683,095.10	0.37
		Base		57.394392	1,495,123.90	198.780000	5,178,219.00	3,683,095.10	0.37
536797103	LITHIA MOTORS INC COMMON STOCK								
		Local	45.000	277.604222	12,492.19	376.100000	16,924.50	4,432.31	0.00
		Base		277.604222	12,492.19	376.100000	16,924.50	4,432.31	0.00
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,394.000	169.680391	1,933,338.38	238.360000	2,715,873.84	782,535.46	0.19
		Base		169.680391	1,933,338.38	238.360000	2,715,873.84	782,535.46	0.19
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	28,748.000	19.026919	546,985.87	116.970000	3,362,653.56	2,815,667.69	0.24
		Base		19.026919	546,985.87	116.970000	3,362,653.56	2,815,667.69	0.24
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	31,210.000	61.206577	1,910,257.26	85.060000	2,654,722.60	744,465.34	0.19
		Base		61.206577	1,910,257.26	85.060000	2,654,722.60	744,465.34	0.19
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
		Local	119,154.000	12.790414	1,524,028.99	25.540000	3,043,193.16	1,519,164.17	0.22
		Base		12.790414	1,524,028.99	25.540000	3,043,193.16	1,519,164.17	0.22
55306N104	MKS INSTRUMENTS INC COMMON STOCK								
		Local	30,928.000	102.920028	3,183,110.64	113.280000	3,503,523.84	320,413.20	0.25
		Base		102.920028	3,183,110.64	113.280000	3,503,523.84	320,413.20	0.25
553498106	MSA SAFETY INC COMMON STOCK								
		Local	18,088.000	68.250647	1,234,517.70	164.730000	2,979,636.24	1,745,118.54	0.21
		Base		68.250647	1,234,517.70	164.730000	2,979,636.24	1,745,118.54	0.21

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553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	20,637.000	66.908952	1,380,800.05	80.410000	1,659,421.17	278,621.12	0.12
		Base		66.908952	1,380,800.05	80.410000	1,659,421.17	278,621.12	0.12
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001								
		Local	26,545.000	61.517642	1,632,985.80	132.250000	3,510,576.25	1,877,590.45	0.25
		Base		61.517642	1,632,985.80	132.250000	3,510,576.25	1,877,590.45	0.25
55616P104	MACY S INC COMMON STOCK USD.01								
		Local	127,050.000	25.848593	3,284,063.76	15.580000	1,979,439.00	-1,304,624.76	0.14
		Base		25.848593	3,284,063.76	15.580000	1,979,439.00	-1,304,624.76	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01								
		Local	28,151.000	69.818871	1,965,471.04	208.590000	5,872,017.09	3,906,546.05	0.42
		Base		69.818871	1,965,471.04	208.590000	5,872,017.09	3,906,546.05	0.42
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	21,809.000	58.016408	1,265,279.84	60.220000	1,313,337.98	48,058.14	0.09
		Base		58.016408	1,265,279.84	60.220000	1,313,337.98	48,058.14	0.09
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	14,825.000	114.613926	1,699,151.45	86.770000	1,286,365.25	-412,786.20	0.09
		Base		114.613926	1,699,151.45	86.770000	1,286,365.25	-412,786.20	0.09
574795100	MASIMO CORP COMMON STOCK USD.001								
		Local	20,295.000	115.539476	2,344,873.67	174.230000	3,535,997.85	1,191,124.18	0.25
		Base		115.539476	2,344,873.67	174.230000	3,535,997.85	1,191,124.18	0.25
576323109	MASTEC INC COMMON STOCK USD.1								
		Local	28,286.000	52.293779	1,479,181.82	145.090000	4,104,015.74	2,624,833.92	0.29
		Base		52.293779	1,479,181.82	145.090000	4,104,015.74	2,624,833.92	0.29
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01								
		Local	52,295.000	59.942666	3,134,701.70	58.000000	3,033,110.00	-101,591.70	0.21
		Base		59.942666	3,134,701.70	58.000000	3,033,110.00	-101,591.70	0.21
577081102	MATTEL INC COMMON STOCK USD1.0								
		Local	156,232.000	12.260714	1,915,515.82	18.640000	2,912,164.48	996,648.66	0.21
		Base		12.260714	1,915,515.82	18.640000	2,912,164.48	996,648.66	0.21

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577933104	MAXIMUS INC COMMON STOCK								
		Local	27,660.000	64.401088	1,781,334.10	75.290000	2,082,521.40	301,187.30	0.15
		Base		64.401088	1,781,334.10	75.290000	2,082,521.40	301,187.30	0.15
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01								
		Local	11,685.000	135.324242	1,581,263.77	349.150000	4,079,817.75	2,498,553.98	0.29
		Base		135.324242	1,581,263.77	349.150000	4,079,817.75	2,498,553.98	0.29
596278101	MIDDLEBY CORP COMMON STOCK USD.01								
		Local	24,715.000	85.261320	2,107,233.52	171.140000	4,229,725.10	2,122,491.58	0.30
		Base		85.261320	2,107,233.52	171.140000	4,229,725.10	2,122,491.58	0.30
617700109	MORNINGSTAR INC COMMON STOCK								
		Local	12,405.000	249.398323	3,093,786.20	328.640000	4,076,779.20	982,993.00	0.29
		Base		249.398323	3,093,786.20	328.640000	4,076,779.20	982,993.00	0.29
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,736.000	81.290000	4,205,619.44	78.750000	4,074,210.00	-131,409.44	0.29
		Base		81.290000	4,205,619.44	78.750000	4,074,210.00	-131,409.44	0.29
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	65,192.000	26.393824	1,720,666.19	26.630000	1,736,062.96	15,396.77	0.12
		Base		26.393824	1,720,666.19	26.630000	1,736,062.96	15,396.77	0.12
626755102	MURPHY USA INC COMMON STOCK USD.01								
		Local	8,571.000	77.829832	667,079.49	502.910000	4,310,441.61	3,643,362.12	0.30
		Base		77.829832	667,079.49	502.910000	4,310,441.61	3,643,362.12	0.30
62955J103	NOV INC COMMON STOCK USD.01								
		Local	180,963.000	12.954503	2,344,285.65	14.450000	2,614,915.35	270,629.70	0.18
		Base		12.954503	2,344,285.65	14.450000	2,614,915.35	270,629.70	0.18
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	41,991.000	47.029383	1,974,810.83	70.030000	2,940,629.73	965,818.90	0.21
		Base		47.029383	1,974,810.83	70.030000	2,940,629.73	965,818.90	0.21
637417106	NNN REIT INC REIT USD.01								
		Local	84,417.000	36.196581	3,055,606.80	39.390000	3,325,185.63	269,578.83	0.24
		Base		36.196581	3,055,606.80	39.390000	3,325,185.63	269,578.83	0.24

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	32,116.000	47.220940	1,516,547.71	37.150000	1,193,109.40	-323,438.31	0.08
		Base		47.220940	1,516,547.71	37.150000	1,193,109.40	-323,438.31	0.08
640491106	NEOGEN CORP COMMON STOCK USD.16								
		Local	90,637.000	25.459700	2,307,590.84	11.460000	1,038,700.02	-1,268,890.82	0.07
		Base		25.459700	2,307,590.84	11.460000	1,038,700.02	-1,268,890.82	0.07
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001								
		Local	46,413.000	95.533115	4,433,978.48	151.820000	7,046,421.66	2,612,443.18	0.50
		Base		95.533115	4,433,978.48	151.820000	7,046,421.66	2,612,443.18	0.50
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5								
		Local	45,582.000	36.594891	1,668,068.31	47.950000	2,185,656.90	517,588.59	0.15
		Base		36.594891	1,668,068.31	47.950000	2,185,656.90	517,588.59	0.15
649445400	FLAGSTAR FINANCIAL INC COMMON STOCK USD.01								
		Local	136,992.000	32.417092	4,440,882.27	11.830000	1,620,615.36	-2,820,266.91	0.11
		Base		32.417092	4,440,882.27	11.830000	1,620,615.36	-2,820,266.91	0.11
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1								
		Local	75,128.000	22.227533	1,669,910.13	54.300000	4,079,450.40	2,409,540.27	0.29
		Base		22.227533	1,669,910.13	54.300000	4,079,450.40	2,409,540.27	0.29
651587107	NEWMARKET CORP COMMON STOCK								
		Local	3,528.000	259.195255	914,440.86	498.020000	1,757,014.56	842,573.70	0.12
		Base		259.195255	914,440.86	498.020000	1,757,014.56	842,573.70	0.12
65290E101	NEXTRACKER INC CL A COMMON STOCK USD.0001								
		Local	65,930.000	45.421656	2,994,649.76	50.420000	3,324,190.60	329,540.84	0.23
		Base		45.421656	2,994,649.76	50.420000	3,324,190.60	329,540.84	0.23
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01								
		Local	13,937.000	175.110819	2,440,519.48	153.220000	2,135,427.14	-305,092.34	0.15
		Base		175.110819	2,440,519.48	153.220000	2,135,427.14	-305,092.34	0.15
655664100	NORDSTROM INC COMMON STOCK								
		Local	44,380.000	16.995388	754,255.34	24.200000	1,073,996.00	319,740.66	0.08
		Base		16.995388	754,255.34	24.200000	1,073,996.00	319,740.66	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
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	28,176.000	Local	59.802892	1,685,006.29	53.910000	1,518,968.16	-166,038.13	0.11
		Base	59.802892	1,685,006.29	53.910000	1,518,968.16	-166,038.13	0.11
67000B104	NOVANTA INC COMMON STOCK							
	16,503.000	Local	133.627832	2,205,260.11	149.660000	2,469,838.98	264,578.87	0.17
		Base	133.627832	2,205,260.11	149.660000	2,469,838.98	264,578.87	0.17
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	92,326.000	Local	25.449993	2,349,696.07	42.230000	3,898,926.98	1,549,230.91	0.28
		Base	25.449993	2,349,696.07	42.230000	3,898,926.98	1,549,230.91	0.28
674215207	CHORD ENERGY CORP COMMON STOCK							
	28,443.000	Local	152.409519	4,334,983.94	112.450000	3,198,415.35	-1,136,568.59	0.23
		Base	152.409519	4,334,983.94	112.450000	3,198,415.35	-1,136,568.59	0.23
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	146,611.000	Local	16.363290	2,399,038.33	23.850000	3,496,672.35	1,097,634.02	0.25
		Base	16.363290	2,399,038.33	23.850000	3,496,672.35	1,097,634.02	0.25
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	109,309.000	Local	17.406666	1,902,705.28	36.580000	3,998,523.22	2,095,817.94	0.28
		Base	17.406666	1,902,705.28	36.580000	3,998,523.22	2,095,817.94	0.28
680665205	OLIN CORP COMMON STOCK USD1.0							
	54,008.000	Local	23.245552	1,255,445.75	29.290000	1,581,894.32	326,448.57	0.11
		Base	23.245552	1,255,445.75	29.290000	1,581,894.32	326,448.57	0.11
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,133.000	Local	68.618295	1,930,438.49	111.510000	3,137,110.83	1,206,672.34	0.22
		Base	68.618295	1,930,438.49	111.510000	3,137,110.83	1,206,672.34	0.22
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	118,513.000	Local	30.475966	3,611,798.18	37.060000	4,392,091.78	780,293.60	0.31
		Base	30.475966	3,611,798.18	37.060000	4,392,091.78	780,293.60	0.31
68235P108	ONE GAS INC COMMON STOCK							
	26,040.000	Local	50.627644	1,318,343.84	70.640000	1,839,465.60	521,121.76	0.13
		Base	50.627644	1,318,343.84	70.640000	1,839,465.60	521,121.76	0.13

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683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	22,699.000	117.667446	2,670,933.36	204.760000	4,647,847.24	1,976,913.88	0.33
		Base		117.667446	2,670,933.36	204.760000	4,647,847.24	1,976,913.88	0.33
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
		Local	78,609.000	29.180339	2,293,837.29	30.920000	2,430,590.28	136,752.99	0.17
		Base		29.180339	2,293,837.29	30.920000	2,430,590.28	136,752.99	0.17
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	24,730.000	84.906558	2,099,739.19	64.150000	1,586,429.50	-513,309.69	0.11
		Base		84.906558	2,099,739.19	64.150000	1,586,429.50	-513,309.69	0.11
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	29,916.000	48.392494	1,447,709.85	116.400000	3,482,222.40	2,034,512.55	0.25
		Base		48.392494	1,447,709.85	116.400000	3,482,222.40	2,034,512.55	0.25
69047Q102	OVINTIV INC COMMON STOCK								
		Local	121,368.000	36.757641	4,461,201.37	42.220000	5,124,156.96	662,955.59	0.36
		Base		36.757641	4,461,201.37	42.220000	5,124,156.96	662,955.59	0.36
690742101	OWENS CORNING COMMON STOCK USD.001								
		Local	39,965.000	63.983250	2,557,090.60	184.550000	7,375,540.75	4,818,450.15	0.52
		Base		63.983250	2,557,090.60	184.550000	7,375,540.75	4,818,450.15	0.52
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	45,770.000	33.109299	1,515,412.62	29.260000	1,339,230.20	-176,182.42	0.09
		Base		33.109299	1,515,412.62	29.260000	1,339,230.20	-176,182.42	0.09
69349H107	TXNM ENERGY INC COMMON STOCK								
		Local	41,580.000	25.699489	1,068,584.74	48.350000	2,010,393.00	941,808.26	0.14
		Base		25.699489	1,068,584.74	48.350000	2,010,393.00	941,808.26	0.14
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	25,675.000	47.998201	1,232,353.81	89.600000	2,300,480.00	1,068,126.19	0.16
		Base		47.998201	1,232,353.81	89.600000	2,300,480.00	1,068,126.19	0.16
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
		Local	96,027.000	21.733182	2,086,972.24	13.490000	1,295,404.23	-791,568.01	0.09
		Base		21.733182	2,086,972.24	13.490000	1,295,404.23	-791,568.01	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
70202L102	PARSONS CORP COMMON STOCK USD1.0								
		Local	21,475.000	102.454500	2,200,210.39	79.270000	1,702,323.25	-497,887.14	0.12
		Base		102.454500	2,200,210.39	79.270000	1,702,323.25	-497,887.14	0.12
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001								
		Local	19,922.000	149.983583	2,987,972.94	205.520000	4,094,369.44	1,106,396.50	0.29
		Base		149.983583	2,987,972.94	205.520000	4,094,369.44	1,106,396.50	0.29
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001								
		Local	8,593.000	166.988757	1,434,934.39	165.630000	1,423,258.59	-11,675.80	0.10
		Base		166.988757	1,434,934.39	165.630000	1,423,258.59	-11,675.80	0.10
70975L107	PENUMBRA INC COMMON STOCK USD.001								
		Local	17,854.000	152.941760	2,730,622.18	266.970000	4,766,482.38	2,035,860.20	0.34
		Base		152.941760	2,730,622.18	266.970000	4,766,482.38	2,035,860.20	0.34
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01								
		Local	71,628.000	45.989231	3,294,116.63	90.310000	6,468,724.68	3,174,608.05	0.46
		Base		45.989231	3,294,116.63	90.310000	6,468,724.68	3,174,608.05	0.46
71424F105	PERMIAN RESOURCES CORP COMMON STOCK USD.0001								
		Local	291,686.000	14.186014	4,137,861.69	14.650000	4,273,199.90	135,338.21	0.30
		Base		14.186014	4,137,861.69	14.650000	4,273,199.90	135,338.21	0.30
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01								
		Local	18,529.000	29.261662	542,189.34	46.540000	862,339.66	320,150.32	0.06
		Base		29.261662	542,189.34	46.540000	862,339.66	320,150.32	0.06
72346Q104	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0								
		Local	35,173.000	62.620972	2,202,567.44	124.770000	4,388,535.21	2,185,967.77	0.31
		Base		62.620972	2,202,567.44	124.770000	4,388,535.21	2,185,967.77	0.31
72703H101	PLANET FITNESS INC CL A COMMON STOCK								
		Local	38,876.000	67.754919	2,634,040.25	108.160000	4,204,828.16	1,570,787.91	0.30
		Base		67.754919	2,634,040.25	108.160000	4,204,828.16	1,570,787.91	0.30
731068102	POLARIS INC COMMON STOCK USD.01								
		Local	24,087.000	66.263776	1,596,095.57	47.700000	1,148,949.90	-447,145.67	0.08
		Base		66.263776	1,596,095.57	47.700000	1,148,949.90	-447,145.67	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
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	47,374.000	Local	48.205260	2,283,675.98	41.140000	1,948,966.36	-334,709.62	0.14
		Base	48.205260	2,283,675.98	41.140000	1,948,966.36	-334,709.62	0.14
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	21,753.000	Local	41.998342	913,589.93	106.160000	2,309,298.48	1,395,708.55	0.16
		Base	41.998342	913,589.93	106.160000	2,309,298.48	1,395,708.55	0.16
737630103	POTLATCHDELTIC CORP REIT USD1.0							
	35,756.000	Local	40.915070	1,462,959.23	44.730000	1,599,365.88	136,406.65	0.11
		Base	40.915070	1,462,959.23	44.730000	1,599,365.88	136,406.65	0.11
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001							
	26,121.000	Local	91.401714	2,387,504.17	62.320000	1,627,860.72	-759,643.45	0.12
		Base	91.401714	2,387,504.17	62.320000	1,627,860.72	-759,643.45	0.12
74164M108	PRIMERICA INC COMMON STOCK							
	15,549.000	Local	61.389821	954,550.33	290.170000	4,511,853.33	3,557,303.00	0.32
		Base	61.389821	954,550.33	290.170000	4,511,853.33	3,557,303.00	0.32
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	43,786.000	Local	55.659049	2,437,087.12	80.000000	3,502,880.00	1,065,792.88	0.25
		Base	55.659049	2,437,087.12	80.000000	3,502,880.00	1,065,792.88	0.25
74624M102	PURE STORAGE INC CLASS A COMMON STOCK USD.0001							
	142,016.000	Local	51.938498	7,376,097.71	67.790000	9,627,264.64	2,251,166.93	0.68
		Base	51.938498	7,376,097.71	67.790000	9,627,264.64	2,251,166.93	0.68
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,920.000	Local	109.504225	1,852,811.48	139.410000	2,358,817.20	506,005.72	0.17
		Base	109.504225	1,852,811.48	139.410000	2,358,817.20	506,005.72	0.17
74935Q107	RB GLOBAL INC COMMON STOCK							
	84,690.000	Local	77.854765	6,593,520.03	89.480000	7,578,061.20	984,541.17	0.54
		Base	77.854765	6,593,520.03	89.480000	7,578,061.20	984,541.17	0.54
749607107	RLI CORP COMMON STOCK USD1.0							
	38,268.000	Local	72.432098	2,771,831.51	73.350000	2,806,957.80	35,126.29	0.20
		Base	72.432098	2,771,831.51	73.350000	2,806,957.80	35,126.29	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
74967X103	RH COMMON STOCK USD.0001								
		Local	6,867.000	262.312481	1,801,299.81	419.110000	2,878,028.37	1,076,728.56	0.20
		Base		262.312481	1,801,299.81	419.110000	2,878,028.37	1,076,728.56	0.20
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01								
		Local	59,200.000	40.484156	2,396,662.05	126.600000	7,494,720.00	5,098,057.95	0.53
		Base		40.484156	2,396,662.05	126.600000	7,494,720.00	5,098,057.95	0.53
750917106	RAMBUS INC COMMON STOCK USD.001								
		Local	49,494.000	67.909752	3,361,125.27	61.620000	3,049,820.28	-311,304.99	0.22
		Base		67.909752	3,361,125.27	61.620000	3,049,820.28	-311,304.99	0.22
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01								
		Local	111,274.000	30.662985	3,411,992.97	37.040000	4,121,588.96	709,595.99	0.29
		Base		30.662985	3,411,992.97	37.040000	4,121,588.96	709,595.99	0.29
754907103	RAYONIER INC REIT								
		Local	64,767.000	26.169727	1,694,934.73	26.140000	1,693,009.38	-1,925.35	0.12
		Base		26.169727	1,694,934.73	26.140000	1,693,009.38	-1,925.35	0.12
75524B104	RBC BEARINGS INC COMMON STOCK USD.01								
		Local	13,355.000	234.325642	3,129,418.95	348.750000	4,657,556.25	1,528,137.30	0.33
		Base		234.325642	3,129,418.95	348.750000	4,657,556.25	1,528,137.30	0.33
758750103	REGAL REXNORD CORP COMMON STOCK USD.01								
		Local	30,585.000	110.349437	3,375,037.54	158.730000	4,854,757.05	1,479,719.51	0.34
		Base		110.349437	3,375,037.54	158.730000	4,854,757.05	1,479,719.51	0.34
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01								
		Local	30,271.000	71.792929	2,173,243.74	227.860000	6,897,550.06	4,724,306.32	0.49
		Base		71.792929	2,173,243.74	227.860000	6,897,550.06	4,724,306.32	0.49
759509102	RELIANCE INC COMMON STOCK USD.001								
		Local	25,288.000	69.208056	1,750,133.32	289.500000	7,320,876.00	5,570,742.68	0.52
		Base		69.208056	1,750,133.32	289.500000	7,320,876.00	5,570,742.68	0.52
759916109	REPLIGEN CORP COMMON STOCK USD.01								
		Local	23,941.000	96.293221	2,305,356.00	166.210000	3,979,233.61	1,673,877.61	0.28
		Base		96.293221	2,305,356.00	166.210000	3,979,233.61	1,673,877.61	0.28

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76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01								
		Local	100,687.000	52.994412	5,335,848.33	40.660000	4,093,933.42	-1,241,914.91	0.29
		Base		52.994412	5,335,848.33	40.660000	4,093,933.42	-1,241,914.91	0.29
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	30,217.000	86.245884	2,606,091.87	139.820000	4,224,940.94	1,618,849.07	0.30
		Base		86.245884	2,606,091.87	139.820000	4,224,940.94	1,618,849.07	0.30
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001								
		Local	47,021.000	58.168875	2,735,158.67	66.580000	3,130,658.18	395,499.51	0.22
		Base		58.168875	2,735,158.67	66.580000	3,130,658.18	395,499.51	0.22
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	19,895.000	67.460851	1,342,133.63	159.410000	3,171,461.95	1,829,328.32	0.22
		Base		67.460851	1,342,133.63	159.410000	3,171,461.95	1,829,328.32	0.22
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	45,375.000	34.242974	1,553,774.94	86.580000	3,928,567.50	2,374,792.56	0.28
		Base		34.242974	1,553,774.94	86.580000	3,928,567.50	2,374,792.56	0.28
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	99,954.000	10.315753	1,031,100.77	27.910000	2,789,716.14	1,758,615.37	0.20
		Base		10.315753	1,031,100.77	27.910000	2,789,716.14	1,758,615.37	0.20
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	8,748.000	541.421827	4,736,358.14	590.680000	5,167,268.64	430,910.50	0.37
		Base		541.421827	4,736,358.14	590.680000	5,167,268.64	430,910.50	0.37
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	107,675.000	21.095084	2,271,413.21	16.710000	1,799,249.25	-472,163.96	0.13
		Base		21.095084	2,271,413.21	16.710000	1,799,249.25	-472,163.96	0.13
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	12,222.000	335.701836	4,102,947.84	480.110000	5,867,904.42	1,764,956.58	0.41
		Base		335.701836	4,102,947.84	480.110000	5,867,904.42	1,764,956.58	0.41
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001								
		Local	43,834.000	123.048822	5,393,722.08	113.720000	4,984,802.48	-408,919.60	0.35
		Base		123.048822	5,393,722.08	113.720000	4,984,802.48	-408,919.60	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
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	23,548.000	60.491452	1,424,452.72	108.280000	2,549,777.44	1,125,324.72	0.18
		Base		60.491452	1,424,452.72	108.280000	2,549,777.44	1,125,324.72	0.18
80874P109	LIGHT + WONDER INC COMMON STOCK USD.001								
		Local	40,781.000	53.463750	2,180,305.19	87.910000	3,585,057.71	1,404,752.52	0.25
		Base		53.463750	2,180,305.19	87.910000	3,585,057.71	1,404,752.52	0.25
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	19,588.000	64.299576	1,259,500.10	70.960000	1,389,964.48	130,464.38	0.10
		Base		64.299576	1,259,500.10	70.960000	1,389,964.48	130,464.38	0.10
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	27,961.000	72.966538	2,040,217.38	84.130000	2,352,358.93	312,141.55	0.17
		Base		72.966538	2,040,217.38	84.130000	2,352,358.93	312,141.55	0.17
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	66,929.000	22.590686	1,511,971.99	78.120000	5,228,493.48	3,716,521.49	0.37
		Base		22.590686	1,511,971.99	78.120000	5,228,493.48	3,716,521.49	0.37
82452J109	SHIFT4 PAYMENTS INC CLASS A COMMON STOCK								
		Local	18,205.000	101.865669	1,854,464.50	119.850000	2,181,869.25	327,404.75	0.15
		Base		101.865669	1,854,464.50	119.850000	2,181,869.25	327,404.75	0.15
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	14,841.000	66.832890	991,866.92	135.590000	2,012,291.19	1,020,424.27	0.14
		Base		66.832890	991,866.92	135.590000	2,012,291.19	1,020,424.27	0.14
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	37,301.000	23.899659	891,481.17	55.020000	2,052,301.02	1,160,819.85	0.15
		Base		23.899659	891,481.17	55.020000	2,052,301.02	1,160,819.85	0.15
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	19,380.000	93.273912	1,807,648.42	168.000000	3,255,840.00	1,448,191.58	0.23
		Base		93.273912	1,807,648.42	168.000000	3,255,840.00	1,448,191.58	0.23
830566105	SKECHERS USA INC CL A COMMON STOCK USD.001								
		Local	60,922.000	36.426376	2,219,167.68	75.340000	4,589,863.48	2,370,695.80	0.32
		Base		36.426376	2,219,167.68	75.340000	4,589,863.48	2,370,695.80	0.32

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835495102	SONOCO PRODUCTS CO COMMON STOCK								
		Local	45,163.000	38.138621	1,722,454.52	47.640000	2,151,565.32	429,110.80	0.15
		Base		38.138621	1,722,454.52	47.640000	2,151,565.32	429,110.80	0.15
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01								
		Local	70,295.000	17.957377	1,262,313.84	13.710000	963,744.45	-298,569.39	0.07
		Base		17.957377	1,262,313.84	13.710000	963,744.45	-298,569.39	0.07
840441109	SOUTHSTATE CORP COMMON STOCK USD2.5								
		Local	35,027.000	69.061966	2,419,033.48	105.590000	3,698,500.93	1,279,467.45	0.26
		Base		69.061966	2,419,033.48	105.590000	3,698,500.93	1,279,467.45	0.26
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK								
		Local	27,671.000	77.395816	2,141,619.62	74.680000	2,066,470.28	-75,149.34	0.15
		Base		77.395816	2,141,619.62	74.680000	2,066,470.28	-75,149.34	0.15
84857L101	SPIRE INC COMMON STOCK USD1.0								
		Local	26,543.000	75.370495	2,000,559.05	70.960000	1,883,491.28	-117,067.77	0.13
		Base		75.370495	2,000,559.05	70.960000	1,883,491.28	-117,067.77	0.13
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001								
		Local	46,024.000	22.887912	1,053,393.24	158.340000	7,287,440.16	6,234,046.92	0.52
		Base		22.887912	1,053,393.24	158.340000	7,287,440.16	6,234,046.92	0.52
85254J102	STAG INDUSTRIAL INC REIT USD.01								
		Local	83,705.000	35.043937	2,933,352.72	34.180000	2,861,036.90	-72,315.82	0.20
		Base		35.043937	2,933,352.72	34.180000	2,861,036.90	-72,315.82	0.20
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01								
		Local	145,930.000	16.920275	2,469,175.78	19.350000	2,823,745.50	354,569.72	0.20
		Base		16.920275	2,469,175.78	19.350000	2,823,745.50	354,569.72	0.20
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	47,119.000	37.234523	1,754,453.47	115.850000	5,458,736.15	3,704,282.68	0.39
		Base		37.234523	1,754,453.47	115.850000	5,458,736.15	3,704,282.68	0.39
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	18,155.000	103.251212	1,874,525.75	84.900000	1,541,359.50	-333,166.25	0.11
		Base		103.251212	1,874,525.75	84.900000	1,541,359.50	-333,166.25	0.11

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87161C501	SYNOVUS FINANCIAL CORP COMMON STOCK USD1.0								
		Local	66,175.000	26.066361	1,724,941.46	56.420000	3,733,593.50	2,008,652.04	0.26
		Base		26.066361	1,724,941.46	56.420000	3,733,593.50	2,008,652.04	0.26
87162W100	TD SYNNEX CORP COMMON STOCK USD.001								
		Local	34,960.000	78.873194	2,757,406.87	142.510000	4,982,149.60	2,224,742.73	0.35
		Base		78.873194	2,757,406.87	142.510000	4,982,149.60	2,224,742.73	0.35
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001								
		Local	30,538.000	79.742873	2,435,187.86	155.210000	4,739,802.98	2,304,615.12	0.34
		Base		79.742873	2,435,187.86	155.210000	4,739,802.98	2,304,615.12	0.34
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001								
		Local	47,914.000	25.482171	1,220,952.75	64.460000	3,088,536.44	1,867,583.69	0.22
		Base		25.482171	1,220,952.75	64.460000	3,088,536.44	1,867,583.69	0.22
88023U101	TEMPUR SEALY INTERNATIONAL I COMMON STOCK USD.01								
		Local	79,816.000	17.412139	1,389,767.27	63.140000	5,039,582.24	3,649,814.97	0.36
		Base		17.412139	1,389,767.27	63.140000	5,039,582.24	3,649,814.97	0.36
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	44,044.000	34.585878	1,523,300.42	140.890000	6,205,359.16	4,682,058.74	0.44
		Base		34.585878	1,523,300.42	140.890000	6,205,359.16	4,682,058.74	0.44
88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	44,171.000	30.120278	1,330,442.80	31.910000	1,409,496.61	79,053.81	0.10
		Base		30.120278	1,330,442.80	31.910000	1,409,496.61	79,053.81	0.10
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	30,750.000	24.836065	763,709.01	48.090000	1,478,767.50	715,058.49	0.10
		Base		24.836065	763,709.01	48.090000	1,478,767.50	715,058.49	0.10
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	122,947.000	17.391981	2,138,291.84	36.800000	4,524,449.60	2,386,157.76	0.32
		Base		17.391981	2,138,291.84	36.800000	4,524,449.60	2,386,157.76	0.32
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	21,234.000	70.051189	1,487,466.94	78.950000	1,676,424.30	188,957.36	0.12
		Base		70.051189	1,487,466.94	78.950000	1,676,424.30	188,957.36	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
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	30,647.000	54.370509	1,666,292.98	181.100000	5,550,171.70	3,883,878.72	0.39
		Base		54.370509	1,666,292.98	181.100000	5,550,171.70	3,883,878.72	0.39
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	24,452.000	48.209768	1,178,825.25	102.840000	2,514,643.68	1,335,818.43	0.18
		Base		48.209768	1,178,825.25	102.840000	2,514,643.68	1,335,818.43	0.18
887389104	TIMKEN CO COMMON STOCK								
		Local	29,336.000	33.647865	987,093.77	80.270000	2,354,800.72	1,367,706.95	0.17
		Base		33.647865	987,093.77	80.270000	2,354,800.72	1,367,706.95	0.17
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	47,182.000	33.828448	1,596,093.83	135.810000	6,407,787.42	4,811,693.59	0.45
		Base		33.828448	1,596,093.83	135.810000	6,407,787.42	4,811,693.59	0.45
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	13,780.000	131.887269	1,817,406.57	342.680000	4,722,130.40	2,904,723.83	0.33
		Base		131.887269	1,817,406.57	342.680000	4,722,130.40	2,904,723.83	0.33
891092108	TORO CO COMMON STOCK USD1.0								
		Local	47,745.000	47.763751	2,280,480.29	83.270000	3,975,726.15	1,695,245.86	0.28
		Base		47.763751	2,280,480.29	83.270000	3,975,726.15	1,695,245.86	0.28
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		Local	32,065.000	43.513296	1,395,253.83	54.360000	1,743,053.40	347,799.57	0.12
		Base		43.513296	1,395,253.83	54.360000	1,743,053.40	347,799.57	0.12
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	49,966.000	36.959385	1,846,712.62	72.830000	3,639,023.78	1,792,311.16	0.26
		Base		36.959385	1,846,712.62	72.830000	3,639,023.78	1,792,311.16	0.26
902681105	UGI CORP COMMON STOCK								
		Local	98,680.000	28.139614	2,776,817.09	30.730000	3,032,436.40	255,619.31	0.21
		Base		28.139614	2,776,817.09	30.730000	3,032,436.40	255,619.31	0.21
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	20,389.000	74.739755	1,523,868.86	117.900000	2,403,863.10	879,994.24	0.17
		Base		74.739755	1,523,868.86	117.900000	2,403,863.10	879,994.24	0.17

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90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	28,001.000	84.239914	2,358,801.83	115.650000	3,238,315.65	879,513.82	0.23
		Base		84.239914	2,358,801.83	115.650000	3,238,315.65	879,513.82	0.23
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	86,790.000	8.816073	765,146.94	8.350000	724,696.50	-40,450.44	0.05
		Base		8.816073	765,146.94	8.350000	724,696.50	-40,450.44	0.05
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	59,520.000	7.984993	475,266.81	7.530000	448,185.60	-27,081.21	0.03
		Base		7.984993	475,266.81	7.530000	448,185.60	-27,081.21	0.03
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	62,005.000	36.048998	2,235,218.09	38.500000	2,387,192.50	151,974.41	0.17
		Base		36.048998	2,235,218.09	38.500000	2,387,192.50	151,974.41	0.17
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
		Local	112,409.000	40.327980	4,533,227.90	70.930000	7,973,170.37	3,439,942.47	0.56
		Base		40.327980	4,533,227.90	70.930000	7,973,170.37	3,439,942.47	0.56
912909108	UNITED STATES STEEL CORP COMMON STOCK USD1.0								
		Local	102,835.000	22.690349	2,333,362.03	36.850000	3,789,469.75	1,456,107.72	0.27
		Base		22.690349	2,333,362.03	36.850000	3,789,469.75	1,456,107.72	0.27
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,450.000	92.798241	1,897,724.02	351.170000	7,181,426.50	5,283,702.48	0.51
		Base		92.798241	1,897,724.02	351.170000	7,181,426.50	5,283,702.48	0.51
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,283.000	109.182104	2,214,540.61	149.920000	3,040,827.36	826,286.75	0.21
		Base		109.182104	2,214,540.61	149.920000	3,040,827.36	826,286.75	0.21
91529Y106	UNUM GROUP COMMON STOCK USD.1								
		Local	78,558.000	27.136086	2,131,756.62	76.250000	5,990,047.50	3,858,290.88	0.42
		Base		27.136086	2,131,756.62	76.250000	5,990,047.50	3,858,290.88	0.42
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01								
		Local	17,293.000	245.365713	4,243,109.28	170.120000	2,941,885.16	-1,301,224.12	0.21
		Base		245.365713	4,243,109.28	170.120000	2,941,885.16	-1,301,224.12	0.21

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	196,609.000	Local	10.626145	2,089,195.82	10.280000	2,021,140.52	-68,055.30	0.14
		Base	10.626145	2,089,195.82	10.280000	2,021,140.52	-68,055.30	0.14
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	9,269.000	Local	121.941743	1,130,278.02	331.760000	3,075,083.44	1,944,805.42	0.22
		Base	121.941743	1,130,278.02	331.760000	3,075,083.44	1,944,805.42	0.22
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	59,232.000	Local	15.261276	903,955.90	37.110000	2,198,099.52	1,294,143.62	0.16
		Base	15.261276	903,955.90	37.110000	2,198,099.52	1,294,143.62	0.16
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	163,997.000	Local	96.402079	15,809,651.82	109.520000	17,960,951.44	2,151,299.62	1.27
		Base	96.402079	15,809,651.82	109.520000	17,960,951.44	2,151,299.62	1.27
927959106	VIPER ENERGY INC COMMON STOCK							
	46,629.000	Local	47.401997	2,210,307.72	46.900000	2,186,900.10	-23,407.62	0.15
		Base	47.401997	2,210,307.72	46.900000	2,186,900.10	-23,407.62	0.15
92839U206	VISTEON CORP COMMON STOCK							
	12,689.000	Local	118.177347	1,499,552.35	84.060000	1,066,637.34	-432,915.01	0.08
		Base	118.177347	1,499,552.35	84.060000	1,066,637.34	-432,915.01	0.08
928881101	VONTIER CORP COMMON STOCK USD.0001							
	70,647.000	Local	30.688989	2,168,085.03	38.550000	2,723,441.85	555,356.82	0.19
		Base	30.688989	2,168,085.03	38.550000	2,723,441.85	555,356.82	0.19
929042109	VORNADO REALTY TRUST REIT USD.04							
	76,172.000	Local	22.711206	1,729,958.02	43.260000	3,295,200.72	1,565,242.70	0.23
		Base	22.711206	1,729,958.02	43.260000	3,295,200.72	1,565,242.70	0.23
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	45,193.000	Local	66.525209	3,006,473.78	70.990000	3,208,251.07	201,777.29	0.23
		Base	66.525209	3,006,473.78	70.990000	3,208,251.07	201,777.29	0.23
92936U109	WP CAREY INC REIT USD.001							
	100,591.000	Local	61.474291	6,183,760.44	55.910000	5,624,042.81	-559,717.63	0.40
		Base	61.474291	6,183,760.44	55.910000	5,624,042.81	-559,717.63	0.40

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK								
		Local	65,087.000	30.470755	1,983,250.06	31.800000	2,069,766.60	86,516.54	0.15
		Base		30.470755	1,983,250.06	31.800000	2,069,766.60	86,516.54	0.15
942622200	WATSCO INC COMMON STOCK USD.5								
		Local	15,990.000	158.761011	2,538,588.56	478.590000	7,652,654.10	5,114,065.54	0.54
		Base		158.761011	2,538,588.56	478.590000	7,652,654.10	5,114,065.54	0.54
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1								
		Local	12,593.000	151.901866	1,912,900.20	206.780000	2,603,980.54	691,080.34	0.18
		Base		151.901866	1,912,900.20	206.780000	2,603,980.54	691,080.34	0.18
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01								
		Local	78,794.000	38.160322	3,006,804.40	60.240000	4,746,550.56	1,739,746.16	0.34
		Base		38.160322	3,006,804.40	60.240000	4,746,550.56	1,739,746.16	0.34
95058W100	WENDY S CO/THE COMMON STOCK USD.1								
		Local	78,472.000	9.662259	758,216.77	14.830000	1,163,739.76	405,522.99	0.08
		Base		9.662259	758,216.77	14.830000	1,163,739.76	405,522.99	0.08
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01								
		Local	20,562.000	169.001447	3,475,007.75	185.000000	3,803,970.00	328,962.25	0.27
		Base		169.001447	3,475,007.75	185.000000	3,803,970.00	328,962.25	0.27
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001								
		Local	50,140.000	84.227300	4,223,156.82	87.870000	4,405,801.80	182,644.98	0.31
		Base		84.227300	4,223,156.82	87.870000	4,405,801.80	182,644.98	0.31
959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	155,257.000	17.720633	2,751,252.37	10.320000	1,602,252.24	-1,149,000.13	0.11
		Base		17.720633	2,751,252.37	10.320000	1,602,252.24	-1,149,000.13	0.11
960413102	WESTLAKE CORP COMMON STOCK USD.01								
		Local	15,367.000	94.672874	1,454,838.05	114.270000	1,755,987.09	301,149.04	0.12
		Base		94.672874	1,454,838.05	114.270000	1,755,987.09	301,149.04	0.12
96208T104	WEX INC COMMON STOCK USD.01								
		Local	18,884.000	104.925990	1,981,422.40	183.890000	3,472,578.76	1,491,156.36	0.25
		Base		104.925990	1,981,422.40	183.890000	3,472,578.76	1,491,156.36	0.25

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963320106	WHIRLPOOL CORP COMMON STOCK USD1.0								
		Local	25,231.000	109.645898	2,766,475.66	105.010000	2,649,507.31	-116,968.35	0.19
		Base		109.645898	2,766,475.66	105.010000	2,649,507.31	-116,968.35	0.19
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	59,117.000	24.751364	1,463,226.41	211.370000	12,495,560.29	11,032,333.88	0.88
		Base		24.751364	1,463,226.41	211.370000	12,495,560.29	11,032,333.88	0.88
974155103	WINGSTOP INC COMMON STOCK USD.01								
		Local	13,469.000	139.388110	1,877,418.46	297.900000	4,012,415.10	2,134,996.64	0.28
		Base		139.388110	1,877,418.46	297.900000	4,012,415.10	2,134,996.64	0.28
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK								
		Local	30,566.000	72.571326	2,218,215.14	130.810000	3,998,338.46	1,780,123.32	0.28
		Base		72.571326	2,218,215.14	130.810000	3,998,338.46	1,780,123.32	0.28
980745103	WOODWARD INC COMMON STOCK USD.001455								
		Local	27,422.000	55.251870	1,515,116.78	185.250000	5,079,925.50	3,564,808.72	0.36
		Base		55.251870	1,515,116.78	185.250000	5,079,925.50	3,564,808.72	0.36
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01								
		Local	36,302.000	58.693995	2,130,709.39	105.020000	3,812,436.04	1,681,726.65	0.27
		Base		58.693995	2,130,709.39	105.020000	3,812,436.04	1,681,726.65	0.27
983793100	XPO INC COMMON STOCK USD.001								
		Local	53,499.000	27.336364	1,462,468.16	133.670000	7,151,211.33	5,688,743.17	0.51
		Base		27.336364	1,462,468.16	133.670000	7,151,211.33	5,688,743.17	0.51
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01								
		Local	38,909.000	73.106658	2,844,506.94	37.260000	1,449,749.34	-1,394,757.60	0.10
		Base		73.106658	2,844,506.94	37.260000	1,449,749.34	-1,394,757.60	0.10
989701107	ZIONS BANCORP NA COMMON STOCK USD.001								
		Local	67,887.000	41.386769	2,809,623.56	57.860000	3,927,941.82	1,118,318.26	0.28
		Base		41.386769	2,809,623.56	57.860000	3,927,941.82	1,118,318.26	0.28
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK								
		Local	132,639.000	25.487247	3,380,602.99	10.290000	1,364,855.31	-2,015,747.68	0.10
		Base		25.487247	3,380,602.99	10.290000	1,364,855.31	-2,015,747.68	0.10

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G0508H110	ARCADIUM LITHIUM PLC COMMON STOCK USD1.0								
		Local	494,296.000	5.293480	2,616,546.08	5.740000	2,837,259.04	220,712.96	0.20
		Base		5.293480	2,616,546.08	5.740000	2,837,259.04	220,712.96	0.20
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0								
		Local	100,801.000	30.573881	3,081,877.74	35.940000	3,622,787.94	540,910.20	0.26
		Base		30.573881	3,081,877.74	35.940000	3,622,787.94	540,910.20	0.26
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	54,141.000	43.420970	2,350,854.75	24.780000	1,341,613.98	-1,009,240.77	0.09
		Base		43.420970	2,350,854.75	24.780000	1,341,613.98	-1,009,240.77	0.09
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		Local	48,836.000	36.241797	1,769,904.38	58.250000	2,844,697.00	1,074,792.62	0.20
		Base		36.241797	1,769,904.38	58.250000	2,844,697.00	1,074,792.62	0.20
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	16,614.000	227.466501	3,779,128.44	216.210000	3,592,112.94	-187,015.50	0.25
		Base		227.466501	3,779,128.44	216.210000	3,592,112.94	-187,015.50	0.25
G3922B107	GENPACT LTD COMMON STOCK USD.01								
		Local	75,346.000	44.545047	3,356,291.08	48.690000	3,668,596.74	312,305.66	0.26
		Base		44.545047	3,356,291.08	48.690000	3,668,596.74	312,305.66	0.26
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5								
		Local	58,563.000	26.737611	1,565,834.69	44.930000	2,631,235.59	1,065,400.90	0.19
		Base		26.737611	1,565,834.69	44.930000	2,631,235.59	1,065,400.90	0.19
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001								
		Local	33,626.000	91.376399	3,072,622.78	62.950000	2,116,756.70	-955,866.08	0.15
		Base		91.376399	3,072,622.78	62.950000	2,116,756.70	-955,866.08	0.15
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
		Local	28,385.000	143.038865	4,060,158.17	124.370000	3,530,242.45	-529,915.72	0.25
		Base		143.038865	4,060,158.17	124.370000	3,530,242.45	-529,915.72	0.25
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	24,958.000	70.199843	1,752,047.67	49.950000	1,246,652.10	-505,395.57	0.09
		Base		70.199843	1,752,047.67	49.950000	1,246,652.10	-505,395.57	0.09

& 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
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01							
	76,399.000	Local	26.768258	2,045,068.11	65.090000	4,972,810.91	2,927,742.80	0.35
		Base	26.768258	2,045,068.11	65.090000	4,972,810.91	2,927,742.80	0.35
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0							
	23,973.000	Local	135.415779	3,246,322.48	232.580000	5,575,640.34	2,329,317.86	0.39
		Base	135.415779	3,246,322.48	232.580000	5,575,640.34	2,329,317.86	0.39
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001							
	200,549.000	Local	10.766963	2,159,303.64	11.130000	2,232,110.37	72,806.73	0.16
		Base	10.766963	2,159,303.64	11.130000	2,232,110.37	72,806.73	0.16
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01							
	69,386.000	Local	36.864863	2,557,905.37	27.160000	1,884,523.76	-673,381.61	0.13
		Base	36.864863	2,557,905.37	27.160000	1,884,523.76	-673,381.61	0.13
G9460G101	VALARIS LTD COMMON STOCK USD.01							
	30,620.000	Local	65.869555	2,016,925.77	47.940000	1,467,922.80	-549,002.97	0.10
		Base	65.869555	2,016,925.77	47.940000	1,467,922.80	-549,002.97	0.10
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001							
	62,702.000	Local	38.657787	2,423,920.59	24.910000	1,561,906.82	-862,013.77	0.11
		Base	38.657787	2,423,920.59	24.910000	1,561,906.82	-862,013.77	0.11
N20944109	CNH INDUSTRIAL NV COMMON STOCK EUR.01							
	401,265.000	Local	10.495760	4,211,581.07	12.880000	5,168,293.20	956,712.13	0.37
		Base	10.495760	4,211,581.07	12.880000	5,168,293.20	956,712.13	0.37
Y2573F102	FLEX LTD COMMON STOCK							
	177,018.000	Local	38.810300	6,870,121.69	41.650000	7,372,799.70	502,678.01	0.52
		Base	38.810300	6,870,121.69	41.650000	7,372,799.70	502,678.01	0.52
US DOLLAR Total								
	22,644,271.050	Local		941,536,210.61		1,390,876,455.12	449,340,244.51	98.32
		Base		941,536,210.61		1,390,876,455.12	449,340,244.51	98.32
EQUITY Total								
	22,644,271.050	Base		941,536,210.61		1,390,876,455.12	449,340,244.51	98.32

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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

Base Currency: 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									
		46,435,728.970	Base		965,327,668.53		1,414,667,913.04	449,340,244.51	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			4,700.530	Local	1.000000	4,700.53	1.000000	4,700.53	0.00	0.00
				Base	1.000000	4,700.53	1.000000	4,700.53	0.00	0.00
US DOLLAR Total										
			4,700.530	Local		4,700.53		4,700.53	0.00	0.00
				Base		4,700.53		4,700.53	0.00	0.00
CASH Total										
			4,700.530	Base		4,700.53		4,700.53	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.309811	31 Dec 2030		
			14,517,672.460	Local	100.000000	14,517,672.46	100.000000	14,517,672.46	0.00	1.57
				Base	100.000000	14,517,672.46	100.000000	14,517,672.46	0.00	1.57
US DOLLAR Total										
			14,517,672.460	Local		14,517,672.46		14,517,672.46	0.00	1.57
				Base		14,517,672.46		14,517,672.46	0.00	1.57
CASH EQUIVALENT Total										
			14,517,672.460	Base		14,517,672.46		14,517,672.46	0.00	1.57
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
000361105	AAR CORP COMMON STOCK USD1.0									
			23,247.000	Local	30.849426	717,156.61	67.760000	1,575,216.72	858,060.11	0.17
				Base	30.849426	717,156.61	67.760000	1,575,216.72	858,060.11	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
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001								
		Local	153,876.000	20.432200	3,144,025.20	16.150000	2,485,097.40	-658,927.80	0.27
		Base		20.432200	3,144,025.20	16.150000	2,485,097.40	-658,927.80	0.27
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	41,435.000	31.241540	1,294,493.21	53.360000	2,210,971.60	916,478.39	0.24
		Base		31.241540	1,294,493.21	53.360000	2,210,971.60	916,478.39	0.24
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01								
		Local	25,088.000	41.081718	1,030,658.14	27.520000	690,421.76	-340,236.38	0.07
		Base		41.081718	1,030,658.14	27.520000	690,421.76	-340,236.38	0.07
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	10,953.000	52.042035	570,016.41	58.640000	642,283.92	72,267.51	0.07
		Base		52.042035	570,016.41	58.640000	642,283.92	72,267.51	0.07
002121101	A10 NETWORKS INC COMMON STOCK USD.00001								
		Local	48,765.000	14.074512	686,343.56	19.610000	956,281.65	269,938.09	0.10
		Base		14.074512	686,343.56	19.610000	956,281.65	269,938.09	0.10
002474104	AZZ INC COMMON STOCK USD1.0								
		Local	19,684.000	41.266731	812,294.34	85.790000	1,688,690.36	876,396.02	0.18
		Base		41.266731	812,294.34	85.790000	1,688,690.36	876,396.02	0.18
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01								
		Local	47,615.000	39.205876	1,866,787.77	52.310000	2,490,740.65	623,952.88	0.27
		Base		39.205876	1,866,787.77	52.310000	2,490,740.65	623,952.88	0.27
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	78,545.000	18.585396	1,459,789.96	18.660000	1,465,649.70	5,859.74	0.16
		Base		18.585396	1,459,789.96	18.660000	1,465,649.70	5,859.74	0.16
004239109	ACADIA REALTY TRUST REIT USD.001								
		Local	69,537.000	22.364186	1,555,138.43	23.040000	1,602,132.48	46,994.05	0.17
		Base		22.364186	1,555,138.43	23.040000	1,602,132.48	46,994.05	0.17
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005								
		Local	69,092.000	26.596899	1,837,632.96	53.550000	3,699,876.60	1,862,243.64	0.40
		Base		26.596899	1,837,632.96	53.550000	3,699,876.60	1,862,243.64	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001							
	69,765.000	Local	19.748659	1,377,765.21	10.820000	754,857.30	-622,907.91	0.08
		Base	19.748659	1,377,765.21	10.820000	754,857.30	-622,907.91	0.08
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001							
	11,817.000	Local	82.222179	971,619.49	125.160000	1,479,015.72	507,396.23	0.16
		Base	82.222179	971,619.49	125.160000	1,479,015.72	507,396.23	0.16
00676P107	ADEIA INC COMMON STOCK							
	71,895.000	Local	10.645607	765,365.92	12.850000	923,850.75	158,484.83	0.10
		Base	10.645607	765,365.92	12.850000	923,850.75	158,484.83	0.10
00737L103	ADTALEM GLOBAL EDUCATION INC COMMON STOCK USD.01							
	24,882.000	Local	36.191938	900,527.81	107.130000	2,665,608.66	1,765,080.85	0.29
		Base	36.191938	900,527.81	107.130000	2,665,608.66	1,765,080.85	0.29
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001							
	39,361.000	Local	64.562824	2,541,257.32	48.500000	1,909,008.50	-632,248.82	0.21
		Base	64.562824	2,541,257.32	48.500000	1,909,008.50	-632,248.82	0.21
00773T101	ADVANSIX INC COMMON STOCK USD.01							
	17,635.000	Local	22.108137	389,877.00	31.280000	551,622.80	161,745.80	0.06
		Base	22.108137	389,877.00	31.280000	551,622.80	161,745.80	0.06
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	24,871.000	Local	40.337510	1,003,234.20	115.080000	2,862,154.68	1,858,920.48	0.31
		Base	40.337510	1,003,234.20	115.080000	2,862,154.68	1,858,920.48	0.31
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	18,495.000	Local	58.532273	1,082,554.39	180.150000	3,331,874.25	2,249,319.86	0.36
		Base	58.532273	1,082,554.39	180.150000	3,331,874.25	2,249,319.86	0.36
00847J105	AGILYSYS INC COMMON STOCK USD.3							
	14,713.000	Local	28.561088	420,219.29	90.220000	1,327,406.86	907,187.57	0.14
		Base	28.561088	420,219.29	90.220000	1,327,406.86	907,187.57	0.14
00912X302	AIR LEASE CORP COMMON STOCK USD.01							
	68,382.000	Local	50.030536	3,421,188.10	46.200000	3,159,248.40	-261,939.70	0.34
		Base	50.030536	3,421,188.10	46.200000	3,159,248.40	-261,939.70	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	6,847.000	91.638239	627,447.02	185.560000	1,270,529.32	643,082.30	0.14
		Base		91.638239	627,447.02	185.560000	1,270,529.32	643,082.30	0.14
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	32,513.000	50.784325	1,651,150.75	60.670000	1,972,563.71	321,412.96	0.21
		Base		50.784325	1,651,150.75	60.670000	1,972,563.71	321,412.96	0.21
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01								
		Local	83,287.000	40.325119	3,358,558.17	73.250000	6,100,772.75	2,742,214.58	0.66
		Base		40.325119	3,358,558.17	73.250000	6,100,772.75	2,742,214.58	0.66
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	20,598.000	50.064008	1,031,218.44	80.750000	1,663,288.50	632,070.06	0.18
		Base		50.064008	1,031,218.44	80.750000	1,663,288.50	632,070.06	0.18
014491104	ALEXANDER + BALDWIN INC REIT								
		Local	47,943.000	20.085641	962,965.89	17.850000	855,782.55	-107,183.34	0.09
		Base		20.085641	962,965.89	17.850000	855,782.55	-107,183.34	0.09
01741R102	ATI INC COMMON STOCK USD.1								
		Local	82,168.000	14.847323	1,219,974.84	57.090000	4,690,971.12	3,470,996.28	0.51
		Base		14.847323	1,219,974.84	57.090000	4,690,971.12	3,470,996.28	0.51
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	9,576.000	101.288804	969,941.59	102.430000	980,869.68	10,928.09	0.11
		Base		101.288804	969,941.59	102.430000	980,869.68	10,928.09	0.11
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	32,796.000	35.185735	1,153,951.37	63.330000	2,076,970.68	923,019.31	0.22
		Base		35.185735	1,153,951.37	63.330000	2,076,970.68	923,019.31	0.22
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01								
		Local	7,218.000	246.058008	1,776,046.70	183.170000	1,322,121.06	-453,925.64	0.14
		Base		246.058008	1,776,046.70	183.170000	1,322,121.06	-453,925.64	0.14
023139884	AMBAC FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	31,319.000	17.157849	537,366.68	11.630000	364,239.97	-173,126.71	0.04
		Base		17.157849	537,366.68	11.630000	364,239.97	-173,126.71	0.04

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	31,361.000	34.294352	1,075,505.18	24.280000	761,445.08	-314,060.10	0.08
		Base		34.294352	1,075,505.18	24.280000	761,445.08	-314,060.10	0.08
024061103	AMERICAN AXLE + MFG HOLDINGS COMMON STOCK USD.01								
		Local	77,624.000	12.325560	956,759.26	5.230000	405,973.52	-550,785.74	0.04
		Base		12.325560	956,759.26	5.230000	405,973.52	-550,785.74	0.04
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	118,007.000	11.668733	1,376,992.21	16.140000	1,904,632.98	527,640.77	0.21
		Base		11.668733	1,376,992.21	16.140000	1,904,632.98	527,640.77	0.21
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	24,728.000	49.293879	1,218,939.05	74.500000	1,842,236.00	623,296.95	0.20
		Base		49.293879	1,218,939.05	74.500000	1,842,236.00	623,296.95	0.20
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	10,290.000	55.413551	570,205.44	77.860000	801,179.40	230,973.96	0.09
		Base		55.413551	570,205.44	77.860000	801,179.40	230,973.96	0.09
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,582.000	40.403711	508,359.49	50.020000	629,351.64	120,992.15	0.07
		Base		40.403711	508,359.49	50.020000	629,351.64	120,992.15	0.07
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	42,701.000	34.800154	1,486,001.38	65.650000	2,803,320.65	1,317,319.27	0.30
		Base		34.800154	1,486,001.38	65.650000	2,803,320.65	1,317,319.27	0.30
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	25,065.000	23.087441	578,686.72	34.870000	874,016.55	295,329.83	0.09
		Base		23.087441	578,686.72	34.870000	874,016.55	295,329.83	0.09
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	21,211.000	30.894332	655,299.68	40.750000	864,348.25	209,048.57	0.09
		Base		30.894332	655,299.68	40.750000	864,348.25	209,048.57	0.09
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	14,480.000	34.982636	506,548.57	51.020000	738,769.60	232,221.03	0.08
		Base		34.982636	506,548.57	51.020000	738,769.60	232,221.03	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
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	84,027.000	15.786132	1,326,461.29	8.860000	744,479.22	-581,982.07	0.08
		Base		15.786132	1,326,461.29	8.860000	744,479.22	-581,982.07	0.08
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001								
		Local	27,420.000	73.003342	2,001,751.64	36.870000	1,010,975.40	-990,776.24	0.11
		Base		73.003342	2,001,751.64	36.870000	1,010,975.40	-990,776.24	0.11
03784Y200	APPLE HOSPITALITY REIT INC REIT								
		Local	147,808.000	15.606329	2,306,740.23	15.440000	2,282,155.52	-24,584.71	0.25
		Base		15.606329	2,306,740.23	15.440000	2,282,155.52	-24,584.71	0.25
038923108	ARBOR REALTY TRUST INC REIT USD.01								
		Local	124,476.000	13.849204	1,723,893.53	13.390000	1,666,733.64	-57,159.89	0.18
		Base		13.849204	1,723,893.53	13.390000	1,666,733.64	-57,159.89	0.18
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	15,611.000	40.040195	625,067.48	95.610000	1,492,567.71	867,500.23	0.16
		Base		40.040195	625,067.48	95.610000	1,492,567.71	867,500.23	0.16
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	111,530.000	11.622353	1,296,241.03	28.090000	3,132,877.70	1,836,636.67	0.34
		Base		11.622353	1,296,241.03	28.090000	3,132,877.70	1,836,636.67	0.34
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	32,206.000	37.309204	1,201,580.22	101.300000	3,262,467.80	2,060,887.58	0.35
		Base		37.309204	1,201,580.22	101.300000	3,262,467.80	2,060,887.58	0.35
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	35,612.000	29.466947	1,049,376.90	12.900000	459,394.80	-589,982.10	0.05
		Base		29.466947	1,049,376.90	12.900000	459,394.80	-589,982.10	0.05
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	65,975.000	7.054535	465,422.96	11.710000	772,567.25	307,144.29	0.08
		Base		7.054535	465,422.96	11.710000	772,567.25	307,144.29	0.08
04208T108	ARMADA HOFFLER PROPERTIES IN REIT USD.01								
		Local	44,808.000	13.314737	596,606.73	9.780000	438,222.24	-158,384.49	0.05
		Base		13.314737	596,606.73	9.780000	438,222.24	-158,384.49	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
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	32,194.000	45.990610	1,480,621.70	18.820000	605,891.08	-874,730.62	0.07
		Base		45.990610	1,480,621.70	18.820000	605,891.08	-874,730.62	0.07
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01								
		Local	28,850.000	99.071421	2,858,210.50	151.010000	4,356,638.50	1,498,428.00	0.47
		Base		99.071421	2,858,210.50	151.010000	4,356,638.50	1,498,428.00	0.47
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
		Local	46,146.000	38.095531	1,757,956.36	44.690000	2,062,264.74	304,308.38	0.22
		Base		38.095531	1,757,956.36	44.690000	2,062,264.74	304,308.38	0.22
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	13,190.000	98.819474	1,303,428.86	296.680000	3,913,209.20	2,609,780.34	0.42
		Base		98.819474	1,303,428.86	296.680000	3,913,209.20	2,609,780.34	0.42
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	15,053.000	39.256126	590,922.47	34.910000	525,500.23	-65,422.24	0.06
		Base		39.256126	590,922.47	34.910000	525,500.23	-65,422.24	0.06
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		Local	59,273.000	31.000939	1,837,518.67	37.770000	2,238,741.21	401,222.54	0.24
		Base		31.000939	1,837,518.67	37.770000	2,238,741.21	401,222.54	0.24
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	30,334.000	35.952216	1,090,574.52	17.220000	522,351.48	-568,223.04	0.06
		Base		35.952216	1,090,574.52	17.220000	522,351.48	-568,223.04	0.06
05379B107	AVISTA CORP COMMON STOCK								
		Local	51,959.000	35.067460	1,822,070.14	36.620000	1,902,738.58	80,668.44	0.21
		Base		35.067460	1,822,070.14	36.620000	1,902,738.58	80,668.44	0.21
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	21,534.000	39.241096	845,017.76	68.000000	1,464,312.00	619,294.24	0.16
		Base		39.241096	845,017.76	68.000000	1,464,312.00	619,294.24	0.16
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	35,728.000	28.706620	1,025,630.12	69.930000	2,498,459.04	1,472,828.92	0.27
		Base		28.706620	1,025,630.12	69.930000	2,498,459.04	1,472,828.92	0.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
05508R106	B+G FOODS INC COMMON STOCK USD.01								
		Local	52,262.000	22.489747	1,175,359.14	6.480000	338,657.76	-836,701.38	0.04
		Base		22.489747	1,175,359.14	6.480000	338,657.76	-836,701.38	0.04
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	19,417.000	48.904064	949,570.21	213.910000	4,153,490.47	3,203,920.26	0.45
		Base		48.904064	949,570.21	213.910000	4,153,490.47	3,203,920.26	0.45
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	21,419.000	77.682281	1,663,876.77	159.960000	3,426,183.24	1,762,306.47	0.37
		Base		77.682281	1,663,876.77	159.960000	3,426,183.24	1,762,306.47	0.37
05945F103	BANCFIRST CORP COMMON STOCK USD1.0								
		Local	13,080.000	66.027183	863,635.55	119.080000	1,557,566.40	693,930.85	0.17
		Base		66.027183	863,635.55	119.080000	1,557,566.40	693,930.85	0.17
05969A105	BANCORP INC/THE COMMON STOCK USD1.0								
		Local	32,322.000	25.126976	812,154.13	61.060000	1,973,581.32	1,161,427.19	0.21
		Base		25.126976	812,154.13	61.060000	1,973,581.32	1,161,427.19	0.21
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01								
		Local	90,922.000	15.688667	1,426,445.01	16.020000	1,456,570.44	30,125.43	0.16
		Base		15.688667	1,426,445.01	16.020000	1,456,570.44	30,125.43	0.16
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01								
		Local	26,229.000	43.510861	1,141,246.38	74.510000	1,954,322.79	813,076.41	0.21
		Base		43.510861	1,141,246.38	74.510000	1,954,322.79	813,076.41	0.21
06652K103	BANKUNITED INC COMMON STOCK USD.01								
		Local	49,351.000	25.169269	1,242,128.60	41.110000	2,028,819.61	786,691.01	0.22
		Base		25.169269	1,242,128.60	41.110000	2,028,819.61	786,691.01	0.22
06652V208	BANNER CORPORATION COMMON STOCK USD.01								
		Local	22,747.000	45.759078	1,040,881.75	70.670000	1,607,530.49	566,648.74	0.17
		Base		45.759078	1,040,881.75	70.670000	1,607,530.49	566,648.74	0.17
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5								
		Local	147,372.000	30.000500	4,421,233.69	37.610000	5,542,660.92	1,121,427.23	0.60
		Base		30.000500	4,421,233.69	37.610000	5,542,660.92	1,121,427.23	0.60

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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
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1								
		Local	23,836.000	20.744614	494,468.61	42.660000	1,016,843.76	522,375.15	0.11
		Base		20.744614	494,468.61	42.660000	1,016,843.76	522,375.15	0.11
084680107	BERKSHIRE HILLS BANCORP INC COMMON STOCK USD.01								
		Local	27,859.000	30.213207	841,709.73	29.410000	819,333.19	-22,376.54	0.09
		Base		30.213207	841,709.73	29.410000	819,333.19	-22,376.54	0.09
088929104	BGC GROUP INC A COMMON STOCK USD.01								
		Local	249,818.000	7.751928	1,936,571.11	9.540000	2,383,263.72	446,692.61	0.26
		Base		7.751928	1,936,571.11	9.540000	2,383,263.72	446,692.61	0.26
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001								
		Local	23,758.000	44.553266	1,058,496.50	27.305000	648,712.19	-409,784.31	0.07
		Base		44.553266	1,058,496.50	27.305000	648,712.19	-409,784.31	0.07
09180C106	BJ S RESTAURANTS INC COMMON STOCK								
		Local	15,286.000	36.601571	559,491.61	36.190000	553,200.34	-6,291.27	0.06
		Base		36.601571	559,491.61	36.190000	553,200.34	-6,291.27	0.06
09239B109	BLACKLINE INC COMMON STOCK USD.01								
		Local	34,069.000	62.245527	2,120,642.85	63.850000	2,175,305.65	54,662.80	0.24
		Base		62.245527	2,120,642.85	63.850000	2,175,305.65	54,662.80	0.24
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01								
		Local	114,621.000	21.993384	2,520,903.70	18.000000	2,063,178.00	-457,725.70	0.22
		Base		21.993384	2,520,903.70	18.000000	2,063,178.00	-457,725.70	0.22
094235108	BLOOMIN BRANDS INC COMMON STOCK USD.01								
		Local	49,925.000	18.371593	917,201.80	12.560000	627,058.00	-290,143.80	0.07
		Base		18.371593	917,201.80	12.560000	627,058.00	-290,143.80	0.07
09739D100	BOISE CASCADE CO COMMON STOCK USD.01								
		Local	25,693.000	43.655974	1,121,652.95	126.160000	3,241,428.88	2,119,775.93	0.35
		Base		43.655974	1,121,652.95	126.160000	3,241,428.88	2,119,775.93	0.35
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001								
		Local	20,138.000	46.926837	945,012.65	160.850000	3,239,197.30	2,294,184.65	0.35
		Base		46.926837	945,012.65	160.850000	3,239,197.30	2,294,184.65	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
10316T104	BOX INC CLASS A COMMON STOCK USD.0001								
		Local	96,048.000	28.259214	2,714,240.96	33.390000	3,207,042.72	492,801.76	0.35
		Base		28.259214	2,714,240.96	33.390000	3,207,042.72	492,801.76	0.35
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01								
		Local	29,009.000	38.326144	1,111,803.10	74.490000	2,160,880.41	1,049,077.31	0.23
		Base		38.326144	1,111,803.10	74.490000	2,160,880.41	1,049,077.31	0.23
105368203	BRANDYWINE REALTY TRUST REIT USD.01								
		Local	113,729.000	9.998953	1,137,170.90	5.490000	624,372.21	-512,798.69	0.07
		Base		9.998953	1,137,170.90	5.490000	624,372.21	-512,798.69	0.07
10948W103	ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001								
		Local	18,353.000	13.101130	240,445.03	24.920000	457,356.76	216,911.73	0.05
		Base		13.101130	240,445.03	24.920000	457,356.76	216,911.73	0.05
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1								
		Local	29,372.000	26.227352	770,349.77	181.970000	5,344,822.84	4,574,473.07	0.58
		Base		26.227352	770,349.77	181.970000	5,344,822.84	4,574,473.07	0.58
11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	16,248.000	29.644035	481,656.28	33.370000	542,195.76	60,539.48	0.06
		Base		29.644035	481,656.28	33.370000	542,195.76	60,539.48	0.06
11373M107	BROOKLINE BANCORP INC COMMON STOCK USD.01								
		Local	58,698.000	11.675364	685,320.53	12.230000	717,876.54	32,556.01	0.08
		Base		11.675364	685,320.53	12.230000	717,876.54	32,556.01	0.08
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,747.000	36.108029	713,025.24	47.610000	940,154.67	227,129.43	0.10
		Base		36.108029	713,025.24	47.610000	940,154.67	227,129.43	0.10
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	18,654.000	34.695902	647,217.36	58.790000	1,096,668.66	449,451.30	0.12
		Base		34.695902	647,217.36	58.790000	1,096,668.66	449,451.30	0.12
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,979.000	374.481700	4,111,434.58	329.810000	3,620,983.99	-490,450.59	0.39
		Base		374.481700	4,111,434.58	329.810000	3,620,983.99	-490,450.59	0.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
126501105	CTS CORP COMMON STOCK								
			20,046.000	20.736115	415,676.16	51.090000	1,024,150.14	608,473.98	0.11
		Base		20.736115	415,676.16	51.090000	1,024,150.14	608,473.98	0.11
126600105	CVB FINANCIAL CORP COMMON STOCK								
			86,683.000	17.759388	1,539,437.04	20.840000	1,806,473.72	267,036.68	0.20
		Base		17.759388	1,539,437.04	20.840000	1,806,473.72	267,036.68	0.20
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
			22,565.000	26.396211	595,630.49	18.950000	427,606.75	-168,023.74	0.05
		Base		26.396211	595,630.49	18.950000	427,606.75	-168,023.74	0.05
12685J105	CABLE ONE INC COMMON STOCK USD.01								
			3,042.000	388.392436	1,181,489.79	304.010000	924,798.42	-256,691.37	0.10
		Base		388.392436	1,181,489.79	304.010000	924,798.42	-256,691.37	0.10
127203107	CACTUS INC A COMMON STOCK USD.01								
			43,889.000	52.208198	2,291,365.60	59.710000	2,620,612.19	329,246.59	0.28
		Base		52.208198	2,291,365.60	59.710000	2,620,612.19	329,246.59	0.28
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
			26,869.000	35.832141	962,773.79	107.900000	2,899,165.10	1,936,391.31	0.31
		Base		35.832141	962,773.79	107.900000	2,899,165.10	1,936,391.31	0.31
129500104	CALERES INC COMMON STOCK USD.01								
			23,192.000	18.490240	428,825.64	18.330000	425,109.36	-3,716.28	0.05
		Base		18.490240	428,825.64	18.330000	425,109.36	-3,716.28	0.05
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
			45,934.000	44.289365	2,034,387.71	49.200000	2,259,952.80	225,565.09	0.24
		Base		44.289365	2,034,387.71	49.200000	2,259,952.80	225,565.09	0.24
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
			38,835.000	39.606622	1,538,123.16	45.290000	1,758,837.15	220,713.99	0.19
		Base		39.606622	1,538,123.16	45.290000	1,758,837.15	220,713.99	0.19
13100M509	CALIX INC COMMON STOCK								
			38,662.000	32.076239	1,240,131.56	39.680000	1,534,108.16	293,976.60	0.17
		Base		32.076239	1,240,131.56	39.680000	1,534,108.16	293,976.60	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
131193104	TOPGOLF CALLAWAY BRANDS CORP COMMON STOCK USD.01							
	93,435.000	Local	14.224542	1,329,070.07	7.860000	734,399.10	-594,670.97	0.08
		Base	14.224542	1,329,070.07	7.860000	734,399.10	-594,670.97	0.08
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01							
	80,620.000	Local	11.324471	912,978.84	5.950000	479,689.00	-433,289.84	0.05
		Base	11.324471	912,978.84	5.950000	479,689.00	-433,289.84	0.05
14174T107	CARETRUST REIT INC REIT USD.01							
	109,123.000	Local	18.468011	2,015,284.73	26.500000	2,891,759.50	876,474.77	0.31
		Base	18.468011	2,015,284.73	26.500000	2,891,759.50	876,474.77	0.31
141788109	CARGURUS INC COMMON STOCK USD.001							
	57,680.000	Local	22.330435	1,288,019.49	39.200000	2,261,056.00	973,036.51	0.24
		Base	22.330435	1,288,019.49	39.200000	2,261,056.00	973,036.51	0.24
14575E105	CARS.COM INC COMMON STOCK USD.01							
	40,098.000	Local	15.606200	625,777.42	17.920000	718,556.16	92,778.74	0.08
		Base	15.606200	625,777.42	17.920000	718,556.16	92,778.74	0.08
146229109	CARTER S INC COMMON STOCK USD.01							
	23,278.000	Local	54.616000	1,271,351.25	53.920000	1,255,149.76	-16,201.49	0.14
		Base	54.616000	1,271,351.25	53.920000	1,255,149.76	-16,201.49	0.14
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001							
	73,654.000	Local	13.756155	1,013,195.82	22.560000	1,661,634.24	648,438.42	0.18
		Base	13.756155	1,013,195.82	22.560000	1,661,634.24	648,438.42	0.18
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01							
	47,645.000	Local	35.399790	1,686,623.00	47.490000	2,262,661.05	576,038.05	0.24
		Base	35.399790	1,686,623.00	47.490000	2,262,661.05	576,038.05	0.24
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01							
	5,448.000	Local	159.403056	868,427.85	508.640000	2,771,070.72	1,902,642.87	0.30
		Base	159.403056	868,427.85	508.640000	2,771,070.72	1,902,642.87	0.30
15202L107	CENTERSPACE REIT							
	10,101.000	Local	76.615282	773,890.96	60.750000	613,635.75	-160,255.21	0.07
		Base	76.615282	773,890.96	60.750000	613,635.75	-160,255.21	0.07

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153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01							
	6,290.000	Local	21.518224	135,349.63	36.490000	229,522.10	94,172.47	0.02
		Base	21.518224	135,349.63	36.490000	229,522.10	94,172.47	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01							
	36,022.000	Local	20.069146	722,930.79	31.190000	1,123,526.18	400,595.39	0.12
		Base	20.069146	722,930.79	31.190000	1,123,526.18	400,595.39	0.12
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK							
	17,867.000	Local	22.088107	394,648.20	29.890000	534,044.63	139,396.43	0.06
		Base	22.088107	394,648.20	29.890000	534,044.63	139,396.43	0.06
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01							
	34,303.000	Local	12.056200	413,563.84	18.280000	627,058.84	213,495.00	0.07
		Base	12.056200	413,563.84	18.280000	627,058.84	213,495.00	0.07
156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01							
	18,205.000	Local	37.290639	678,876.09	76.380000	1,390,497.90	711,621.81	0.15
		Base	37.290639	678,876.09	76.380000	1,390,497.90	711,621.81	0.15
15687V109	CERTARA INC COMMON STOCK USD.01							
	72,223.000	Local	22.822211	1,648,288.52	14.230000	1,027,733.29	-620,555.23	0.11
		Base	22.822211	1,648,288.52	14.230000	1,027,733.29	-620,555.23	0.11
157210105	CEVA INC COMMON STOCK USD.001							
	15,637.000	Local	27.839316	435,323.39	32.210000	503,667.77	68,344.38	0.05
		Base	27.839316	435,323.39	32.210000	503,667.77	68,344.38	0.05
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01							
	30,898.000	Local	28.121871	868,909.58	56.150000	1,734,922.70	866,013.12	0.19
		Base	28.121871	868,909.58	56.150000	1,734,922.70	866,013.12	0.19
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01							
	22,874.000	Local	29.742889	680,338.84	53.860000	1,231,993.64	551,654.80	0.13
		Base	29.742889	680,338.84	53.860000	1,231,993.64	551,654.80	0.13
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867							
	14,821.000	Local	100.672105	1,492,061.27	122.250000	1,811,867.25	319,805.98	0.20
		Base	100.672105	1,492,061.27	122.250000	1,811,867.25	319,805.98	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
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	70,497.000	16.306857	1,149,584.48	28.630000	2,018,329.11	868,744.63	0.22
		Base		16.306857	1,149,584.48	28.630000	2,018,329.11	868,744.63	0.22
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,706.000	56.611136	549,467.69	118.130000	1,146,569.78	597,102.09	0.12
		Base		56.611136	549,467.69	118.130000	1,146,569.78	597,102.09	0.12
18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001								
		Local	60,901.000	31.391800	1,911,792.02	23.670000	1,441,526.67	-470,265.35	0.16
		Base		31.391800	1,911,792.02	23.670000	1,441,526.67	-470,265.35	0.16
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01								
		Local	22,851.000	23.638388	540,160.80	24.530000	560,535.03	20,374.23	0.06
		Base		23.638388	540,160.80	24.530000	560,535.03	20,374.23	0.06
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
		Local	54,682.000	24.975600	1,365,715.74	25.930000	1,417,904.26	52,188.52	0.15
		Base		24.975600	1,365,715.74	25.930000	1,417,904.26	52,188.52	0.15
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	27,838.000	51.649520	1,437,819.34	75.340000	2,097,314.92	659,495.58	0.23
		Base		51.649520	1,437,819.34	75.340000	2,097,314.92	659,495.58	0.23
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
		Local	17,687.000	70.037705	1,238,756.88	88.630000	1,567,598.81	328,841.93	0.17
		Base		70.037705	1,238,756.88	88.630000	1,567,598.81	328,841.93	0.17
192576106	COHU INC COMMON STOCK USD1.0								
		Local	30,976.000	19.126463	592,461.32	22.910000	709,660.16	117,198.84	0.08
		Base		19.126463	592,461.32	22.910000	709,660.16	117,198.84	0.08
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	21,267.000	22.684074	482,422.20	32.120000	683,096.04	200,673.84	0.07
		Base		22.684074	482,422.20	32.120000	683,096.04	200,673.84	0.07
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0								
		Local	34,688.000	45.448707	1,576,524.76	65.530000	2,273,104.64	696,579.88	0.25
		Base		45.448707	1,576,524.76	65.530000	2,273,104.64	696,579.88	0.25

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205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	59,813.000	11.638720	696,146.74	18.560000	1,110,129.28	413,982.54	0.12
		Base		11.638720	696,146.74	18.560000	1,110,129.28	413,982.54	0.12
20603L102	CONCENTRA GROUP HOLDINGS W/I COMMON STOCK USD.01								
		Local	56,107.000	9.942716	557,855.95	23.310000	1,307,854.17	749,998.22	0.14
		Base		9.942716	557,855.95	23.310000	1,307,854.17	749,998.22	0.14
207410101	CONMED CORP COMMON STOCK USD.01								
		Local	20,334.000	63.036868	1,281,791.67	71.780000	1,459,574.52	177,782.85	0.16
		Base		63.036868	1,281,791.67	71.780000	1,459,574.52	177,782.85	0.16
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001								
		Local	61,395.000	19.714377	1,210,364.18	66.920000	4,108,553.40	2,898,189.22	0.44
		Base		19.714377	1,210,364.18	66.920000	4,108,553.40	2,898,189.22	0.44
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01								
		Local	30,971.000	21.456426	664,526.97	16.970000	525,577.87	-138,949.10	0.06
		Base		21.456426	664,526.97	16.970000	525,577.87	-138,949.10	0.06
21871N101	CORECIVIC INC COMMON STOCK USD.01								
		Local	72,798.000	10.293123	749,318.74	20.460000	1,489,447.08	740,128.34	0.16
		Base		10.293123	749,318.74	20.460000	1,489,447.08	740,128.34	0.16
218937100	CORE NATURAL RESOURCES INC COMMON STOCK USD.01								
		Local	33,489.000	70.563215	2,363,091.51	90.340000	3,025,396.26	662,304.75	0.33
		Base		70.563215	2,363,091.51	90.340000	3,025,396.26	662,304.75	0.33
219798105	QUIDELORTHO CORP COMMON STOCK USD.001								
		Local	38,173.000	39.304351	1,500,364.99	43.460000	1,658,998.58	158,633.59	0.18
		Base		39.304351	1,500,364.99	43.460000	1,658,998.58	158,633.59	0.18
22041X102	CORSAIR GAMING INC COMMON STOCK								
		Local	29,565.000	18.035819	533,228.99	9.160000	270,815.40	-262,413.59	0.03
		Base		18.035819	533,228.99	9.160000	270,815.40	-262,413.59	0.03
221006109	CORVEL CORP COMMON STOCK USD.0001								
		Local	17,982.000	26.141728	470,080.56	115.850000	2,083,214.70	1,613,134.14	0.23
		Base		26.141728	470,080.56	115.850000	2,083,214.70	1,613,134.14	0.23

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22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01								
		Local	14,657.000	103.500146	1,517,001.64	64.980000	952,411.86	-564,589.78	0.10
		Base		103.500146	1,517,001.64	64.980000	952,411.86	-564,589.78	0.10
228903100	ARTIVION INC COMMON STOCK USD.01								
		Local	24,891.000	15.545164	386,934.68	30.960000	770,625.36	383,690.68	0.08
		Base		15.545164	386,934.68	30.960000	770,625.36	383,690.68	0.08
23128Q101	CURBLINE PROPERTIES CORP REIT USD.01								
		Local	62,251.000	21.921035	1,364,606.34	24.470000	1,523,281.97	158,675.63	0.16
		Base		21.921035	1,364,606.34	24.470000	1,523,281.97	158,675.63	0.16
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	19,461.000	29.576878	575,595.62	56.980000	1,108,887.78	533,292.16	0.12
		Base		29.576878	575,595.62	56.980000	1,108,887.78	533,292.16	0.12
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001								
		Local	70,321.000	10.303651	724,563.02	5.150000	362,153.15	-362,409.87	0.04
		Base		10.303651	724,563.02	5.150000	362,153.15	-362,409.87	0.04
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	8,443.000	44.721658	377,584.96	101.290000	855,191.47	477,606.51	0.09
		Base		44.721658	377,584.96	101.290000	855,191.47	477,606.51	0.09
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	119,369.000	20.986545	2,505,142.94	21.720000	2,592,694.68	87,551.74	0.28
		Base		20.986545	2,505,142.94	21.720000	2,592,694.68	87,551.74	0.28
235825205	DANA INC COMMON STOCK USD.01								
		Local	85,182.000	16.234617	1,382,897.17	15.940000	1,357,801.08	-25,096.09	0.15
		Base		16.234617	1,382,897.17	15.940000	1,357,801.08	-25,096.09	0.15
238337109	DAVE + BUSTER S ENTERTAINMEN COMMON STOCK USD.01								
		Local	20,893.000	32.963045	688,696.89	26.560000	554,918.08	-133,778.81	0.06
		Base		32.963045	688,696.89	26.560000	554,918.08	-133,778.81	0.06
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	29,187.000	28.075993	819,454.01	23.190000	676,846.53	-142,607.48	0.07
		Base		28.075993	819,454.01	23.190000	676,846.53	-142,607.48	0.07

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252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	136,827.000	9.512684	1,301,592.07	8.780000	1,201,341.06	-100,251.01	0.13
		Base		9.512684	1,301,592.07	8.780000	1,201,341.06	-100,251.01	0.13
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,040.000	14.993507	360,443.92	31.250000	751,250.00	390,806.08	0.08
		Base		14.993507	360,443.92	31.250000	751,250.00	390,806.08	0.08
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025								
		Local	41,770.000	36.145747	1,509,807.86	41.480000	1,732,619.60	222,811.74	0.19
		Base		36.145747	1,509,807.86	41.480000	1,732,619.60	222,811.74	0.19
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01								
		Local	23,261.000	27.120809	630,857.14	31.230000	726,441.03	95,583.89	0.08
		Base		27.120809	630,857.14	31.230000	726,441.03	95,583.89	0.08
254543101	DIODES INC COMMON STOCK USD.667								
		Local	30,587.000	45.550158	1,393,242.67	58.980000	1,804,021.26	410,778.59	0.19
		Base		45.550158	1,393,242.67	58.980000	1,804,021.26	410,778.59	0.19
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01								
		Local	17,634.000	26.034842	459,098.40	66.370000	1,170,368.58	711,270.18	0.13
		Base		26.034842	459,098.40	66.370000	1,170,368.58	711,270.18	0.13
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01								
		Local	17,963.000	58.744382	1,055,225.34	131.280000	2,358,182.64	1,302,957.30	0.25
		Base		58.744382	1,055,225.34	131.280000	2,358,182.64	1,302,957.30	0.25
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001								
		Local	93,176.000	28.004323	2,609,330.83	20.610000	1,920,357.36	-688,973.47	0.21
		Base		28.004323	2,609,330.83	20.610000	1,920,357.36	-688,973.47	0.21
25960P109	DOUGLAS EMMETT INC REIT USD.01								
		Local	110,520.000	12.586290	1,391,036.80	18.360000	2,029,147.20	638,110.40	0.22
		Base		12.586290	1,391,036.80	18.360000	2,029,147.20	638,110.40	0.22
26154D100	DREAM FINDERS HOMES INC A COMMON STOCK USD.01								
		Local	17,847.000	29.633400	528,867.29	23.070000	411,730.29	-117,137.00	0.04
		Base		29.633400	528,867.29	23.070000	411,730.29	-117,137.00	0.04

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267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333								
		Local	19,207.000	93.069624	1,787,588.27	189.160000	3,633,196.12	1,845,607.85	0.39
		Base		93.069624	1,787,588.27	189.160000	3,633,196.12	1,845,607.85	0.39
268158201	DYNAVAX TECHNOLOGIES CORP COMMON STOCK USD.001								
		Local	80,456.000	10.676125	858,958.30	13.050000	1,049,950.80	190,992.50	0.11
		Base		10.676125	858,958.30	13.050000	1,049,950.80	190,992.50	0.11
268948106	EAGLE BANCORP INC COMMON STOCK USD.01								
		Local	19,922.000	50.136332	998,816.01	26.210000	522,155.62	-476,660.39	0.06
		Base		50.136332	998,816.01	26.210000	522,155.62	-476,660.39	0.06
27616P103	EASTERLY GOVERNMENT PROPERTI REIT USD.01								
		Local	63,913.000	20.329168	1,299,298.10	11.360000	726,051.68	-573,246.42	0.08
		Base		20.329168	1,299,298.10	11.360000	726,051.68	-573,246.42	0.08
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
		Local	79,674.000	17.582105	1,400,836.67	27.660000	2,203,782.84	802,946.17	0.24
		Base		17.582105	1,400,836.67	27.660000	2,203,782.84	802,946.17	0.24
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	32,553.000	42.658588	1,388,665.00	33.300000	1,084,014.90	-304,650.10	0.12
		Base		42.658588	1,388,665.00	33.300000	1,084,014.90	-304,650.10	0.12
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	57,389.000	16.435321	943,206.65	12.560000	720,805.84	-222,400.81	0.08
		Base		16.435321	943,206.65	12.560000	720,805.84	-222,400.81	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	38,076.000	30.804098	1,172,896.84	17.930000	682,702.68	-490,194.16	0.07
		Base		30.804098	1,172,896.84	17.930000	682,702.68	-490,194.16	0.07
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	16,397.000	28.005686	459,209.24	49.160000	806,076.52	346,867.28	0.09
		Base		28.005686	459,209.24	49.160000	806,076.52	346,867.28	0.09
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	15,640.000	36.449465	570,069.63	49.500000	774,180.00	204,110.37	0.08
		Base		36.449465	570,069.63	49.500000	774,180.00	204,110.37	0.08

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29272W109	ENERGIZER HOLDINGS INC COMMON STOCK							
	43,132.000	Local	33.115939	1,428,356.70	33.990000	1,466,056.68	37,699.98	0.16
		Base	33.115939	1,428,356.70	33.990000	1,466,056.68	37,699.98	0.16
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2							
	35,848.000	Local	23.880164	856,056.12	45.190000	1,619,971.12	763,915.00	0.18
		Base	23.880164	856,056.12	45.190000	1,619,971.12	763,915.00	0.18
29355X107	ENPRO INC COMMON STOCK USD.01							
	13,847.000	Local	62.865759	870,502.17	185.700000	2,571,387.90	1,700,885.73	0.28
		Base	62.865759	870,502.17	185.700000	2,571,387.90	1,700,885.73	0.28
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001							
	17,426.000	Local	26.431737	460,599.45	112.320000	1,957,288.32	1,496,688.87	0.21
		Base	26.431737	460,599.45	112.320000	1,957,288.32	1,496,688.87	0.21
294268107	EPLUS INC COMMON STOCK USD.01							
	17,549.000	Local	32.400048	568,588.45	79.900000	1,402,165.10	833,576.65	0.15
		Base	32.400048	568,588.45	79.900000	1,402,165.10	833,576.65	0.15
29430C102	VESTIS CORP COMMON STOCK USD.01							
	75,517.000	Local	19.951168	1,506,652.33	13.980000	1,055,727.66	-450,924.67	0.11
		Base	19.951168	1,506,652.33	13.980000	1,055,727.66	-450,924.67	0.11
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01							
	17,002.000	Local	54.695637	929,935.22	132.740000	2,256,845.48	1,326,910.26	0.24
		Base	54.695637	929,935.22	132.740000	2,256,845.48	1,326,910.26	0.24
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01							
	115,749.000	Local	23.605154	2,732,273.02	32.100000	3,715,542.90	983,269.88	0.40
		Base	23.605154	2,732,273.02	32.100000	3,715,542.90	983,269.88	0.40
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01							
	14,931.000	Local	21.318485	318,306.30	31.020000	463,159.62	144,853.32	0.05
		Base	21.318485	318,306.30	31.020000	463,159.62	144,853.32	0.05
29786A106	ETSY INC COMMON STOCK USD.001							
	75,757.000	Local	52.723000	3,994,136.31	54.910000	4,159,816.87	165,680.56	0.45
		Base	52.723000	3,994,136.31	54.910000	4,159,816.87	165,680.56	0.45

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30040P103	EVERTEC INC COMMON STOCK USD.01							
	42,237.000	Local	26.482338	1,118,534.50	32.470000	1,371,435.39	252,900.89	0.15
		Base	26.482338	1,118,534.50	32.470000	1,371,435.39	252,900.89	0.15
30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001							
	55,820.000	Local	18.605335	1,038,549.78	11.380000	635,231.60	-403,318.18	0.07
		Base	18.605335	1,038,549.78	11.380000	635,231.60	-403,318.18	0.07
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001							
	86,045.000	Local	12.082161	1,039,609.52	15.810000	1,360,371.45	320,761.93	0.15
		Base	12.082161	1,039,609.52	15.810000	1,360,371.45	320,761.93	0.15
302301106	EZCORP INC CL A COMMON STOCK USD.01							
	34,177.000	Local	15.355523	524,805.70	12.010000	410,465.77	-114,339.93	0.04
		Base	15.355523	524,805.70	12.010000	410,465.77	-114,339.93	0.04
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0							
	23,094.000	Local	33.384293	770,976.86	52.810000	1,219,594.14	448,617.28	0.13
		Base	33.384293	770,976.86	52.810000	1,219,594.14	448,617.28	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0							
	40,367.000	Local	22.644855	914,104.88	98.310000	3,968,479.77	3,054,374.89	0.43
		Base	22.644855	914,104.88	98.310000	3,968,479.77	3,054,374.89	0.43
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1							
	107,500.000	Local	8.029008	863,118.33	20.760000	2,231,700.00	1,368,581.67	0.24
		Base	8.029008	863,118.33	20.760000	2,231,700.00	1,368,581.67	0.24
318910106	FIRST BANCORP/NC COMMON STOCK							
	27,251.000	Local	36.279246	988,645.74	44.130000	1,202,586.63	213,940.89	0.13
		Base	36.279246	988,645.74	44.130000	1,202,586.63	213,940.89	0.13
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0							
	67,368.000	Local	9.742416	656,327.07	16.680000	1,123,698.24	467,371.17	0.12
		Base	9.742416	656,327.07	16.680000	1,123,698.24	467,371.17	0.12
320209109	FIRST FINANCIAL BANCORP COMMON STOCK							
	63,035.000	Local	20.894718	1,317,098.56	28.020000	1,766,240.70	449,142.14	0.19
		Base	20.894718	1,317,098.56	28.020000	1,766,240.70	449,142.14	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
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	84,427.000	Local	19.420842	1,639,643.41	27.620000	2,331,873.74	692,230.33	0.25
		Base	19.420842	1,639,643.41	27.620000	2,331,873.74	692,230.33	0.25
344849104	FOOT LOCKER INC COMMON STOCK USD.01							
	54,402.000	Local	18.356063	998,606.54	20.050000	1,090,760.10	92,153.56	0.12
		Base	18.356063	998,606.54	20.050000	1,090,760.10	92,153.56	0.12
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	51,090.000	Local	22.022704	1,125,139.97	40.050000	2,046,154.50	921,014.53	0.22
		Base	22.022704	1,125,139.97	40.050000	2,046,154.50	921,014.53	0.22
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001							
	59,152.000	Local	31.876070	1,885,533.32	16.810000	994,345.12	-891,188.20	0.11
		Base	31.876070	1,885,533.32	16.810000	994,345.12	-891,188.20	0.11
349853101	FORWARD AIR CORP COMMON STOCK USD.01							
	12,618.000	Local	47.434344	598,526.55	32.250000	406,930.50	-191,596.05	0.04
		Base	47.434344	598,526.55	32.250000	406,930.50	-191,596.05	0.04
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	75,761.000	Local	22.316456	1,690,717.00	27.430000	2,078,124.23	387,407.23	0.22
		Base	22.316456	1,690,717.00	27.430000	2,078,124.23	387,407.23	0.22
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	27,518.000	Local	46.523410	1,280,231.21	27.320000	751,791.76	-528,439.45	0.08
		Base	46.523410	1,280,231.21	27.320000	751,791.76	-528,439.45	0.08
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	54,022.000	Local	15.148552	818,355.05	12.730000	687,700.06	-130,654.99	0.07
		Base	15.148552	818,355.05	12.730000	687,700.06	-130,654.99	0.07
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	25,930.000	Local	45.644927	1,183,572.96	99.990000	2,592,740.70	1,409,167.74	0.28
		Base	45.644927	1,183,572.96	99.990000	2,592,740.70	1,409,167.74	0.28
35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	50,520.000	Local	24.171743	1,221,156.47	59.880000	3,025,137.60	1,803,981.13	0.33
		Base	24.171743	1,221,156.47	59.880000	3,025,137.60	1,803,981.13	0.33

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359664109	FULGENT GENETICS INC COMMON STOCK USD.0001							
	13,201.000	Local	51.964694	685,985.92	16.640000	219,664.64	-466,321.28	0.02
		Base	51.964694	685,985.92	16.640000	219,664.64	-466,321.28	0.02
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	35,994.000	Local	41.024230	1,476,626.12	63.130000	2,272,301.22	795,675.10	0.25
		Base	41.024230	1,476,626.12	63.130000	2,272,301.22	795,675.10	0.25
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	120,089.000	Local	13.187182	1,583,635.52	20.340000	2,442,610.26	858,974.74	0.26
		Base	13.187182	1,583,635.52	20.340000	2,442,610.26	858,974.74	0.26
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	89,798.000	Local	9.212421	827,256.99	31.510000	2,829,534.98	2,002,277.99	0.31
		Base	9.212421	827,256.99	31.510000	2,829,534.98	2,002,277.99	0.31
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	26,136.000	Local	30.618547	800,246.35	31.220000	815,965.92	15,719.57	0.09
		Base	30.618547	800,246.35	31.220000	815,965.92	15,719.57	0.09
36251C103	GMS INC COMMON STOCK USD.01							
	26,177.000	Local	29.478010	771,645.86	84.340000	2,207,768.18	1,436,122.32	0.24
		Base	29.478010	771,645.86	84.340000	2,207,768.18	1,436,122.32	0.24
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001							
	285,216.000	Local	4.148035	1,183,085.91	7.230000	2,062,111.68	879,025.77	0.22
		Base	4.148035	1,183,085.91	7.230000	2,062,111.68	879,025.77	0.22
37253A103	GENTHERM INC COMMON STOCK							
	20,686.000	Local	52.749457	1,091,175.26	38.150000	789,170.90	-302,004.36	0.09
		Base	52.749457	1,091,175.26	38.150000	789,170.90	-302,004.36	0.09
374297109	GETTY REALTY CORP REIT USD.01							
	33,157.000	Local	24.816801	822,850.67	31.010000	1,028,198.57	205,347.90	0.11
		Base	24.816801	822,850.67	31.010000	1,028,198.57	205,347.90	0.11
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	20,122.000	Local	30.013789	603,937.47	61.370000	1,234,887.14	630,949.67	0.13
		Base	30.013789	603,937.47	61.370000	1,234,887.14	630,949.67	0.13

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377322102	GLAUKOS CORP COMMON STOCK USD.001								
		Local	36,277.000	49.434028	1,793,318.22	156.440000	5,675,173.88	3,881,855.66	0.61
		Base		49.434028	1,793,318.22	156.440000	5,675,173.88	3,881,855.66	0.61
379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	130,644.000	13.270757	1,733,744.77	7.190000	939,330.36	-794,414.41	0.10
		Base		13.270757	1,733,744.77	7.190000	939,330.36	-794,414.41	0.10
38046C109	GOGO INC COMMON STOCK USD.0001								
		Local	39,391.000	21.074121	830,130.70	8.440000	332,460.04	-497,670.66	0.04
		Base		21.074121	830,130.70	8.440000	332,460.04	-497,670.66	0.04
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	14,020.000	54.292330	761,178.47	32.740000	459,014.80	-302,163.67	0.05
		Base		54.292330	761,178.47	32.740000	459,014.80	-302,163.67	0.05
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01								
		Local	15,982.000	75.351831	1,204,272.97	107.170000	1,712,790.94	508,517.97	0.19
		Base		75.351831	1,204,272.97	107.170000	1,712,790.94	508,517.97	0.19
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	28,841.000	29.039408	837,525.58	88.140000	2,542,045.74	1,704,520.16	0.27
		Base		29.039408	837,525.58	88.140000	2,542,045.74	1,704,520.16	0.27
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01								
		Local	20,269.000	31.657052	641,656.79	60.470000	1,225,666.43	584,009.64	0.13
		Base		31.657052	641,656.79	60.470000	1,225,666.43	584,009.64	0.13
39304D102	GREEN DOT CORP CLASS A COMMON STOCK USD.001								
		Local	35,459.000	29.313144	1,039,414.76	8.870000	314,521.33	-724,893.43	0.03
		Base		29.313144	1,039,414.76	8.870000	314,521.33	-724,893.43	0.03
393222104	GREEN PLAINS INC COMMON STOCK USD.001								
		Local	42,684.000	25.263138	1,078,331.79	8.930000	381,168.12	-697,163.67	0.04
		Base		25.263138	1,078,331.79	8.930000	381,168.12	-697,163.67	0.04
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	20,552.000	33.810875	694,881.10	66.260000	1,361,775.52	666,894.42	0.15
		Base		33.810875	694,881.10	66.260000	1,361,775.52	666,894.42	0.15

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398433102	GRIFFON CORP COMMON STOCK USD.25							
	26,994.000	Local	22.472422	606,620.57	75.770000	2,045,335.38	1,438,714.81	0.22
		Base	22.472422	606,620.57	75.770000	2,045,335.38	1,438,714.81	0.22
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001							
	64,691.000	Local	22.080239	1,428,392.72	16.190000	1,047,347.29	-381,045.43	0.11
		Base	22.080239	1,428,392.72	16.190000	1,047,347.29	-381,045.43	0.11
398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	8,639.000	Local	99.384372	858,581.59	456.490000	3,943,617.11	3,085,035.52	0.43
		Base	99.384372	858,581.59	456.490000	3,943,617.11	3,085,035.52	0.43
401617105	GUESS? INC COMMON STOCK USD.01							
	18,728.000	Local	15.515728	290,578.55	12.910000	241,778.48	-48,800.07	0.03
		Base	15.515728	290,578.55	12.910000	241,778.48	-48,800.07	0.03
40416E103	HCI GROUP INC COMMON STOCK							
	5,573.000	Local	69.160908	385,433.74	121.930000	679,515.89	294,082.15	0.07
		Base	69.160908	385,433.74	121.930000	679,515.89	294,082.15	0.07
404251100	HNI CORP COMMON STOCK USD1.0							
	31,120.000	Local	41.156837	1,280,800.77	49.850000	1,551,332.00	270,531.23	0.17
		Base	41.156837	1,280,800.77	49.850000	1,551,332.00	270,531.23	0.17
405217100	HAIN CELESTIAL GROUP INC COMMON STOCK USD.01							
	59,313.000	Local	16.036025	951,144.74	5.060000	300,123.78	-651,020.96	0.03
		Base	16.036025	951,144.74	5.060000	300,123.78	-651,020.96	0.03
410345102	HANESBRANDS INC COMMON STOCK USD.01							
	232,174.000	Local	5.190392	1,205,074.08	8.120000	1,885,252.88	680,178.80	0.20
		Base	5.190392	1,205,074.08	8.120000	1,885,252.88	680,178.80	0.20
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,853.000	Local	14.844918	294,716.15	24.020000	476,869.06	182,152.91	0.05
		Base	14.844918	294,716.15	24.020000	476,869.06	182,152.91	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	76,880.000	Local	23.711346	1,822,928.31	28.010000	2,153,408.80	330,480.49	0.23
		Base	23.711346	1,822,928.31	28.010000	2,153,408.80	330,480.49	0.23

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413160102	HARMONIC INC COMMON STOCK USD.001								
		Local	76,796.000	7.480479	574,470.90	11.280000	866,258.88	291,787.98	0.09
		Base		7.480479	574,470.90	11.280000	866,258.88	291,787.98	0.09
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001								
		Local	19,886.000	39.055433	776,656.35	38.770000	770,980.22	-5,676.13	0.08
		Base		39.055433	776,656.35	38.770000	770,980.22	-5,676.13	0.08
415864107	ENVIRI CORP COMMON STOCK USD1.25								
		Local	52,888.000	13.638289	721,301.82	9.580000	506,667.04	-214,634.78	0.05
		Base		13.638289	721,301.82	9.580000	506,667.04	-214,634.78	0.05
420261109	HAWKINS INC COMMON STOCK USD.01								
		Local	12,558.000	26.306221	330,353.52	106.910000	1,342,575.78	1,012,222.26	0.15
		Base		26.306221	330,353.52	106.910000	1,342,575.78	1,012,222.26	0.15
421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001								
		Local	93,735.000	13.957941	1,308,347.62	15.060000	1,411,649.10	103,301.48	0.15
		Base		13.957941	1,308,347.62	15.060000	1,411,649.10	103,301.48	0.15
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01								
		Local	48,446.000	17.165655	831,607.31	11.090000	537,266.14	-294,341.17	0.06
		Base		17.165655	831,607.31	11.090000	537,266.14	-294,341.17	0.06
42222N103	HEALTHSTREAM INC COMMON STOCK								
		Local	15,859.000	25.672485	407,139.94	32.650000	517,796.35	110,656.41	0.06
		Base		25.672485	407,139.94	32.650000	517,796.35	110,656.41	0.06
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01								
		Local	28,501.000	17.216718	490,693.67	11.440000	326,051.44	-164,642.23	0.04
		Base		17.216718	490,693.67	11.440000	326,051.44	-164,642.23	0.04
422819102	HEIDRICK + STRUGGLES INTL COMMON STOCK USD.01								
		Local	13,413.000	25.590561	343,246.19	46.490000	623,570.37	280,324.18	0.07
		Base		25.590561	343,246.19	46.490000	623,570.37	280,324.18	0.07
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK								
		Local	94,359.000	5.750945	542,653.40	8.020000	756,759.18	214,105.78	0.08
		Base		5.750945	542,653.40	8.020000	756,759.18	214,105.78	0.08

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423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	65,196.000	Local	25.103300	1,636,634.73	31.590000	2,059,541.64	422,906.91	0.22
		Base	25.103300	1,636,634.73	31.590000	2,059,541.64	422,906.91	0.22
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	22,773.000	Local	29.251787	666,150.94	25.700000	585,266.10	-80,884.84	0.06
		Base	29.251787	666,150.94	25.700000	585,266.10	-80,884.84	0.06
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01							
	80,922.000	Local	3.496634	282,954.65	4.130000	334,207.86	51,253.21	0.04
		Base	3.496634	282,954.65	4.130000	334,207.86	51,253.21	0.04
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	69,985.000	Local	21.548097	1,508,043.59	29.790000	2,084,853.15	576,809.56	0.23
		Base	21.548097	1,508,043.59	29.790000	2,084,853.15	576,809.56	0.23
431571108	HILLENBRAND INC COMMON STOCK							
	46,362.000	Local	28.359261	1,314,792.08	33.990000	1,575,844.38	261,052.30	0.17
		Base	28.359261	1,314,792.08	33.990000	1,575,844.38	261,052.30	0.17
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	30,446.000	Local	34.596398	1,053,321.92	30.180000	918,860.28	-134,461.64	0.10
		Base	34.596398	1,053,321.92	30.180000	918,860.28	-134,461.64	0.10
433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001							
	125,209.000	Local	17.899100	2,241,128.41	37.280000	4,667,791.52	2,426,663.11	0.50
		Base	17.899100	2,241,128.41	37.280000	4,667,791.52	2,426,663.11	0.50
43940T109	HOPE BANCORP INC COMMON STOCK USD.001							
	79,704.000	Local	11.037458	879,729.59	11.660000	929,348.64	49,619.05	0.10
		Base	11.037458	879,729.59	11.660000	929,348.64	49,619.05	0.10
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001							
	26,915.000	Local	27.530106	740,972.81	38.630000	1,039,726.45	298,753.64	0.11
		Base	27.530106	740,972.81	38.630000	1,039,726.45	298,753.64	0.11
443320106	HUB GROUP INC CL A COMMON STOCK USD.01							
	40,665.000	Local	24.174788	983,067.74	44.610000	1,814,065.65	830,997.91	0.20
		Base	24.174788	983,067.74	44.610000	1,814,065.65	830,997.91	0.20

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44891N208	IAC INC COMMON STOCK USD.0001							
	46,670.000	Local	53.338890	2,489,326.01	42.330000	1,975,541.10	-513,784.91	0.21
		Base	53.338890	2,489,326.01	42.330000	1,975,541.10	-513,784.91	0.21
44930G107	ICU MEDICAL INC COMMON STOCK USD.1							
	16,125.000	Local	115.391984	1,860,695.75	164.360000	2,650,305.00	789,609.25	0.29
		Base	115.391984	1,860,695.75	164.360000	2,650,305.00	789,609.25	0.29
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001							
	101,225.000	Local	12.919400	1,307,766.27	15.060000	1,524,448.50	216,682.23	0.16
		Base	12.919400	1,307,766.27	15.060000	1,524,448.50	216,682.23	0.16
453204109	IMPINJ INC COMMON STOCK USD.001							
	15,035.000	Local	217.174000	3,265,211.09	126.890000	1,907,791.15	-1,357,419.94	0.21
		Base	217.174000	3,265,211.09	126.890000	1,907,791.15	-1,357,419.94	0.21
45332Y109	INARI MEDICAL INC COMMON STOCK USD.001							
	33,081.000	Local	47.454178	1,569,831.65	79.670000	2,635,563.27	1,065,731.62	0.28
		Base	47.454178	1,569,831.65	79.670000	2,635,563.27	1,065,731.62	0.28
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01							
	28,046.000	Local	62.667546	1,757,573.99	67.160000	1,883,569.36	125,995.37	0.20
		Base	62.667546	1,757,573.99	67.160000	1,883,569.36	125,995.37	0.20
45688C107	INGEVITY CORP COMMON STOCK USD.01							
	23,994.000	Local	50.045567	1,200,793.33	45.350000	1,088,127.90	-112,665.43	0.12
		Base	50.045567	1,200,793.33	45.350000	1,088,127.90	-112,665.43	0.12
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01							
	22,744.000	Local	33.963282	772,460.88	15.580000	354,351.52	-418,109.36	0.04
		Base	33.963282	772,460.88	15.580000	354,351.52	-418,109.36	0.04
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01							
	18,501.000	Local	47.170902	872,708.85	172.750000	3,196,047.75	2,323,338.90	0.35
		Base	47.170902	872,708.85	172.750000	3,196,047.75	2,323,338.90	0.35
45768S105	INNOSPEC INC COMMON STOCK USD.01							
	16,465.000	Local	66.254438	1,090,879.32	113.350000	1,866,307.75	775,428.43	0.20
		Base	66.254438	1,090,879.32	113.350000	1,866,307.75	775,428.43	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
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001								
		Local	19,688.000	213.402400	4,201,466.45	193.500000	3,809,628.00	-391,838.45	0.41
		Base		213.402400	4,201,466.45	193.500000	3,809,628.00	-391,838.45	0.41
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,837.000	34.552469	443,550.05	28.690000	368,293.53	-75,256.52	0.04
		Base		34.552469	443,550.05	28.690000	368,293.53	-75,256.52	0.04
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	15,381.000	67.318358	1,035,423.67	198.840000	3,058,358.04	2,022,934.37	0.33
		Base		67.318358	1,035,423.67	198.840000	3,058,358.04	2,022,934.37	0.33
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	36,346.000	12.280477	446,346.23	18.640000	677,489.44	231,143.21	0.07
		Base		12.280477	446,346.23	18.640000	677,489.44	231,143.21	0.07
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	18,704.000	111.647827	2,088,260.95	71.680000	1,340,702.72	-747,558.23	0.14
		Base		111.647827	2,088,260.95	71.680000	1,340,702.72	-747,558.23	0.14
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	44,047.000	28.476401	1,254,300.02	26.100000	1,149,626.70	-104,673.32	0.12
		Base		28.476401	1,254,300.02	26.100000	1,149,626.70	-104,673.32	0.12
45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001								
		Local	22,136.000	52.634949	1,165,127.23	142.220000	3,148,181.92	1,983,054.69	0.34
		Base		52.634949	1,165,127.23	142.220000	3,148,181.92	1,983,054.69	0.34
458334109	INTERPARFUMS INC COMMON STOCK USD.001								
		Local	11,839.000	46.000210	544,596.49	141.020000	1,669,535.78	1,124,939.29	0.18
		Base		46.000210	544,596.49	141.020000	1,669,535.78	1,124,939.29	0.18
458665304	INTERFACE INC COMMON STOCK USD.1								
		Local	38,491.000	14.735570	567,186.84	24.760000	953,037.16	385,850.32	0.10
		Base		14.735570	567,186.84	24.760000	953,037.16	385,850.32	0.10
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	16,660.000	75.215547	1,253,091.01	182.980000	3,048,446.80	1,795,355.79	0.33
		Base		75.215547	1,253,091.01	182.980000	3,048,446.80	1,795,355.79	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
46333X108	IRONWOOD PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	92,801.000	11.278292	1,046,636.82	2.340000	217,154.34	-829,482.48	0.02
		Base		11.278292	1,046,636.82	2.340000	217,154.34	-829,482.48	0.02
465741106	ITRON INC COMMON STOCK								
		Local	29,684.000	49.404839	1,466,533.25	107.360000	3,186,874.24	1,720,340.99	0.34
		Base		49.404839	1,466,533.25	107.360000	3,186,874.24	1,720,340.99	0.34
46590V100	JBG SMITH PROPERTIES REIT USD.01								
		Local	57,112.000	13.941185	796,208.93	15.510000	885,807.12	89,598.19	0.10
		Base		13.941185	796,208.93	15.510000	885,807.12	89,598.19	0.10
466032109	J + J SNACK FOODS CORP COMMON STOCK								
		Local	10,259.000	98.573054	1,011,260.96	137.230000	1,407,842.57	396,581.61	0.15
		Base		98.573054	1,011,260.96	137.230000	1,407,842.57	396,581.61	0.15
466367109	JACK IN THE BOX INC COMMON STOCK USD.01								
		Local	12,627.000	86.123565	1,087,482.25	39.190000	494,852.13	-592,630.12	0.05
		Base		86.123565	1,087,482.25	39.190000	494,852.13	-592,630.12	0.05
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01								
		Local	49,672.000	44.334689	2,202,192.65	94.240000	4,681,089.28	2,478,896.63	0.51
		Base		44.334689	2,202,192.65	94.240000	4,681,089.28	2,478,896.63	0.51
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01								
		Local	196,915.000	4.609237	907,627.97	6.580000	1,295,700.70	388,072.73	0.14
		Base		4.609237	907,627.97	6.580000	1,295,700.70	388,072.73	0.14
477839104	JBT MAREL CORP COMMON STOCK USD.01								
		Local	21,021.000	60.992419	1,282,121.64	133.000000	2,795,793.00	1,513,671.36	0.30
		Base		60.992419	1,282,121.64	133.000000	2,795,793.00	1,513,671.36	0.30
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
		Local	29,537.000	44.703300	1,320,401.37	53.890000	1,591,748.93	271,347.56	0.17
		Base		44.703300	1,320,401.37	53.890000	1,591,748.93	271,347.56	0.17
48238T109	OPENLANE INC COMMON STOCK USD.01								
		Local	71,708.000	15.595612	1,118,330.12	20.310000	1,456,389.48	338,059.36	0.16
		Base		15.595612	1,118,330.12	20.310000	1,456,389.48	338,059.36	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
48251K100	KKR REAL ESTATE FINANCE TRUS REIT USD.01								
		Local	38,449.000	18.818721	723,561.02	9.980000	383,721.02	-339,840.00	0.04
		Base		18.818721	723,561.02	9.980000	383,721.02	-339,840.00	0.04
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	10,523.000	71.149047	748,701.42	70.000000	736,610.00	-12,091.42	0.08
		Base		71.149047	748,701.42	70.000000	736,610.00	-12,091.42	0.08
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	51,428.000	25.856416	1,329,743.78	23.950000	1,231,700.60	-98,043.18	0.13
		Base		25.856416	1,329,743.78	23.950000	1,231,700.60	-98,043.18	0.13
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001								
		Local	78,016.000	15.727342	1,226,984.31	9.050000	706,044.80	-520,939.51	0.08
		Base		15.727342	1,226,984.31	9.050000	706,044.80	-520,939.51	0.08
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	58,377.000	15.227924	888,960.51	18.930000	1,105,076.61	216,116.10	0.12
		Base		15.227924	888,960.51	18.930000	1,105,076.61	216,116.10	0.12
500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	73,416.000	20.409321	1,498,370.71	13.210000	969,825.36	-528,545.35	0.10
		Base		20.409321	1,498,370.71	13.210000	969,825.36	-528,545.35	0.10
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	33,086.000	37.922768	1,254,712.71	91.850000	3,038,949.10	1,784,236.39	0.33
		Base		37.922768	1,254,712.71	91.850000	3,038,949.10	1,784,236.39	0.33
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	13,546.000	30.929891	418,976.30	29.760000	403,128.96	-15,847.34	0.04
		Base		30.929891	418,976.30	29.760000	403,128.96	-15,847.34	0.04
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	34,826.000	34.253896	1,192,926.17	70.730000	2,463,242.98	1,270,316.81	0.27
		Base		34.253896	1,192,926.17	70.730000	2,463,242.98	1,270,316.81	0.27
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001								
		Local	16,691.000	181.663081	3,032,138.49	159.740000	2,666,220.34	-365,918.15	0.29
		Base		181.663081	3,032,138.49	159.740000	2,666,220.34	-365,918.15	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
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK							
	35,986.000	Local	22.920725	824,825.20	44.350000	1,595,979.10	771,153.90	0.17
		Base	22.920725	824,825.20	44.350000	1,595,979.10	771,153.90	0.17
50187T106	LGI HOMES INC COMMON STOCK USD.01							
	13,652.000	Local	62.930542	859,127.76	89.280000	1,218,850.56	359,722.80	0.13
		Base	62.930542	859,127.76	89.280000	1,218,850.56	359,722.80	0.13
50189K103	LCI INDUSTRIES COMMON STOCK USD.01							
	16,809.000	Local	65.149458	1,095,097.24	104.790000	1,761,415.11	666,317.87	0.19
		Base	65.149458	1,095,097.24	104.790000	1,761,415.11	666,317.87	0.19
502175102	LTC PROPERTIES INC REIT USD.01							
	28,712.000	Local	35.821502	1,028,506.96	34.400000	987,692.80	-40,814.16	0.11
		Base	35.821502	1,028,506.96	34.400000	987,692.80	-40,814.16	0.11
505336107	LA Z BOY INC COMMON STOCK USD1.0							
	27,765.000	Local	19.505071	541,558.29	47.200000	1,310,508.00	768,949.71	0.14
		Base	19.505071	541,558.29	47.200000	1,310,508.00	768,949.71	0.14
511656100	LAKELAND FINANCIAL CORP COMMON STOCK							
	16,839.000	Local	70.562987	1,188,210.14	68.040000	1,145,725.56	-42,484.58	0.12
		Base	70.562987	1,188,210.14	68.040000	1,145,725.56	-42,484.58	0.12
516806205	VITAL ENERGY INC COMMON STOCK USD.01							
	17,807.000	Local	61.811097	1,100,670.20	31.900000	568,043.30	-532,626.90	0.06
		Base	61.811097	1,100,670.20	31.900000	568,043.30	-532,626.90	0.06
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01							
	88,573.000	Local	10.881684	963,823.42	10.560000	935,330.88	-28,492.54	0.10
		Base	10.881684	963,823.42	10.560000	935,330.88	-28,492.54	0.10
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01							
	13,498.000	Local	37.519727	506,441.27	96.930000	1,308,361.14	801,919.87	0.14
		Base	37.519727	506,441.27	96.930000	1,308,361.14	801,919.87	0.14
527064109	LESLIE S INC COMMON STOCK USD.001							
	121,963.000	Local	11.577293	1,412,001.37	2.020000	246,365.26	-1,165,636.11	0.03
		Base	11.577293	1,412,001.37	2.020000	246,365.26	-1,165,636.11	0.03

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
529043101	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	194,316.000	10.466623	2,033,832.26	8.320000	1,616,709.12	-417,123.14	0.17
		Base		10.466623	2,033,832.26	8.320000	1,616,709.12	-417,123.14	0.17
53115L104	LIBERTY ENERGY INC COMMON STOCK								
		Local	109,148.000	18.019213	1,966,761.03	18.310000	1,998,499.88	31,738.85	0.22
		Base		18.019213	1,966,761.03	18.310000	1,998,499.88	31,738.85	0.22
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,061.000	102.941642	1,241,579.14	116.550000	1,405,709.55	164,130.41	0.15
		Base		102.941642	1,241,579.14	116.550000	1,405,709.55	164,130.41	0.15
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	112,360.000	25.314161	2,844,299.13	35.160000	3,950,577.60	1,106,278.47	0.43
		Base		25.314161	2,844,299.13	35.160000	3,950,577.60	1,106,278.47	0.43
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	7,187.000	89.997127	646,809.35	134.190000	964,423.53	317,614.18	0.10
		Base		89.997127	646,809.35	134.190000	964,423.53	317,614.18	0.10
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	14,714.000	18.380283	270,447.49	34.650000	509,840.10	239,392.61	0.06
		Base		18.380283	270,447.49	34.650000	509,840.10	239,392.61	0.06
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	43,976.000	27.656309	1,216,213.86	34.000000	1,495,184.00	278,970.14	0.16
		Base		27.656309	1,216,213.86	34.000000	1,495,184.00	278,970.14	0.16
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	671,275.000	3.102347	2,082,527.88	4.940000	3,316,098.50	1,233,570.62	0.36
		Base		3.102347	2,082,527.88	4.940000	3,316,098.50	1,233,570.62	0.36
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	134,784.000	15.322100	2,065,173.93	17.820000	2,401,850.88	336,676.95	0.26
		Base		15.322100	2,065,173.93	17.820000	2,401,850.88	336,676.95	0.26
55277P104	MGE ENERGY INC COMMON STOCK USD1.0								
		Local	23,883.000	79.411605	1,896,587.36	89.850000	2,145,887.55	249,300.19	0.23
		Base		79.411605	1,896,587.36	89.850000	2,145,887.55	249,300.19	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
55303J106	MGP INGREDIENTS INC COMMON STOCK								
		Local	9,290.000	82.409612	765,585.30	36.130000	335,647.70	-429,937.60	0.04
		Base		82.409612	765,585.30	36.130000	335,647.70	-429,937.60	0.04
55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	18,097.000	34.224565	619,361.95	125.800000	2,276,602.60	1,657,240.65	0.25
		Base		34.224565	619,361.95	125.800000	2,276,602.60	1,657,240.65	0.25
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	80,795.000	17.350000	1,401,793.25	21.960000	1,774,258.20	372,464.95	0.19
		Base		17.350000	1,401,793.25	21.960000	1,774,258.20	372,464.95	0.19
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	10,898.000	48.663937	530,339.58	141.570000	1,542,829.86	1,012,490.28	0.17
		Base		48.663937	530,339.58	141.570000	1,542,829.86	1,012,490.28	0.17
554382101	MACERICH CO/THE REIT USD.01								
		Local	142,592.000	11.270998	1,607,154.21	20.780000	2,963,061.76	1,355,907.55	0.32
		Base		11.270998	1,607,154.21	20.780000	2,963,061.76	1,355,907.55	0.32
554489104	VERIS RESIDENTIAL INC REIT USD.01								
		Local	53,323.000	13.303994	709,408.88	15.940000	849,968.62	140,559.74	0.09
		Base		13.303994	709,408.88	15.940000	849,968.62	140,559.74	0.09
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	47,940.000	25.074296	1,202,061.75	41.050000	1,967,937.00	765,875.25	0.21
		Base		25.074296	1,202,061.75	41.050000	1,967,937.00	765,875.25	0.21
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01								
		Local	11,027.000	210.835714	2,324,885.42	219.870000	2,424,506.49	99,621.07	0.26
		Base		210.835714	2,324,885.42	219.870000	2,424,506.49	99,621.07	0.26
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001								
		Local	124,220.000	26.166280	3,250,375.30	23.700000	2,944,014.00	-306,361.30	0.32
		Base		26.166280	3,250,375.30	23.700000	2,944,014.00	-306,361.30	0.32
565788106	MARA HOLDINGS INC COMMON STOCK USD.001								
		Local	194,396.000	17.666616	3,434,319.45	18.340000	3,565,222.64	130,903.19	0.39
		Base		17.666616	3,434,319.45	18.340000	3,565,222.64	130,903.19	0.39

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	15,847.000	36.405930	576,924.77	38.160000	604,721.52	27,796.75	0.07
		Base		36.405930	576,924.77	38.160000	604,721.52	27,796.75	0.07
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	12,966.000	18.719289	242,714.30	30.360000	393,647.76	150,933.46	0.04
		Base		18.719289	242,714.30	30.360000	393,647.76	150,933.46	0.04
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	38,161.000	11.806878	450,562.27	15.400000	587,679.40	137,117.13	0.06
		Base		11.806878	450,562.27	15.400000	587,679.40	137,117.13	0.06
57638P104	MASTERBRAND INC COMMON STOCK USD.01								
		Local	83,888.000	8.014132	672,289.50	17.320000	1,452,940.16	780,650.66	0.16
		Base		8.014132	672,289.50	17.320000	1,452,940.16	780,650.66	0.16
576690101	MATERION CORP COMMON STOCK								
		Local	13,697.000	49.248934	674,562.65	101.000000	1,383,397.00	708,834.35	0.15
		Base		49.248934	674,562.65	101.000000	1,383,397.00	708,834.35	0.15
57686G105	MATSON INC COMMON STOCK								
		Local	22,168.000	47.484946	1,052,646.28	141.850000	3,144,530.80	2,091,884.52	0.34
		Base		47.484946	1,052,646.28	141.850000	3,144,530.80	2,091,884.52	0.34
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	20,200.000	36.984762	747,092.20	27.990000	565,398.00	-181,694.20	0.06
		Base		36.984762	747,092.20	27.990000	565,398.00	-181,694.20	0.06
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	50,403.000	31.362986	1,580,788.59	17.860000	900,197.58	-680,591.01	0.10
		Base		31.362986	1,580,788.59	17.860000	900,197.58	-680,591.01	0.10
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	396,144.000	4.414209	1,748,662.48	4.690000	1,857,915.36	109,252.88	0.20
		Base		4.414209	1,748,662.48	4.690000	1,857,915.36	109,252.88	0.20
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	55,791.000	23.030410	1,284,889.62	13.980000	779,958.18	-504,931.44	0.08
		Base		23.030410	1,284,889.62	13.980000	779,958.18	-504,931.44	0.08

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589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,336.000	37.249764	1,241,758.14	41.690000	1,389,777.84	148,019.70	0.15
		Base		37.249764	1,241,758.14	41.690000	1,389,777.84	148,019.70	0.15
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,546.000	31.699571	556,200.68	49.840000	874,492.64	318,291.96	0.09
		Base		31.699571	556,200.68	49.840000	874,492.64	318,291.96	0.09
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,428.000	37.357178	1,435,561.65	108.880000	4,184,040.64	2,748,478.99	0.45
		Base		37.357178	1,435,561.65	108.880000	4,184,040.64	2,748,478.99	0.45
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	47,964.000	29.761572	1,427,484.04	77.870000	3,734,956.68	2,307,472.64	0.40
		Base		29.761572	1,427,484.04	77.870000	3,734,956.68	2,307,472.64	0.40
59064R109	MESA LABORATORIES INC COMMON STOCK								
		Local	3,571.000	232.989163	832,004.30	137.690000	491,690.99	-340,313.31	0.05
		Base		232.989163	832,004.30	137.690000	491,690.99	-340,313.31	0.05
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	16,489.000	30.935939	510,102.70	79.730000	1,314,667.97	804,565.27	0.14
		Base		30.935939	510,102.70	79.730000	1,314,667.97	804,565.27	0.14
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	11,771.000	99.495524	1,171,161.81	50.640000	596,083.44	-575,078.37	0.06
		Base		99.495524	1,171,161.81	50.640000	596,083.44	-575,078.37	0.06
600544100	MILLERKNOLL INC COMMON STOCK USD.2								
		Local	46,101.000	20.700940	954,334.05	22.440000	1,034,506.44	80,172.39	0.11
		Base		20.700940	954,334.05	22.440000	1,034,506.44	80,172.39	0.11
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1								
		Local	21,237.000	52.944962	1,124,392.16	76.690000	1,628,665.53	504,273.37	0.18
		Base		52.944962	1,124,392.16	76.690000	1,628,665.53	504,273.37	0.18
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01								
		Local	61,615.000	8.005083	493,233.19	8.020000	494,152.30	919.11	0.05
		Base		8.005083	493,233.19	8.020000	494,152.30	919.11	0.05

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60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01								
		Local	46,452.000	45.162182	2,097,873.67	78.290000	3,636,727.08	1,538,853.41	0.39
		Base		45.162182	2,097,873.67	78.290000	3,636,727.08	1,538,853.41	0.39
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01								
		Local	8,405.000	32.800416	275,687.50	85.340000	717,282.70	441,595.20	0.08
		Base		32.800416	275,687.50	85.340000	717,282.70	441,595.20	0.08
610236101	MONRO INC COMMON STOCK USD.01								
		Local	19,753.000	45.289357	894,600.66	19.640000	387,948.92	-506,651.74	0.04
		Base		45.289357	894,600.66	19.640000	387,948.92	-506,651.74	0.04
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	18,990.000	61.912992	1,175,727.71	181.660000	3,449,723.40	2,273,995.69	0.37
		Base		61.912992	1,175,727.71	181.660000	3,449,723.40	2,273,995.69	0.37
62482R107	MR COOPER GROUP INC COMMON STOCK USD.01								
		Local	42,571.000	32.344474	1,376,936.62	103.810000	4,419,295.51	3,042,358.89	0.48
		Base		32.344474	1,376,936.62	103.810000	4,419,295.51	3,042,358.89	0.48
62855J104	MYRIAD GENETICS INC COMMON STOCK USD.01								
		Local	59,958.000	21.218370	1,272,211.00	12.670000	759,667.86	-512,543.14	0.08
		Base		21.218370	1,272,211.00	12.670000	759,667.86	-512,543.14	0.08
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	31,141.000	29.181060	908,727.38	47.630000	1,483,245.83	574,518.45	0.16
		Base		29.181060	908,727.38	47.630000	1,483,245.83	574,518.45	0.16
62878D100	N ABLE INC COMMON STOCK USD.001								
		Local	46,469.000	13.149129	611,026.89	9.690000	450,284.61	-160,742.28	0.05
		Base		13.149129	611,026.89	9.690000	450,284.61	-160,742.28	0.05
62886E108	NCR VOYIX CORP COMMON STOCK USD.01								
		Local	95,971.000	16.497530	1,583,284.46	12.290000	1,179,483.59	-403,800.87	0.13
		Base		16.497530	1,583,284.46	12.290000	1,179,483.59	-403,800.87	0.13
629209305	NMI HOLDINGS INC COMMON STOCK USD.01								
		Local	52,598.000	17.919954	942,553.76	38.620000	2,031,334.76	1,088,781.00	0.22
		Base		17.919954	942,553.76	38.620000	2,031,334.76	1,088,781.00	0.22

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62945V109	NV5 GLOBAL INC COMMON STOCK USD.01							
	34,395.000	Local	30.321910	1,042,922.08	18.840000	648,001.80	-394,920.28	0.07
		Base	30.321910	1,042,922.08	18.840000	648,001.80	-394,920.28	0.07
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01							
	47,745.000	Local	23.971193	1,144,504.62	31.860000	1,521,155.70	376,651.08	0.16
		Base	23.971193	1,144,504.62	31.860000	1,521,155.70	376,651.08	0.16
633707104	NATIONAL BANK HOLD CL A COMMON STOCK							
	25,033.000	Local	34.723259	869,227.35	43.130000	1,079,673.29	210,445.94	0.12
		Base	34.723259	869,227.35	43.130000	1,079,673.29	210,445.94	0.12
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01							
	15,445.000	Local	27.576974	425,926.37	42.050000	649,462.25	223,535.88	0.07
		Base	27.576974	425,926.37	42.050000	649,462.25	223,535.88	0.07
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01							
	8,146.000	Local	95.797827	780,369.10	102.670000	836,349.82	55,980.72	0.09
		Base	95.797827	780,369.10	102.670000	836,349.82	55,980.72	0.09
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,375.000	Local	86.764255	292,829.36	96.170000	324,573.75	31,744.39	0.04
		Base	86.764255	292,829.36	96.170000	324,573.75	31,744.39	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	51,914.000	Local	26.433818	1,372,285.23	11.400000	591,819.60	-780,465.63	0.06
		Base	26.433818	1,372,285.23	11.400000	591,819.60	-780,465.63	0.06
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	52,006.000	Local	18.140432	943,411.29	13.670000	710,922.02	-232,489.27	0.08
		Base	18.140432	943,411.29	13.670000	710,922.02	-232,489.27	0.08
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	84,607.000	Local	19.150947	1,620,304.19	14.300000	1,209,880.10	-410,424.09	0.13
		Base	19.150947	1,620,304.19	14.300000	1,209,880.10	-410,424.09	0.13
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	47,082.000	Local	29.983232	1,411,670.51	23.840000	1,122,434.88	-289,235.63	0.12
		Base	29.983232	1,411,670.51	23.840000	1,122,434.88	-289,235.63	0.12

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642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK							
	39,642.000	Local	23.659480	937,909.12	22.960000	910,180.32	-27,728.80	0.10
		Base	23.659480	937,909.12	22.960000	910,180.32	-27,728.80	0.10
649604840	NEW YORK MORTGAGE TRUST INC REIT USD.02							
	59,798.000	Local	18.842013	1,126,714.68	6.030000	360,581.94	-766,132.74	0.04
		Base	18.842013	1,126,714.68	6.030000	360,581.94	-766,132.74	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	274,634.000	Local	8.947002	2,457,150.86	9.960000	2,735,354.64	278,203.78	0.30
		Base	8.947002	2,457,150.86	9.960000	2,735,354.64	278,203.78	0.30
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	17,083.000	Local	48.010918	820,170.51	39.480000	674,436.84	-145,733.67	0.07
		Base	48.010918	820,170.51	39.480000	674,436.84	-145,733.67	0.07
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
	65,814.000	Local	32.923007	2,166,794.79	35.950000	2,366,013.30	199,218.51	0.26
		Base	32.923007	2,166,794.79	35.950000	2,366,013.30	199,218.51	0.26
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	84,087.000	Local	12.277093	1,032,343.95	13.210000	1,110,789.27	78,445.32	0.12
		Base	12.277093	1,032,343.95	13.210000	1,110,789.27	78,445.32	0.12
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	25,528.000	Local	50.710031	1,294,525.67	39.920000	1,019,077.76	-275,447.91	0.11
		Base	50.710031	1,294,525.67	39.920000	1,019,077.76	-275,447.91	0.11
67011P100	DNOW INC COMMON STOCK USD.01							
	70,289.000	Local	9.215450	647,744.75	14.880000	1,045,900.32	398,155.57	0.11
		Base	9.215450	647,744.75	14.880000	1,045,900.32	398,155.57	0.11
67098H104	O I GLASS INC COMMON STOCK USD.01							
	102,804.000	Local	15.695741	1,613,584.92	11.940000	1,227,479.76	-386,105.16	0.13
		Base	15.695741	1,613,584.92	11.940000	1,227,479.76	-386,105.16	0.13
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	30,739.000	Local	18.819451	578,491.10	42.710000	1,312,862.69	734,371.59	0.14
		Base	18.819451	578,491.10	42.710000	1,312,862.69	734,371.59	0.14

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671044105	OSI SYSTEMS INC COMMON STOCK								
		Local	10,467.000	66.887193	700,108.25	196.440000	2,056,137.48	1,356,029.23	0.22
		Base		66.887193	700,108.25	196.440000	2,056,137.48	1,356,029.23	0.22
675232102	OCEANEERING INTL INC COMMON STOCK USD.25								
		Local	66,995.000	13.408745	898,318.87	24.850000	1,664,825.75	766,506.88	0.18
		Base		13.408745	898,318.87	24.850000	1,664,825.75	766,506.88	0.18
68213N109	OMNICELL INC COMMON STOCK USD.001								
		Local	30,364.000	50.078926	1,520,596.50	44.990000	1,366,076.36	-154,520.14	0.15
		Base		50.078926	1,520,596.50	44.990000	1,366,076.36	-154,520.14	0.15
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	3.220000	202,022.80	-348,882.93	0.02
		Base		8.780774	550,905.73	3.220000	202,022.80	-348,882.93	0.02
68218J202	OMNIAB INC 12.5 EARNOUT COMMON STOCK								
		Local	4,855.000	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
68218J301	OMNIAB INC 15.00 EARNOUT COMMON STOCK								
		Local	4,855.000	0.000000	0.00	0.000000	0.00	0.00	0.00
		Base		0.000000	0.00	0.000000	0.00	0.00	0.00
68622V106	ORGANON + CO COMMON STOCK USD.01								
		Local	169,978.000	15.787427	2,683,515.35	15.560000	2,644,857.68	-38,657.67	0.29
		Base		15.787427	2,683,515.35	15.560000	2,644,857.68	-38,657.67	0.29
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
		Local	27,614.000	71.443843	1,972,850.27	77.040000	2,127,382.56	154,532.29	0.23
		Base		71.443843	1,972,850.27	77.040000	2,127,382.56	154,532.29	0.23
69007J304	OUTFRONT MEDIA INC REIT USD.01								
		Local	92,401.000	15.949992	1,473,795.24	18.400000	1,700,178.40	226,383.16	0.18
		Base		15.949992	1,473,795.24	18.400000	1,700,178.40	226,383.16	0.18
690732102	OWENS + MINOR INC COMMON STOCK USD2.0								
		Local	48,784.000	19.440050	948,363.41	14.240000	694,684.16	-253,679.25	0.08
		Base		19.440050	948,363.41	14.240000	694,684.16	-253,679.25	0.08

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691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0							
	9,728.000	Local	58.134434	565,531.77	83.860000	815,790.08	250,258.31	0.09
		Base	58.134434	565,531.77	83.860000	815,790.08	250,258.31	0.09
69318J100	PC CONNECTION INC COMMON STOCK USD.01							
	8,158.000	Local	50.756216	414,069.21	74.220000	605,486.76	191,417.55	0.07
		Base	50.756216	414,069.21	74.220000	605,486.76	191,417.55	0.07
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015							
	20,463.000	Local	19.464641	398,304.94	27.860000	570,099.18	171,794.24	0.06
		Base	19.464641	398,304.94	27.860000	570,099.18	171,794.24	0.06
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01							
	15,708.000	Local	100.613757	1,580,440.89	164.970000	2,591,348.76	1,010,907.87	0.28
		Base	100.613757	1,580,440.89	164.970000	2,591,348.76	1,010,907.87	0.28
69354N106	PRA GROUP INC COMMON STOCK USD.01							
	26,022.000	Local	32.182949	837,464.71	22.110000	575,346.42	-262,118.29	0.06
		Base	32.182949	837,464.71	22.110000	575,346.42	-262,118.29	0.06
69478X105	PACIFIC PREMIER BANCORP INC COMMON STOCK USD.01							
	63,658.000	Local	31.490323	2,004,611.00	25.900000	1,648,742.20	-355,868.80	0.18
		Base	31.490323	2,004,611.00	25.900000	1,648,742.20	-355,868.80	0.18
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001							
	30,452.000	Local	41.426047	1,261,505.99	26.330000	801,801.16	-459,704.83	0.09
		Base	41.426047	1,261,505.99	26.330000	801,801.16	-459,704.83	0.09
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001							
	17,287.000	Local	82.958745	1,434,107.82	107.870000	1,864,748.69	430,640.87	0.20
		Base	82.958745	1,434,107.82	107.870000	1,864,748.69	430,640.87	0.20
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01							
	21,539.000	Local	71.494022	1,539,909.74	39.570000	852,298.23	-687,611.51	0.09
		Base	71.494022	1,539,909.74	39.570000	852,298.23	-687,611.51	0.09
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01							
	37,188.000	Local	17.836800	663,314.91	16.720000	621,783.36	-41,531.55	0.07
		Base	17.836800	663,314.91	16.720000	621,783.36	-41,531.55	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
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	9,597.000	96.996274	930,873.24	169.710000	1,628,706.87	697,833.63	0.18
		Base		96.996274	930,873.24	169.710000	1,628,706.87	697,833.63	0.18
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	22,183.000	34.219048	759,081.15	97.140000	2,154,856.62	1,395,775.47	0.23
		Base		34.219048	759,081.15	97.140000	2,154,856.62	1,395,775.47	0.23
703395103	PATTERSON COS INC COMMON STOCK USD.01								
		Local	51,790.000	27.524136	1,425,474.98	30.950000	1,602,900.50	177,425.52	0.17
		Base		27.524136	1,425,474.98	30.950000	1,602,900.50	177,425.52	0.17
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	236,129.000	8.196664	1,935,469.99	8.070000	1,905,561.03	-29,908.96	0.21
		Base		8.196664	1,935,469.99	8.070000	1,905,561.03	-29,908.96	0.21
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01								
		Local	167,081.000	7.051870	1,178,233.46	10.600000	1,771,058.60	592,825.14	0.19
		Base		7.051870	1,178,233.46	10.600000	1,771,058.60	592,825.14	0.19
704551100	PEABODY ENERGY CORP COMMON STOCK								
		Local	83,116.000	25.040369	2,081,255.32	18.150000	1,508,555.40	-572,699.92	0.16
		Base		25.040369	2,081,255.32	18.150000	1,508,555.40	-572,699.92	0.16
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01								
		Local	79,554.000	14.235312	1,132,476.03	13.130000	1,044,544.02	-87,932.01	0.11
		Base		14.235312	1,132,476.03	13.130000	1,044,544.02	-87,932.01	0.11
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	98,756.000	18.455304	1,822,572.02	20.600000	2,034,373.60	211,801.58	0.22
		Base		18.455304	1,822,572.02	20.600000	2,034,373.60	211,801.58	0.22
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01								
		Local	57,344.000	17.061183	978,356.48	13.600000	779,878.40	-198,478.08	0.08
		Base		17.061183	978,356.48	13.600000	779,878.40	-198,478.08	0.08
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01								
		Local	40,754.000	9.312872	379,536.78	28.780000	1,172,900.12	793,363.34	0.13
		Base		9.312872	379,536.78	28.780000	1,172,900.12	793,363.34	0.13

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001								
		Local	13,427.000	26.813410	360,023.65	21.810000	292,842.87	-67,180.78	0.03
		Base		26.813410	360,023.65	21.810000	292,842.87	-67,180.78	0.03
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01								
		Local	80,872.000	33.819213	2,735,027.41	36.330000	2,938,079.76	203,052.35	0.32
		Base		33.819213	2,735,027.41	36.330000	2,938,079.76	203,052.35	0.32
71880K101	PHINIA INC COMMON STOCK USD.01								
		Local	28,835.000	33.943528	978,761.64	50.890000	1,467,413.15	488,651.51	0.16
		Base		33.943528	978,761.64	50.890000	1,467,413.15	488,651.51	0.16
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	41,827.000	12.090936	505,727.60	22.990000	961,602.73	455,875.13	0.10
		Base		12.090936	505,727.60	22.990000	961,602.73	455,875.13	0.10
724078100	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	10,453.000	78.192573	817,346.97	317.140000	3,315,064.42	2,497,717.45	0.36
		Base		78.192573	817,346.97	317.140000	3,315,064.42	2,497,717.45	0.36
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	103,102.000	5.660988	583,659.20	8.910000	918,638.82	334,979.62	0.10
		Base		5.660988	583,659.20	8.910000	918,638.82	334,979.62	0.10
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	17,974.000	51.654971	928,446.45	141.710000	2,547,095.54	1,618,649.09	0.28
		Base		51.654971	928,446.45	141.710000	2,547,095.54	1,618,649.09	0.28
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	6,173.000	42.689352	263,521.37	239.780000	1,480,161.94	1,216,640.57	0.16
		Base		42.689352	263,521.37	239.780000	1,480,161.94	1,216,640.57	0.16
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	8,187.000	63.343074	518,589.75	91.360000	747,964.32	229,374.57	0.08
		Base		63.343074	518,589.75	91.360000	747,964.32	229,374.57	0.08
74051N102	PREMIER INC CLASS A COMMON STOCK USD.01								
		Local	69,200.000	21.614102	1,495,695.84	22.660000	1,568,072.00	72,376.16	0.17
		Base		21.614102	1,495,695.84	22.660000	1,568,072.00	72,376.16	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
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	32,716.000	53.726221	1,757,707.06	76.770000	2,511,607.32	753,900.26	0.27
		Base		53.726221	1,757,707.06	76.770000	2,511,607.32	753,900.26	0.27
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	16,601.000	69.489546	1,153,595.95	90.970000	1,510,192.97	356,597.02	0.16
		Base		69.489546	1,153,595.95	90.970000	1,510,192.97	356,597.02	0.16
74267C106	PROASSURANCE CORP COMMON STOCK USD.01								
		Local	33,772.000	31.995688	1,080,558.39	14.960000	505,229.12	-575,329.27	0.05
		Base		31.995688	1,080,558.39	14.960000	505,229.12	-575,329.27	0.05
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01								
		Local	67,743.000	26.799878	1,815,504.13	22.850000	1,547,927.55	-267,576.58	0.17
		Base		26.799878	1,815,504.13	22.850000	1,547,927.55	-267,576.58	0.17
74319R101	PROG HOLDINGS INC COMMON STOCK USD.5								
		Local	420.000	29.975952	12,589.90	42.750000	17,955.00	5,365.10	0.00
		Base		29.975952	12,589.90	42.750000	17,955.00	5,365.10	0.00
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01								
		Local	28,240.000	32.484756	917,369.51	57.330000	1,618,999.20	701,629.69	0.17
		Base		32.484756	917,369.51	57.330000	1,618,999.20	701,629.69	0.17
74340E103	PROGYNY INC COMMON STOCK USD.0001								
		Local	51,850.000	16.365600	848,556.36	23.170000	1,201,364.50	352,808.14	0.13
		Base		16.365600	848,556.36	23.170000	1,201,364.50	352,808.14	0.13
74347M108	PROPETRO HOLDING CORP COMMON STOCK								
		Local	52,949.000	12.877903	681,872.06	8.880000	470,187.12	-211,684.94	0.05
		Base		12.877903	681,872.06	8.880000	470,187.12	-211,684.94	0.05
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001								
		Local	38,888.000	33.823661	1,315,334.53	37.800000	1,469,966.40	154,631.87	0.16
		Base		33.823661	1,315,334.53	37.800000	1,469,966.40	154,631.87	0.16
743713109	PROTO LABS INC COMMON STOCK USD.001								
		Local	16,602.000	72.268635	1,199,803.87	41.730000	692,801.46	-507,002.41	0.07
		Base		72.268635	1,199,803.87	41.730000	692,801.46	-507,002.41	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
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	86,143.000	16.640340	1,433,448.79	18.570000	1,599,675.51	166,226.72	0.17
		Base		16.640340	1,433,448.79	18.570000	1,599,675.51	166,226.72	0.17
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0								
		Local	9,105.000	104.660392	952,932.87	141.180000	1,285,443.90	332,511.03	0.14
		Base		104.660392	952,932.87	141.180000	1,285,443.90	332,511.03	0.14
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	31,195.000	20.361233	635,168.66	21.000000	655,095.00	19,926.34	0.07
		Base		20.361233	635,168.66	21.000000	655,095.00	19,926.34	0.07
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	36,493.000	10.861194	396,357.57	23.660000	863,424.38	467,066.81	0.09
		Base		10.861194	396,357.57	23.660000	863,424.38	467,066.81	0.09
749660106	RPC INC COMMON STOCK USD.1								
		Local	54,541.000	5.629379	307,031.94	6.130000	334,336.33	27,304.39	0.04
		Base		5.629379	307,031.94	6.130000	334,336.33	27,304.39	0.04
74982T103	RXO INC COMMON STOCK USD.01								
		Local	90,640.000	18.703184	1,695,256.57	25.650000	2,324,916.00	629,659.43	0.25
		Base		18.703184	1,695,256.57	25.650000	2,324,916.00	629,659.43	0.25
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
		Local	99,303.000	24.602323	2,443,084.53	34.020000	3,378,288.06	935,203.53	0.37
		Base		24.602323	2,443,084.53	34.020000	3,378,288.06	935,203.53	0.37
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	42,966.000	23.848830	1,024,688.81	65.470000	2,812,984.02	1,788,295.21	0.30
		Base		23.848830	1,024,688.81	65.470000	2,812,984.02	1,788,295.21	0.30
75574U101	READY CAPITAL CORP REIT USD.0001								
		Local	113,098.000	11.946889	1,351,169.21	6.650000	752,101.70	-599,067.51	0.08
		Base		11.946889	1,351,169.21	6.650000	752,101.70	-599,067.51	0.08
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	87,286.000	10.482920	915,012.15	6.550000	571,723.30	-343,288.85	0.06
		Base		10.482920	915,012.15	6.550000	571,723.30	-343,288.85	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
75970E107	RENASANT CORP COMMON STOCK USD5.0							
	41,959.000	Local	32.054870	1,344,990.29	38.880000	1,631,365.92	286,375.63	0.18
		Base	32.054870	1,344,990.29	38.880000	1,631,365.92	286,375.63	0.18
76009N100	UPBOUND GROUP INC COMMON STOCK USD.01							
	32,131.000	Local	24.032861	772,199.85	29.340000	942,723.54	170,523.69	0.10
		Base	24.032861	772,199.85	29.340000	942,723.54	170,523.69	0.10
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001							
	96,658.000	Local	15.413338	1,489,822.41	22.520000	2,176,738.16	686,915.75	0.24
		Base	15.413338	1,489,822.41	22.520000	2,176,738.16	686,915.75	0.24
76131N101	RETAIL OPPORTUNITY INVESTMEN REIT USD.0001							
	84,142.000	Local	15.714951	1,322,287.39	17.470000	1,469,960.74	147,673.35	0.16
		Base	15.714951	1,322,287.39	17.470000	1,469,960.74	147,673.35	0.16
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01							
	10,169.000	Local	23.285581	236,791.07	41.720000	424,250.68	187,459.61	0.05
		Base	23.285581	236,791.07	41.720000	424,250.68	187,459.61	0.05
770323103	ROBERT HALF INC COMMON STOCK USD.001							
	67,535.000	Local	63.496399	4,288,229.30	64.790000	4,375,592.65	87,363.35	0.47
		Base	63.496399	4,288,229.30	64.790000	4,375,592.65	87,363.35	0.47
775133101	ROGERS CORP COMMON STOCK USD1.0							
	11,174.000	Local	107.051938	1,196,198.36	93.050000	1,039,740.70	-156,457.66	0.11
		Base	107.051938	1,196,198.36	93.050000	1,039,740.70	-156,457.66	0.11
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01							
	40,844.000	Local	46.786915	1,910,964.77	60.750000	2,481,273.00	570,308.23	0.27
		Base	46.786915	1,910,964.77	60.750000	2,481,273.00	570,308.23	0.27
783859101	S + T BANCORP INC COMMON STOCK USD2.5							
	25,256.000	Local	27.072395	683,740.41	39.440000	996,096.64	312,356.23	0.11
		Base	27.072395	683,740.41	39.440000	996,096.64	312,356.23	0.11
784305104	SJW GROUP COMMON STOCK USD.001							
	19,652.000	Local	78.498517	1,542,652.86	50.230000	987,119.96	-555,532.90	0.11
		Base	78.498517	1,542,652.86	50.230000	987,119.96	-555,532.90	0.11

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78440X887	SL GREEN REALTY CORP REIT USD.01								
		Local	42,789.000	24.628888	1,053,845.48	67.390000	2,883,550.71	1,829,705.23	0.31
		Base		24.628888	1,053,845.48	67.390000	2,883,550.71	1,829,705.23	0.31
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	75,536.000	18.453136	1,393,876.07	37.960000	2,867,346.56	1,473,470.49	0.31
		Base		18.453136	1,393,876.07	37.960000	2,867,346.56	1,473,470.49	0.31
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	24,490.000	62.021042	1,518,895.32	184.680000	4,522,813.20	3,003,917.88	0.49
		Base		62.021042	1,518,895.32	184.680000	4,522,813.20	3,003,917.88	0.49
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	30,521.000	31.912584	974,003.99	148.520000	4,532,978.92	3,558,974.93	0.49
		Base		31.912584	974,003.99	148.520000	4,532,978.92	3,558,974.93	0.49
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	254,628.000	5.725548	1,457,884.80	3.350000	853,003.80	-604,881.00	0.09
		Base		5.725548	1,457,884.80	3.350000	853,003.80	-604,881.00	0.09
78646V107	SAFEHOLD INC REIT USD.001								
		Local	30,183.000	49.424238	1,491,771.77	16.210000	489,266.43	-1,002,505.34	0.05
		Base		49.424238	1,491,771.77	16.210000	489,266.43	-1,002,505.34	0.05
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,795.000	65.716424	643,692.37	79.010000	773,902.95	130,210.58	0.08
		Base		65.716424	643,692.37	79.010000	773,902.95	130,210.58	0.08
790148100	ST JOE CO/THE COMMON STOCK								
		Local	25,059.000	28.745813	720,341.33	48.100000	1,205,337.90	484,996.57	0.13
		Base		28.745813	720,341.33	48.100000	1,205,337.90	484,996.57	0.13
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	67,763.000	9.871999	668,956.24	10.870000	736,583.81	67,627.57	0.08
		Base		9.871999	668,956.24	10.870000	736,583.81	67,627.57	0.08
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,946.000	77.193835	458,994.54	72.340000	430,133.64	-28,860.90	0.05
		Base		77.193835	458,994.54	72.340000	430,133.64	-28,860.90	0.05

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801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	36,077.000	25.732556	928,353.44	83.730000	3,020,727.21	2,092,373.77	0.33
		Base		25.732556	928,353.44	83.730000	3,020,727.21	2,092,373.77	0.33
804395101	SAUL CENTERS INC REIT USD.01								
		Local	7,967.000	42.197171	336,184.86	36.520000	290,954.84	-45,230.02	0.03
		Base		42.197171	336,184.86	36.520000	290,954.84	-45,230.02	0.03
806037107	SCANSOURCE INC COMMON STOCK								
		Local	15,007.000	33.463944	502,193.41	41.850000	628,042.95	125,849.54	0.07
		Base		33.463944	502,193.41	41.850000	628,042.95	125,849.54	0.07
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK								
		Local	31,038.000	26.964937	836,937.72	29.750000	923,380.50	86,442.78	0.10
		Base		26.964937	836,937.72	29.750000	923,380.50	86,442.78	0.10
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	16,484.000	32.957410	543,269.94	19.410000	319,954.44	-223,315.50	0.03
		Base		32.957410	543,269.94	19.410000	319,954.44	-223,315.50	0.03
80810D103	SCHRODINGER INC COMMON STOCK USD.01								
		Local	36,547.000	45.518551	1,663,566.47	25.075000	916,416.03	-747,150.44	0.10
		Base		45.518551	1,663,566.47	25.075000	916,416.03	-747,150.44	0.10
808541106	MATIV HOLDINGS INC COMMON STOCK USD.1								
		Local	35,865.000	28.696596	1,029,203.42	9.550000	342,510.75	-686,692.67	0.04
		Base		28.696596	1,029,203.42	9.550000	342,510.75	-686,692.67	0.04
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	55,809.000	28.691245	1,601,229.70	28.450000	1,587,766.05	-13,463.65	0.17
		Base		28.691245	1,601,229.70	28.450000	1,587,766.05	-13,463.65	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	96,170.000	35.501262	3,414,156.33	34.830000	3,349,601.10	-64,555.23	0.36
		Base		35.501262	3,414,156.33	34.830000	3,349,601.10	-64,555.23	0.36
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001								
		Local	69,528.000	9.367327	651,291.53	19.670000	1,367,615.76	716,324.23	0.15
		Base		9.367327	651,291.53	19.670000	1,367,615.76	716,324.23	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
816850101	SEMTECH CORP COMMON STOCK USD.01							
	49,534.000	Local	29.493618	1,460,936.88	66.960000	3,316,796.64	1,855,859.76	0.36
		Base	29.493618	1,460,936.88	66.960000	3,316,796.64	1,855,859.76	0.36
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	27,975.000	Local	61.467949	1,719,565.87	75.510000	2,112,392.25	392,826.38	0.23
		Base	61.467949	1,719,565.87	75.510000	2,112,392.25	392,826.38	0.23
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	33,119.000	Local	39.643532	1,312,954.15	90.670000	3,002,899.73	1,689,945.58	0.32
		Base	39.643532	1,312,954.15	90.670000	3,002,899.73	1,689,945.58	0.32
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	26,396.000	Local	59.061076	1,558,976.15	118.130000	3,118,159.48	1,559,183.33	0.34
		Base	59.061076	1,558,976.15	118.130000	3,118,159.48	1,559,183.33	0.34
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	30,263.000	Local	33.932376	1,026,895.49	10.800000	326,840.40	-700,055.09	0.04
		Base	33.932376	1,026,895.49	10.800000	326,840.40	-700,055.09	0.04
824889109	SHOE CARNIVAL INC COMMON STOCK USD.01							
	11,654.000	Local	18.907894	220,352.60	27.060000	315,357.24	95,004.64	0.03
		Base	18.907894	220,352.60	27.060000	315,357.24	95,004.64	0.03
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
	16,134.000	Local	52.857084	852,796.20	29.520000	476,275.68	-376,520.52	0.05
		Base	52.857084	852,796.20	29.520000	476,275.68	-376,520.52	0.05
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	82,886.000	Local	23.113412	1,915,778.26	22.720000	1,883,169.92	-32,608.34	0.20
		Base	23.113412	1,915,778.26	22.720000	1,883,169.92	-32,608.34	0.20
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	60,158.000	Local	32.575106	1,959,653.25	38.000000	2,286,004.00	326,350.75	0.25
		Base	32.575106	1,959,653.25	38.000000	2,286,004.00	326,350.75	0.25
829214105	SIMULATIONS PLUS INC COMMON STOCK USD.001							
	10,699.000	Local	56.977743	609,604.87	34.320000	367,189.68	-242,415.19	0.04
		Base	56.977743	609,604.87	34.320000	367,189.68	-242,415.19	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
82981J851	SITE CENTERS CORP REIT USD.1								
		Local	31,126.000	39.437111	1,227,519.53	14.980000	466,267.48	-761,252.05	0.05
		Base		39.437111	1,227,519.53	14.980000	466,267.48	-761,252.05	0.05
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	12,370.000	117.024808	1,447,596.88	204.200000	2,525,954.00	1,078,357.12	0.27
		Base		117.024808	1,447,596.88	204.200000	2,525,954.00	1,078,357.12	0.27
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025								
		Local	61,476.000	47.250924	2,904,797.79	44.090000	2,710,476.84	-194,320.95	0.29
		Base		47.250924	2,904,797.79	44.090000	2,710,476.84	-194,320.95	0.29
830830105	CHAMPION HOMES INC COMMON STOCK USD.028								
		Local	33,688.000	91.815440	3,093,078.55	92.330000	3,110,413.04	17,334.49	0.34
		Base		91.815440	3,093,078.55	92.330000	3,110,413.04	17,334.49	0.34
830879102	SKYWEST INC COMMON STOCK								
		Local	26,476.000	24.938985	660,284.56	120.920000	3,201,477.92	2,541,193.36	0.35
		Base		24.938985	660,284.56	120.920000	3,201,477.92	2,541,193.36	0.35
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	37,827.000	92.637334	3,504,192.45	13.100000	495,533.70	-3,008,658.75	0.05
		Base		92.637334	3,504,192.45	13.100000	495,533.70	-3,008,658.75	0.05
83417Q204	SOLARWINDS CORP COMMON STOCK USD.001								
		Local	35,788.000	12.822076	458,876.45	14.880000	532,525.44	73,648.99	0.06
		Base		12.822076	458,876.45	14.880000	532,525.44	73,648.99	0.06
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	9,625.000	23.904777	230,083.48	74.250000	714,656.25	484,572.77	0.08
		Base		23.904777	230,083.48	74.250000	714,656.25	484,572.77	0.08
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	79,888.000	26.768085	2,138,448.80	13.790000	1,101,655.52	-1,036,793.28	0.12
		Base		26.768085	2,138,448.80	13.790000	1,101,655.52	-1,036,793.28	0.12
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	18,782.000	30.758263	577,701.70	31.430000	590,318.26	12,616.56	0.06
		Base		30.758263	577,701.70	31.430000	590,318.26	12,616.56	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
847215100	SPARTANNASH CO COMMON STOCK								
		Local	22,278.000	21.820722	486,122.05	18.230000	406,127.94	-79,994.11	0.04
		Base		21.820722	486,122.05	18.230000	406,127.94	-79,994.11	0.04
85208T107	SPRINKLR INC A COMMON STOCK USD.00003								
		Local	79,491.000	12.147648	965,628.67	8.910000	708,264.81	-257,363.86	0.08
		Base		12.147648	965,628.67	8.910000	708,264.81	-257,363.86	0.08
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
		Local	32,462.000	41.620805	1,351,094.57	24.190000	785,255.78	-565,838.79	0.08
		Base		41.620805	1,351,094.57	24.190000	785,255.78	-565,838.79	0.08
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,618.000	29.962752	408,032.76	31.020000	422,430.36	14,397.60	0.05
		Base		29.962752	408,032.76	31.020000	422,430.36	14,397.60	0.05
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	7,826.000	63.752061	498,923.63	182.700000	1,429,810.20	930,886.57	0.15
		Base		63.752061	498,923.63	182.700000	1,429,810.20	930,886.57	0.15
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	13,959.000	69.718470	973,200.12	63.390000	884,861.01	-88,339.11	0.10
		Base		69.718470	973,200.12	63.390000	884,861.01	-88,339.11	0.10
858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	31,478.000	25.959029	817,138.31	28.400000	893,975.20	76,836.89	0.10
		Base		25.959029	817,138.31	28.400000	893,975.20	76,836.89	0.10
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001								
		Local	41,372.000	47.377101	1,960,085.44	64.080000	2,651,117.76	691,032.32	0.29
		Base		47.377101	1,960,085.44	64.080000	2,651,117.76	691,032.32	0.29
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,273.000	34.750299	634,992.21	65.190000	1,191,216.87	556,224.66	0.13
		Base		34.750299	634,992.21	65.190000	1,191,216.87	556,224.66	0.13
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	18,679.000	29.891766	558,348.30	109.520000	2,045,724.08	1,487,375.78	0.22
		Base		29.891766	558,348.30	109.520000	2,045,724.08	1,487,375.78	0.22

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86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	16,094.000	76.856455	1,236,927.79	98.230000	1,580,913.62	343,985.83	0.17
		Base		76.856455	1,236,927.79	98.230000	1,580,913.62	343,985.83	0.17
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	28,089.000	43.223020	1,214,091.42	134.900000	3,789,206.10	2,575,114.68	0.41
		Base		43.223020	1,214,091.42	134.900000	3,789,206.10	2,575,114.68	0.41
864159108	STURM RUGER + CO INC COMMON STOCK USD1.0								
		Local	11,127.000	45.405624	505,228.38	35.600000	396,121.20	-109,107.18	0.04
		Base		45.405624	505,228.38	35.600000	396,121.20	-109,107.18	0.04
866082100	SUMMIT HOTEL PROPERTIES INC REIT								
		Local	71,521.000	11.174043	799,178.72	6.710000	479,905.91	-319,272.81	0.05
		Base		11.174043	799,178.72	6.710000	479,905.91	-319,272.81	0.05
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01								
		Local	25,798.000	17.906868	461,961.39	16.960000	437,534.08	-24,427.31	0.05
		Base		17.906868	461,961.39	16.960000	437,534.08	-24,427.31	0.05
86722A103	SUNCOKE ENERGY INC COMMON STOCK USD.01								
		Local	55,516.000	9.550579	530,209.97	9.390000	521,295.24	-8,914.73	0.06
		Base		9.550579	530,209.97	9.390000	521,295.24	-8,914.73	0.06
86771W105	SUNRUN INC COMMON STOCK USD.0001								
		Local	147,576.000	13.341086	1,968,824.18	9.050000	1,335,562.80	-633,261.38	0.14
		Base		13.341086	1,968,824.18	9.050000	1,335,562.80	-633,261.38	0.14
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01								
		Local	134,242.000	10.845204	1,455,881.87	11.330000	1,520,961.86	65,079.99	0.16
		Base		10.845204	1,455,881.87	11.330000	1,520,961.86	65,079.99	0.16
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	36,379.000	22.327257	812,243.27	38.370000	1,395,862.23	583,618.96	0.15
		Base		22.327257	812,243.27	38.370000	1,395,862.23	583,618.96	0.15
871332102	SYLVAMO CORP COMMON STOCK USD1.0								
		Local	22,736.000	35.939388	817,117.93	80.100000	1,821,153.60	1,004,035.67	0.20
		Base		35.939388	817,117.93	80.100000	1,821,153.60	1,004,035.67	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
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01								
		Local	61,785.000	33.649290	2,079,021.37	36.860000	2,277,395.10	198,373.73	0.25
		Base		33.649290	2,079,021.37	36.860000	2,277,395.10	198,373.73	0.25
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	67,306.000	12.675727	853,152.47	24.590000	1,655,054.54	801,902.07	0.18
		Base		12.675727	853,152.47	24.590000	1,655,054.54	801,902.07	0.18
87484T108	TALOS ENERGY INC COMMON STOCK								
		Local	82,064.000	14.237590	1,168,393.58	9.920000	814,074.88	-354,318.70	0.09
		Base		14.237590	1,168,393.58	9.920000	814,074.88	-354,318.70	0.09
875372203	TANDEM DIABETES CARE INC COMMON STOCK								
		Local	43,218.000	40.185006	1,736,715.57	37.060000	1,601,659.08	-135,056.49	0.17
		Base		40.185006	1,736,715.57	37.060000	1,601,659.08	-135,056.49	0.17
875465106	TANGER INC REIT USD.01								
		Local	72,193.000	15.659216	1,130,485.77	32.820000	2,369,374.26	1,238,888.49	0.26
		Base		15.659216	1,130,485.77	32.820000	2,369,374.26	1,238,888.49	0.26
87874R308	TECHTARGET INC COMMON STOCK USD.001								
		Local	16,977.000	27.543737	467,610.02	17.030000	289,118.31	-178,491.71	0.03
		Base		27.543737	467,610.02	17.030000	289,118.31	-178,491.71	0.03
87901J105	TEGNA INC COMMON STOCK USD1.0								
		Local	109,214.000	15.377100	1,679,394.60	18.220000	1,989,879.08	310,484.48	0.22
		Base		15.377100	1,679,394.60	18.220000	1,989,879.08	310,484.48	0.22
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01								
		Local	64,380.000	19.738937	1,270,792.77	35.350000	2,275,833.00	1,005,040.23	0.25
		Base		19.738937	1,270,792.77	35.350000	2,275,833.00	1,005,040.23	0.25
880345103	TENNANT CO COMMON STOCK USD.375								
		Local	12,480.000	56.316369	702,828.29	85.520000	1,067,289.60	364,461.31	0.12
		Base		56.316369	702,828.29	85.520000	1,067,289.60	364,461.31	0.12
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001								
		Local	88,073.000	22.264298	1,960,883.52	31.700000	2,791,914.10	831,030.58	0.30
		Base		22.264298	1,960,883.52	31.700000	2,791,914.10	831,030.58	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
88337F105	ODP CORP/THE COMMON STOCK USD.01								
		Local	67,671.000	25.919307	1,753,985.41	22.600000	1,529,364.60	-224,620.81	0.17
		Base		25.919307	1,753,985.41	22.600000	1,529,364.60	-224,620.81	0.17
886029206	THRYV HOLDINGS INC COMMON STOCK								
		Local	22,528.000	28.935876	651,867.42	17.510000	394,465.28	-257,402.14	0.04
		Base		28.935876	651,867.42	17.510000	394,465.28	-257,402.14	0.04
88642R109	TIDEWATER INC COMMON STOCK								
		Local	31,882.000	92.277935	2,942,005.12	55.110000	1,757,017.02	-1,184,988.10	0.19
		Base		92.277935	2,942,005.12	55.110000	1,757,017.02	-1,184,988.10	0.19
887399103	METALLUS INC COMMON STOCK								
		Local	25,248.000	15.476538	390,751.62	14.940000	377,205.12	-13,546.50	0.04
		Base		15.476538	390,751.62	14.940000	377,205.12	-13,546.50	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	32,394.000	15.384278	498,358.29	8.830000	286,039.02	-212,319.27	0.03
		Base		15.384278	498,358.29	8.830000	286,039.02	-212,319.27	0.03
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,268.000	58.167950	480,932.61	70.070000	579,338.76	98,406.15	0.06
		Base		58.167950	480,932.61	70.070000	579,338.76	98,406.15	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	10,883.000	32.831933	357,309.93	31.060000	338,025.98	-19,283.95	0.04
		Base		32.831933	357,309.93	31.060000	338,025.98	-19,283.95	0.04
89377M109	TRANSMEDICS GROUP INC COMMON STOCK								
		Local	22,023.000	139.422916	3,070,510.87	67.550000	1,487,653.65	-1,582,857.22	0.16
		Base		139.422916	3,070,510.87	67.550000	1,487,653.65	-1,582,857.22	0.16
89469A104	TREEHOUSE FOODS INC COMMON STOCK USD.01								
		Local	30,837.000	38.398402	1,184,091.53	34.520000	1,064,493.24	-119,598.29	0.12
		Base		38.398402	1,184,091.53	34.520000	1,064,493.24	-119,598.29	0.12
896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	54,430.000	24.202118	1,317,321.26	37.830000	2,059,086.90	741,765.64	0.22
		Base		24.202118	1,317,321.26	37.830000	2,059,086.90	741,765.64	0.22

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89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01							
	14,469.000	Local	51.871917	750,534.77	77.060000	1,114,981.14	364,446.37	0.12
		Base	51.871917	750,534.77	77.060000	1,114,981.14	364,446.37	0.12
896818101	TRIUMPH GROUP INC COMMON STOCK USD.001							
	51,050.000	Local	12.853264	656,159.11	18.740000	956,677.00	300,517.89	0.10
		Base	12.853264	656,159.11	18.740000	956,677.00	300,517.89	0.10
896945201	TRIPADVISOR INC COMMON STOCK USD.001							
	72,276.000	Local	16.181101	1,169,505.22	17.560000	1,269,166.56	99,661.34	0.14
		Base	16.181101	1,169,505.22	17.560000	1,269,166.56	99,661.34	0.14
898202106	TRUPANION INC COMMON STOCK USD.00001							
	21,990.000	Local	76.584972	1,684,103.54	47.440000	1,043,205.60	-640,897.94	0.11
		Base	76.584972	1,684,103.54	47.440000	1,043,205.60	-640,897.94	0.11
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0							
	12,550.000	Local	29.561210	370,993.19	32.160000	403,608.00	32,614.81	0.04
		Base	29.561210	370,993.19	32.160000	403,608.00	32,614.81	0.04
898402102	TRUSTMARK CORP COMMON STOCK							
	40,407.000	Local	30.932352	1,249,883.55	37.500000	1,515,262.50	265,378.95	0.16
		Base	30.932352	1,249,883.55	37.500000	1,515,262.50	265,378.95	0.16
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0							
	68,410.000	Local	25.135834	1,719,542.40	12.750000	872,227.50	-847,314.90	0.09
		Base	25.135834	1,719,542.40	12.750000	872,227.50	-847,314.90	0.09
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01							
	4,813.000	Local	200.146584	963,305.51	274.660000	1,321,938.58	358,633.07	0.14
		Base	200.146584	963,305.51	274.660000	1,321,938.58	358,633.07	0.14
90328M107	USANA HEALTH SCIENCES INC COMMON STOCK USD.001							
	7,295.000	Local	66.639416	486,134.54	32.570000	237,598.15	-248,536.39	0.03
		Base	66.639416	486,134.54	32.570000	237,598.15	-248,536.39	0.03
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01							
	9,953.000	Local	72.558779	722,177.53	88.710000	882,930.63	160,753.10	0.10
		Base	72.558779	722,177.53	88.710000	882,930.63	160,753.10	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001							
	29,728.000	Local	27.447254	815,951.96	36.870000	1,096,071.36	280,119.40	0.12
		Base	27.447254	815,951.96	36.870000	1,096,071.36	280,119.40	0.12
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1							
	9,918.000	Local	115.456698	1,145,099.53	214.320000	2,125,625.76	980,526.23	0.23
		Base	115.456698	1,145,099.53	214.320000	2,125,625.76	980,526.23	0.23
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0							
	78,695.000	Local	23.591150	1,856,505.55	33.170000	2,610,313.15	753,807.60	0.28
		Base	23.591150	1,856,505.55	33.170000	2,610,313.15	753,807.60	0.28
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001							
	14,050.000	Local	26.468604	371,883.89	24.810000	348,580.50	-23,303.39	0.04
		Base	26.468604	371,883.89	24.810000	348,580.50	-23,303.39	0.04
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01							
	39,261.000	Local	23.414631	919,281.82	29.740000	1,167,622.14	248,340.32	0.13
		Base	23.414631	919,281.82	29.740000	1,167,622.14	248,340.32	0.13
913259107	UNITIL CORP COMMON STOCK							
	10,678.000	Local	52.943846	565,334.39	53.570000	572,020.46	6,686.07	0.06
		Base	52.943846	565,334.39	53.570000	572,020.46	6,686.07	0.06
91325V108	UNITI GROUP INC REIT USD.0001							
	161,183.000	Local	8.841299	1,425,067.09	5.450000	878,447.35	-546,619.74	0.09
		Base	8.841299	1,425,067.09	5.450000	878,447.35	-546,619.74	0.09
913456109	UNIVERSAL CORP/VA COMMON STOCK							
	16,302.000	Local	49.269751	803,195.48	53.120000	865,962.24	62,766.76	0.09
		Base	49.269751	803,195.48	53.120000	865,962.24	62,766.76	0.09
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01							
	8,411.000	Local	55.435905	466,271.40	39.040000	328,365.44	-137,905.96	0.04
		Base	55.435905	466,271.40	39.040000	328,365.44	-137,905.96	0.04
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	37,613.000	Local	21.256369	799,515.81	55.420000	2,084,512.46	1,284,996.65	0.23
		Base	21.256369	799,515.81	55.420000	2,084,512.46	1,284,996.65	0.23

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91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	80,102.000	Local	18.261111	1,462,751.52	20.340000	1,629,274.68	166,523.16	0.18
		Base	18.261111	1,462,751.52	20.340000	1,629,274.68	166,523.16	0.18
918204108	VF CORP COMMON STOCK							
	218,390.000	Local	13.860387	3,026,969.89	25.970000	5,671,588.30	2,644,618.41	0.61
		Base	13.860387	3,026,969.89	25.970000	5,671,588.30	2,644,618.41	0.61
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	132,844.000	Local	104.142584	13,834,717.44	109.020000	14,482,652.88	647,935.44	1.57
		Base	104.142584	13,834,717.44	109.020000	14,482,652.88	647,935.44	1.57
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	37,488.000	Local	28.197900	1,057,082.86	25.380000	951,445.44	-105,637.42	0.10
		Base	28.197900	1,057,082.86	25.380000	951,445.44	-105,637.42	0.10
923451108	VERITEX HOLDINGS INC COMMON STOCK USD.01							
	35,873.000	Local	25.640187	919,790.43	26.800000	961,396.40	41,605.97	0.10
		Base	25.640187	919,790.43	26.800000	961,396.40	41,605.97	0.10
92346J108	VERICEL CORP COMMON STOCK							
	32,368.000	Local	48.575743	1,572,299.65	58.540000	1,894,822.72	322,523.07	0.20
		Base	48.575743	1,572,299.65	58.540000	1,894,822.72	322,523.07	0.20
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
	108,704.000	Local	17.319510	1,882,700.03	26.390000	2,868,698.56	985,998.53	0.31
		Base	17.319510	1,882,700.03	26.390000	2,868,698.56	985,998.53	0.31
92552R406	PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5							
	13,972.000	Local	28.878737	403,493.71	39.500000	551,894.00	148,400.29	0.06
		Base	28.878737	403,493.71	39.500000	551,894.00	148,400.29	0.06
92552V100	VIASAT INC COMMON STOCK USD.0001							
	55,675.000	Local	27.588500	1,535,989.75	9.620000	535,593.50	-1,000,396.25	0.06
		Base	27.588500	1,535,989.75	9.620000	535,593.50	-1,000,396.25	0.06
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001							
	146,502.000	Local	9.494768	1,391,002.55	12.040000	1,763,884.08	372,881.53	0.19
		Base	9.494768	1,391,002.55	12.040000	1,763,884.08	372,881.53	0.19

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925815102	VICOR CORP COMMON STOCK USD.01								
		Local	15,184.000	35.996993	546,578.34	51.140000	776,509.76	229,931.42	0.08
		Base		35.996993	546,578.34	51.140000	776,509.76	229,931.42	0.08
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01								
		Local	51,691.000	19.010169	982,654.66	36.360000	1,879,484.76	896,830.10	0.20
		Base		19.010169	982,654.66	36.360000	1,879,484.76	896,830.10	0.20
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
		Local	60,438.000	20.807944	1,257,590.53	10.400000	628,555.20	-629,035.33	0.07
		Base		20.807944	1,257,590.53	10.400000	628,555.20	-629,035.33	0.07
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001								
		Local	54,110.000	23.197333	1,255,207.71	40.060000	2,167,646.60	912,438.89	0.23
		Base		23.197333	1,255,207.71	40.060000	2,167,646.60	912,438.89	0.23
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,395.000	133.294218	585,828.09	199.500000	876,802.50	290,974.41	0.09
		Base		133.294218	585,828.09	199.500000	876,802.50	290,974.41	0.09
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	71,831.000	16.632609	1,194,736.97	16.930000	1,216,098.83	21,361.86	0.13
		Base		16.632609	1,194,736.97	16.930000	1,216,098.83	21,361.86	0.13
929236107	WD 40 CO COMMON STOCK USD.001								
		Local	8,944.000	119.836348	1,071,816.30	234.950000	2,101,392.80	1,029,576.50	0.23
		Base		119.836348	1,071,816.30	234.950000	2,101,392.80	1,029,576.50	0.23
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01								
		Local	39,128.000	47.591516	1,862,160.84	56.000000	2,191,168.00	329,007.16	0.24
		Base		47.591516	1,862,160.84	56.000000	2,191,168.00	329,007.16	0.24
92942W107	WK KELLOGG CO COMMON STOCK USD.0001								
		Local	43,667.000	11.089751	484,256.15	16.590000	724,435.53	240,179.38	0.08
		Base		11.089751	484,256.15	16.590000	724,435.53	240,179.38	0.08
929566107	WABASH NATIONAL CORP COMMON STOCK USD.01								
		Local	29,047.000	14.014165	407,069.46	15.600000	453,133.20	46,063.74	0.05
		Base		14.014165	407,069.46	15.600000	453,133.20	46,063.74	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
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	21,166.000	Local	50.351874	1,065,747.77	96.070000	2,033,417.62	967,669.85	0.22
		Base	50.351874	1,065,747.77	96.070000	2,033,417.62	967,669.85	0.22
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	34,535.000	Local	22.746938	785,565.52	52.770000	1,822,411.95	1,036,846.43	0.20
		Base	22.746938	785,565.52	52.770000	1,822,411.95	1,036,846.43	0.20
938824109	WAFD INC COMMON STOCK USD1.0							
	53,619.000	Local	29.926566	1,604,632.52	29.680000	1,591,411.92	-13,220.60	0.17
		Base	29.926566	1,604,632.52	29.680000	1,591,411.92	-13,220.60	0.17
939653101	ELME COMMUNITIES REIT USD.01							
	58,103.000	Local	25.220470	1,465,384.96	15.260000	886,651.78	-578,733.18	0.10
		Base	25.220470	1,465,384.96	15.260000	886,651.78	-578,733.18	0.10
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	40,804.000	Local	35.417444	1,445,173.38	36.100000	1,473,024.40	27,851.02	0.16
		Base	35.417444	1,445,173.38	36.100000	1,473,024.40	27,851.02	0.16
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	17,617.000	Local	51.665873	910,197.69	51.760000	911,855.92	1,658.23	0.10
		Base	51.665873	910,197.69	51.760000	911,855.92	1,658.23	0.10
966084204	WHITESTONE REIT REIT USD.001							
	29,086.000	Local	11.524629	335,205.35	13.400000	389,752.40	54,547.05	0.04
		Base	11.524629	335,205.35	13.400000	389,752.40	54,547.05	0.04
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0							
	27,216.000	Local	33.177883	902,969.26	40.930000	1,113,950.88	210,981.62	0.12
		Base	33.177883	902,969.26	40.930000	1,113,950.88	210,981.62	0.12
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5							
	19,115.000	Local	32.021504	612,091.04	47.800000	913,697.00	301,605.96	0.10
		Base	32.021504	612,091.04	47.800000	913,697.00	301,605.96	0.10
97717P104	WISDOMTREE INC COMMON STOCK USD.01							
	78,581.000	Local	7.180537	564,253.75	9.790000	769,307.99	205,054.24	0.08
		Base	7.180537	564,253.75	9.790000	769,307.99	205,054.24	0.08

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977852102	WOLFSPEED INC COMMON STOCK USD.00125								
		Local	83,087.000	9.449700	785,147.23	6.130000	509,323.31	-275,823.92	0.06
		Base		9.449700	785,147.23	6.130000	509,323.31	-275,823.92	0.06
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	52,821.000	20.888479	1,103,350.34	22.330000	1,179,492.93	76,142.59	0.13
		Base		20.888479	1,103,350.34	22.330000	1,179,492.93	76,142.59	0.13
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	2,173.000	97.649876	212,193.18	141.160000	306,740.68	94,547.50	0.03
		Base		97.649876	212,193.18	141.160000	306,740.68	94,547.50	0.03
981475106	WORLD KINECT CORP COMMON STOCK USD.01								
		Local	39,012.000	30.516601	1,190,513.63	28.270000	1,102,869.24	-87,644.39	0.12
		Base		30.516601	1,190,513.63	28.270000	1,102,869.24	-87,644.39	0.12
981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK								
		Local	20,518.000	61.699328	1,265,946.81	41.900000	859,704.20	-406,242.61	0.09
		Base		61.699328	1,265,946.81	41.900000	859,704.20	-406,242.61	0.09
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001								
		Local	22,954.000	31.987136	734,232.71	29.050000	666,813.70	-67,419.01	0.07
		Base		31.987136	734,232.71	29.050000	666,813.70	-67,419.01	0.07
98379L100	XPEL INC COMMON STOCK								
		Local	14,963.000	60.086847	899,079.49	41.930000	627,398.59	-271,680.90	0.07
		Base		60.086847	899,079.49	41.930000	627,398.59	-271,680.90	0.07
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	67,314.000	18.726207	1,260,535.90	14.960000	1,007,017.44	-253,518.46	0.11
		Base		18.726207	1,260,535.90	14.960000	1,007,017.44	-253,518.46	0.11
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	40,821.000	37.079472	1,513,621.13	18.280000	746,207.88	-767,413.25	0.08
		Base		37.079472	1,513,621.13	18.280000	746,207.88	-767,413.25	0.08
98421M106	XEROX HOLDINGS CORP COMMON STOCK USD1.0								
		Local	76,327.000	16.147871	1,232,518.56	8.540000	651,832.58	-580,685.98	0.07
		Base		16.147871	1,232,518.56	8.540000	651,832.58	-580,685.98	0.07

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985817105	YELP INC COMMON STOCK USD.000001								
		Local	44,172.000	29.608151	1,307,851.24	39.940000	1,764,229.68	456,378.44	0.19
		Base		29.608151	1,307,851.24	39.940000	1,764,229.68	456,378.44	0.19
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01								
		Local	94,788.000	36.342400	3,444,823.41	39.440000	3,738,438.72	293,615.31	0.40
		Base		36.342400	3,444,823.41	39.440000	3,738,438.72	293,615.31	0.40
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	57,561.000	22.171800	1,276,230.98	17.430000	1,003,288.23	-272,942.75	0.11
		Base		22.171800	1,276,230.98	17.430000	1,003,288.23	-272,942.75	0.11
G01767105	ALKERMES PLC COMMON STOCK USD.01								
		Local	108,710.000	27.158338	2,952,382.92	31.530000	3,427,626.30	475,243.38	0.37
		Base		27.158338	2,952,382.92	31.530000	3,427,626.30	475,243.38	0.37
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	32,650.000	33.551103	1,095,443.52	94.600000	3,088,690.00	1,993,246.48	0.33
		Base		33.551103	1,095,443.52	94.600000	3,088,690.00	1,993,246.48	0.33
G2717B108	CUSHMAN + WAKEFIELD PLC COMMON STOCK USD.01								
		Local	151,346.000	11.617525	1,758,266.01	13.790000	2,087,061.34	328,795.33	0.23
		Base		11.617525	1,758,266.01	13.790000	2,087,061.34	328,795.33	0.23
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	22,153.000	30.959262	685,840.53	30.490000	675,444.97	-10,395.56	0.07
		Base		30.959262	685,840.53	30.490000	675,444.97	-10,395.56	0.07
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01								
		Local	149,283.000	16.598927	2,477,937.58	20.690000	3,088,665.27	610,727.69	0.33
		Base		16.598927	2,477,937.58	20.690000	3,088,665.27	610,727.69	0.33
G4388N106	HELEN OF TROY LTD COMMON STOCK USD.1								
		Local	15,061.000	62.911700	947,513.12	61.780000	930,468.58	-17,044.54	0.10
		Base		62.911700	947,513.12	61.780000	930,468.58	-17,044.54	0.10
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	22,240.000	28.741531	639,211.66	27.460000	610,710.40	-28,501.26	0.07
		Base		28.741531	639,211.66	27.460000	610,710.40	-28,501.26	0.07

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G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK							
	15,682.000	Local	37.760014	592,152.54	38.420000	602,502.44	10,349.90	0.07
		Base	37.760014	592,152.54	38.420000	602,502.44	10,349.90	0.07
G6359F137	NABORS INDUSTRIES LTD COMMON STOCK USD.001							
	5,926.000	Local	110.462717	654,602.06	57.220000	339,085.72	-315,516.34	0.04
		Base	110.462717	654,602.06	57.220000	339,085.72	-315,516.34	0.04
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18							
	29,448.000	Local	30.740001	905,231.55	59.230000	1,744,205.04	838,973.49	0.19
		Base	30.740001	905,231.55	59.230000	1,744,205.04	838,973.49	0.19
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1							
	64,309.000	Local	12.115121	779,111.32	14.560000	936,339.04	157,227.72	0.10
		Base	12.115121	779,111.32	14.560000	936,339.04	157,227.72	0.10
G8232Y101	PENGUIN SOLUTIONS INC COMMON STOCK USD.01							
	34,933.000	Local	22.262548	777,697.59	20.280000	708,441.24	-69,256.35	0.08
		Base	22.262548	777,697.59	20.280000	708,441.24	-69,256.35	0.08
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	23,916.000	Local	14.842228	354,966.73	24.040000	574,940.64	219,973.91	0.06
		Base	14.842228	354,966.73	24.040000	574,940.64	219,973.91	0.06
US DOLLAR Total								
	28,570,120.000	Local		703,494,189.40		910,764,993.13	207,270,803.73	98.43
		Base		703,494,189.40		910,764,993.13	207,270,803.73	98.43
EQUITY Total								
	28,570,120.000	Base		703,494,189.40		910,764,993.13	207,270,803.73	98.43

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

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total								
		43,092,492.990	Base	718,016,562.39		925,287,366.12	207,270,803.73	100.00

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			1,321.430	1.000000	1,321.43	1.000000	1,321.43	0.00	0.00
		Base		1.000000	1,321.43	1.000000	1,321.43	0.00	0.00
US DOLLAR Total									
			1,321.430		1,321.43		1,321.43	0.00	0.00
		Base			1,321.43		1,321.43	0.00	0.00
CASH Total									
			1,321.430		1,321.43		1,321.43	0.00	0.00
		Base			1,321.43		1,321.43	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665JQT0	AMERICAN HONDA FINAN					4.620000	27 Mar 2025		
			15,000,000.000	99.307000	14,896,050.00	99.307000	14,896,050.00	0.00	0.48
		Base		99.307000	14,896,050.00	99.307000	14,896,050.00	0.00	0.48
0347M2P75	ANGLESEA FDG PLC + ANG					4.360000	07 Feb 2025		
			10,000,000.000	99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	0.32
		Base		99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	0.32
0347M2RR9	ANGLESEA FDG PLC + ANG					4.380000	25 Apr 2025		
			10,000,000.000	98.990167	9,899,016.67	98.975573	9,897,557.30	-1,459.37	0.32
		Base		98.990167	9,899,016.67	98.975573	9,897,557.30	-1,459.37	0.32
0347M2SE7	ANGLESEA FDG PLC + ANG					4.510000	14 May 2025		
			15,000,000.000	98.722167	14,808,325.00	98.743858	14,811,578.70	3,253.70	0.48
		Base		98.722167	14,808,325.00	98.743858	14,811,578.70	3,253.70	0.48
04821TQL2	ATLANTIC ASSET SECUR					4.500000	20 Mar 2025		
			15,000,000.000	99.412500	14,911,875.00	99.412500	14,911,875.00	0.00	0.48
		Base		99.412500	14,911,875.00	99.412500	14,911,875.00	0.00	0.48

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04821TTH8	ATLANTIC ASSET SECUR				4.490000	17 Jun 2025		
	10,000,000.000	Local	98.303778	9,830,377.78	98.335818	9,833,581.80	3,204.02	0.32
		Base	98.303778	9,830,377.78	98.335818	9,833,581.80	3,204.02	0.32
26244HQT3	DUKE ENERGY CORP				4.480000	27 Mar 2025		
	20,000,000.000	Local	99.328000	19,865,600.00	99.328000	19,865,600.00	0.00	0.64
		Base	99.328000	19,865,600.00	99.328000	19,865,600.00	0.00	0.64
40060WRR5	GTA FDG LLC DISC				4.400000	25 Apr 2025		
	10,000,000.000	Local	98.985556	9,898,555.56	98.977440	9,897,744.00	-811.56	0.32
		Base	98.985556	9,898,555.56	98.977440	9,897,744.00	-811.56	0.32
40060WSP8	GTA FDG LLC DISC				4.350000	23 May 2025		
	10,000,000.000	Local	98.658750	9,865,875.00	98.636317	9,863,631.70	-2,243.30	0.32
		Base	98.658750	9,865,875.00	98.636317	9,863,631.70	-2,243.30	0.32
40588LQR3	HALKIN FINANCE LLC USC				4.470000	25 Mar 2025		
	15,000,000.000	Local	99.354333	14,903,150.00	99.354333	14,903,149.95	-0.05	0.48
		Base	99.354333	14,903,150.00	99.354333	14,903,149.95	-0.05	0.48
41282JPE5	HARLEY DAVIDSON FND CP				4.970000	14 Feb 2025		
	10,000,000.000	Local	99.820528	9,982,052.78	99.820528	9,982,052.80	0.02	0.32
		Base	99.820528	9,982,052.78	99.820528	9,982,052.80	0.02	0.32
4499929H1	ILA FINANCIAL SQUARE GOVT				4.309811	31 Dec 2030		
	6,707,206.010	Local	100.000000	6,707,206.01	100.000000	6,707,206.01	0.00	0.22
		Base	100.000000	6,707,206.01	100.000000	6,707,206.01	0.00	0.22
49271JPB7	KEURIG DR PEPPER				4.500000	11 Feb 2025		
	20,000,000.000	Local	99.875000	19,975,000.00	99.875000	19,975,000.00	0.00	0.65
		Base	99.875000	19,975,000.00	99.875000	19,975,000.00	0.00	0.65
56274LPB4	MANHATTAN ASSET FDG.				4.570000	11 Feb 2025		
	10,000,000.000	Local	99.873056	9,987,305.56	99.873056	9,987,305.60	0.04	0.32
		Base	99.873056	9,987,305.56	99.873056	9,987,305.60	0.04	0.32
57978CPS4	MCCORMICK + COMPANY				4.490000	26 Feb 2025		
	10,000,000.000	Local	99.688194	9,968,819.44	99.688194	9,968,819.40	-0.04	0.32
		Base	99.688194	9,968,819.44	99.688194	9,968,819.40	-0.04	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
58013LPD2	MCDONALD S CORPORATI					4.590000	13 Feb 2025		
		Local	10,000,000.000	99.847000	9,984,700.00	99.847000	9,984,700.00	0.00	0.32
		Base		99.847000	9,984,700.00	99.847000	9,984,700.00	0.00	0.32
76076FP41	REPUBLIC SVCS INC 02/25 ZCP					4.480000	04 Feb 2025		
		Local	10,000,000.000	99.962667	9,996,266.67	99.962667	9,996,266.70	0.03	0.32
		Base		99.962667	9,996,266.67	99.962667	9,996,266.70	0.03	0.32
912797MJ3	TREASURY BILL 02/25 0.00000					4.265500	06 Feb 2025		
		Local	10,000,000.000	99.940757	9,994,075.69	99.940757	9,994,075.69	0.00	0.32
		Base		99.940757	9,994,075.69	99.940757	9,994,075.69	0.00	0.32
912797MU8	TREASURY BILL 03/25 0.00000					4.215000	27 Mar 2025		
		Local	15,000,000.000	99.367750	14,905,162.50	99.367750	14,905,162.50	0.00	0.48
		Base		99.367750	14,905,162.50	99.367750	14,905,162.50	0.00	0.48
91842JPC7	VW CR INC					4.540000	12 Feb 2025		
		Local	20,000,000.000	99.861278	19,972,255.56	99.861278	19,972,255.60	0.04	0.65
		Base		99.861278	19,972,255.56	99.861278	19,972,255.60	0.04	0.65
92646KQL9	VICTORY RECEIVABLES					4.470000	20 Mar 2025		
		Local	15,000,000.000	99.416417	14,912,462.50	99.416417	14,912,462.55	0.05	0.48
		Base		99.416417	14,912,462.50	99.416417	14,912,462.55	0.05	0.48
94107MPC4	WASTE MANAGEMENT INC					4.480000	12 Feb 2025		
		Local	15,000,000.000	99.863111	14,979,466.67	99.863111	14,979,466.65	-0.02	0.48
		Base		99.863111	14,979,466.67	99.863111	14,979,466.65	-0.02	0.48
US DOLLAR Total									
		Local	281,707,206.010		280,236,331.72		280,238,275.25	1,943.53	9.06
		Base			280,236,331.72		280,238,275.25	1,943.53	9.06
CASH EQUIVALENT Total									
		Base	281,707,206.010		280,236,331.72		280,238,275.25	1,943.53	9.06

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
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF							
	283,222.000	Local	128.150355	36,294,999.97	108.010000	30,590,808.22	-5,704,191.75	0.99
		Base	128.150355	36,294,999.97	108.010000	30,590,808.22	-5,704,191.75	0.99
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE							
	177,300.000	Local	26.344842	4,670,940.41	25.150000	4,459,095.00	-211,845.41	0.14
		Base	26.344842	4,670,940.41	25.150000	4,459,095.00	-211,845.41	0.14
78464A664	SPDR PORTFOLIO LONG TERM TREAS SPDR PORT LNG TRM TRSRY							
	622,165.000	Local	29.576310	18,401,344.62	26.330000	16,381,604.45	-2,019,740.17	0.53
		Base	29.576310	18,401,344.62	26.330000	16,381,604.45	-2,019,740.17	0.53
US DOLLAR Total								
	1,082,687.000	Local		59,367,285.00		51,431,507.67	-7,935,777.33	1.66
		Base		59,367,285.00		51,431,507.67	-7,935,777.33	1.66
EQUITY Total								
	1,082,687.000	Base		59,367,285.00		51,431,507.67	-7,935,777.33	1.66
FIXED INCOME								
US DOLLAR						Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	7,500,000.000	Local	99.978462	7,498,384.65	96.208238	7,215,617.85	-282,766.80	0.23
		Base	99.978462	7,498,384.65	96.208238	7,215,617.85	-282,766.80	0.23
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4				5.400000	01 Jun 2033		
	7,000,000.000	Local	99.859663	6,990,176.44	99.195116	6,943,658.12	-46,518.32	0.22
		Base	99.859663	6,990,176.44	99.195116	6,943,658.12	-46,518.32	0.22
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1				4.100000	15 Feb 2028		
	10,205,000.000	Local	100.086709	10,213,848.64	98.107089	10,011,828.43	-202,020.21	0.32
		Base	100.086709	10,213,848.64	98.107089	10,011,828.43	-202,020.21	0.32
00206RHA3	AT+T INC SR UNSECURED 11/46 5.15				5.150000	15 Nov 2046		
	10,062,000.000	Local	99.867640	10,048,681.94	91.770159	9,233,913.40	-814,768.54	0.30
		Base	99.867640	10,048,681.94	91.770159	9,233,913.40	-814,768.54	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	15,000,000.000	99.947690	14,992,153.44	100.852068	15,127,810.20	135,656.76	0.49
		Base		99.947690	14,992,153.44	100.852068	15,127,810.20	135,656.76	0.49
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	10,000,000.000	99.745107	9,974,510.70	83.120140	8,312,014.00	-1,662,496.70	0.27
		Base		99.745107	9,974,510.70	83.120140	8,312,014.00	-1,662,496.70	0.27
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4					5.400000	06 Jun 2027		
		Local	7,000,000.000	99.954732	6,996,831.25	100.708042	7,049,562.94	52,731.69	0.23
		Base		99.954732	6,996,831.25	100.708042	7,049,562.94	52,731.69	0.23
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		Local	10,000,000.000	99.997425	9,999,742.54	96.746813	9,674,681.30	-325,061.24	0.31
		Base		99.997425	9,999,742.54	96.746813	9,674,681.30	-325,061.24	0.31
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
		Local	10,000,000.000	99.989485	9,998,948.52	97.948053	9,794,805.30	-204,143.22	0.32
		Base		99.989485	9,998,948.52	97.948053	9,794,805.30	-204,143.22	0.32
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625					5.625000	01 Mar 2033		
		Local	10,000,000.000	99.686071	9,968,607.12	100.955259	10,095,525.90	126,918.78	0.33
		Base		99.686071	9,968,607.12	100.955259	10,095,525.90	126,918.78	0.33
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15					8.150000	19 Mar 2038		
		Local	5,000,000.000	99.839401	4,991,970.05	125.725040	6,286,252.00	1,294,281.95	0.20
		Base		99.839401	4,991,970.05	125.725040	6,286,252.00	1,294,281.95	0.20
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					5.174264	04 Nov 2026		
		Local	14,000,000.000	100.000000	14,000,000.00	100.309200	14,043,288.00	43,288.00	0.45
		Base		100.000000	14,000,000.00	100.309200	14,043,288.00	43,288.00	0.45
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR					6.489000	30 Oct 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	106.986819	5,349,340.95	349,340.95	0.17
		Base		100.000000	5,000,000.00	106.986819	5,349,340.95	349,340.95	0.17
02582JJV3	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 3 A					3.750000	15 Aug 2027		
		Local	10,000,000.000	99.226523	9,922,652.30	99.586620	9,958,662.00	36,009.70	0.32
Original Face:		Base	10,000,000.000	99.226523	9,922,652.30	99.586620	9,958,662.00	36,009.70	0.32

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625					6.625000	15 Feb 2029		
		Local	3,000,000.000	99.975486	2,999,264.58	104.131695	3,123,950.85	124,686.27	0.10
		Base		99.975486	2,999,264.58	104.131695	3,123,950.85	124,686.27	0.10
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	7,546,000.000	99.145068	7,481,486.80	91.641824	6,915,292.04	-566,194.76	0.22
		Base		99.145068	7,481,486.80	91.641824	6,915,292.04	-566,194.76	0.22
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5					4.500000	01 Jun 2050		
		Local	5,000,000.000	99.936177	4,996,808.84	86.813816	4,340,690.80	-656,118.04	0.14
		Base		99.936177	4,996,808.84	86.813816	4,340,690.80	-656,118.04	0.14
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.889879	4,994,493.93	93.765920	4,688,296.00	-306,197.93	0.15
		Base		99.889879	4,994,493.93	93.765920	4,688,296.00	-306,197.93	0.15
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5					4.500000	15 Aug 2033		
		Local	10,000,000.000	99.207541	9,920,754.11	94.987849	9,498,784.90	-421,969.21	0.31
		Base		99.207541	9,920,754.11	94.987849	9,498,784.90	-421,969.21	0.31
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75					3.750000	01 Jun 2027		
		Local	10,000,000.000	99.998850	9,999,885.01	97.861010	9,786,101.00	-213,784.01	0.32
		Base		99.998850	9,999,885.01	97.861010	9,786,101.00	-213,784.01	0.32
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75					4.750000	01 Aug 2032		
		Local	5,000,000.000	99.924736	4,996,236.78	96.892413	4,844,620.65	-151,616.13	0.16
		Base		99.924736	4,996,236.78	96.892413	4,844,620.65	-151,616.13	0.16
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4					5.400000	15 Jul 2034		
		Local	10,000,000.000	99.828176	9,982,817.63	99.729839	9,972,983.90	-9,833.73	0.32
		Base		99.828176	9,982,817.63	99.729839	9,972,983.90	-9,833.73	0.32
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4					4.210000	25 Feb 2028		
		Local	5,250,000.000	99.993568	5,249,662.32	98.965800	5,195,704.50	-53,957.82	0.17
Original Face:		Base	5,250,000.000	99.993568	5,249,662.32	98.965800	5,195,704.50	-53,957.82	0.17
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	95.249659	14,287,448.85	-712,551.15	0.46
		Base		100.000000	15,000,000.00	95.249659	14,287,448.85	-712,551.15	0.46

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	102.683181	10,781,734.04	98.719893	10,365,588.77	-416,145.27	0.34
		Base		102.683181	10,781,734.04	98.719893	10,365,588.77	-416,145.27	0.34
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	100.439957	5,021,997.83	98.500975	4,925,048.75	-96,949.08	0.16
		Base		100.439957	5,021,997.83	98.500975	4,925,048.75	-96,949.08	0.16
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	7,500,000.000	100.000000	7,500,000.00	99.114776	7,433,608.20	-66,391.80	0.24
		Base		100.000000	7,500,000.00	99.114776	7,433,608.20	-66,391.80	0.24
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25					5.250000	12 Jun 2028		
		Local	3,000,000.000	99.881695	2,996,450.86	101.310065	3,039,301.95	42,851.09	0.10
		Base		99.881695	2,996,450.86	101.310065	3,039,301.95	42,851.09	0.10
084670BS6	BERKSHIRE HATHAWAY INC SR UNSECURED 03/26 3.125					3.125000	15 Mar 2026		
		Local	3,000,000.000	99.989523	2,999,685.69	98.636419	2,959,092.57	-40,593.12	0.10
		Base		99.989523	2,999,685.69	98.636419	2,959,092.57	-40,593.12	0.10
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.959124	9,995,912.44	89.026399	8,902,639.90	-1,093,272.54	0.29
		Base		99.959124	9,995,912.44	89.026399	8,902,639.90	-1,093,272.54	0.29
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	99.898020	29,969,406.00	-30,594.00	0.97
		Base		100.000000	30,000,000.00	99.898020	29,969,406.00	-30,594.00	0.97
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	113.377977	5,668,898.87	95.845097	4,792,254.85	-876,644.02	0.15
		Base		113.377977	5,668,898.87	95.845097	4,792,254.85	-876,644.02	0.15
097023CW3	BOEING CO SR UNSECURED 05/50 5.805					5.805000	01 May 2050		
		Local	5,000,000.000	100.000000	5,000,000.00	94.004761	4,700,238.05	-299,761.95	0.15
		Base		100.000000	5,000,000.00	94.004761	4,700,238.05	-299,761.95	0.15
097023DP7	BOEING CO/THE SR UNSECURED 05/27 6.259					6.259000	01 May 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	102.520274	2,050,405.48	50,405.48	0.07
		Base		100.000000	2,000,000.00	102.520274	2,050,405.48	50,405.48	0.07

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10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	9,643,693.600	91.485300	8,822,562.02	95.634320	9,222,680.80	400,118.78	0.30
Original Face:		Base	10,000,000.000	91.485300	8,822,562.02	95.634320	9,222,680.80	400,118.78	0.30
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					6.250000	25 Jan 2063		
		Local	7,252,511.080	95.267909	6,909,315.68	98.824570	7,167,262.89	257,947.21	0.23
Original Face:		Base	8,035,647.000	95.267909	6,909,315.68	98.824570	7,167,262.89	257,947.21	0.23
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	13,112,589.360	94.052917	12,332,772.79	91.784520	12,035,327.20	-297,445.59	0.39
Original Face:		Base	19,500,000.000	94.052917	12,332,772.79	91.784520	12,035,327.20	-297,445.59	0.39
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	7,719,873.700	98.237719	7,583,827.86	94.193720	7,271,636.22	-312,191.64	0.24
Original Face:		Base	10,000,000.000	98.237719	7,583,827.86	94.193720	7,271,636.22	-312,191.64	0.24
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	11,315,306.490	90.844893	10,279,378.03	91.452450	10,348,125.01	68,746.98	0.33
Original Face:		Base	14,200,000.000	90.844893	10,279,378.03	91.452450	10,348,125.01	68,746.98	0.33
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	10,000,000.000	99.991252	9,999,125.20	101.643630	10,164,363.00	165,237.80	0.33
Original Face:		Base	10,000,000.000	99.991252	9,999,125.20	101.643630	10,164,363.00	165,237.80	0.33
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.32
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.32
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.665054	2,989,951.62	69.506708	2,085,201.24	-904,750.38	0.07
		Base		99.665054	2,989,951.62	69.506708	2,085,201.24	-904,750.38	0.07
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	10,000,000.000	99.956932	9,995,693.24	99.599652	9,959,965.20	-35,728.04	0.32
		Base		99.956932	9,995,693.24	99.599652	9,959,965.20	-35,728.04	0.32
166764BL3	CHEVRON CORP SR UNSECURED 05/26 2.954					2.954000	16 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.262898	9,826,289.80	-173,710.20	0.32
		Base		100.000000	10,000,000.00	98.262898	9,826,289.80	-173,710.20	0.32

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172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	103.525769	10,352,576.90	96.425919	9,642,591.90	-709,985.00	0.31
		Base		103.525769	10,352,576.90	96.425919	9,642,591.90	-709,985.00	0.31
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					5.187020	14 May 2029		
		Local	10,000,000.000	100.796228	10,079,622.80	101.124880	10,112,488.00	32,865.20	0.33
Original Face:		Base	10,000,000.000	100.796228	10,079,622.80	101.124880	10,112,488.00	32,865.20	0.33
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					4.953142	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	98.248829	14,737,324.35	-262,675.65	0.48
		Base		100.000000	15,000,000.00	98.248829	14,737,324.35	-262,675.65	0.48
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15					5.150000	30 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	97.866538	4,893,326.90	-106,673.10	0.16
		Base		100.000000	5,000,000.00	97.866538	4,893,326.90	-106,673.10	0.16
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3					5.300000	01 Oct 2026		
		Local	10,000,000.000	99.921041	9,992,104.13	100.834183	10,083,418.30	91,314.17	0.33
		Base		99.921041	9,992,104.13	100.834183	10,083,418.30	91,314.17	0.33
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.832768	9,983,276.77	102.778124	10,277,812.40	294,535.63	0.33
		Base		99.832768	9,983,276.77	102.778124	10,277,812.40	294,535.63	0.33
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	6,000,000.000	99.939972	5,996,398.33	99.933678	5,996,020.68	-377.65	0.19
		Base		99.939972	5,996,398.33	99.933678	5,996,020.68	-377.65	0.19
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9					4.900000	01 May 2033		
		Local	5,000,000.000	99.404478	4,970,223.89	95.889709	4,794,485.45	-175,738.44	0.15
		Base		99.404478	4,970,223.89	95.889709	4,794,485.45	-175,738.44	0.15
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15					5.150000	20 Feb 2034		
		Local	5,000,000.000	99.692713	4,984,635.63	100.206011	5,010,300.55	25,664.92	0.16
		Base		99.692713	4,984,635.63	100.206011	5,010,300.55	25,664.92	0.16
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.989503	4,999,475.15	96.205444	4,810,272.20	-189,202.95	0.16
		Base		99.989503	4,999,475.15	96.205444	4,810,272.20	-189,202.95	0.16

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26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45					2.450000	01 Jun 2030		
		Local	13,000,000.000	99.830806	12,978,004.72	87.849335	11,420,413.55	-1,557,591.17	0.37
		Base		99.830806	12,978,004.72	87.849335	11,420,413.55	-1,557,591.17	0.37
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875					0.875000	15 Oct 2026		
		Local	5,000,000.000	93.945492	4,697,274.61	94.229234	4,711,461.70	14,187.09	0.15
		Base		93.945492	4,697,274.61	94.229234	4,711,461.70	14,187.09	0.15
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	96.903646	4,845,182.30	-154,817.70	0.16
		Base		100.000000	5,000,000.00	96.903646	4,845,182.30	-154,817.70	0.16
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5					5.500000	01 Dec 2032		
		Local	17,898.300	100.088891	17,914.21	102.461082	18,338.79	424.58	0.00
Original Face:		Base	5,000,000.000	100.088891	17,914.21	102.461082	18,338.79	424.58	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR					6.029000	01 Jan 2054		
		Local	7,810,742.600	100.765625	7,870,543.60	101.398670	7,919,989.11	49,445.51	0.26
Original Face:		Base	10,000,000.000	100.765625	7,870,543.60	101.398670	7,919,989.11	49,445.51	0.26
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR					5.713000	01 Feb 2054		
		Local	9,472,731.100	100.949104	9,562,637.18	100.821248	9,550,525.71	-12,111.47	0.31
Original Face:		Base	10,000,000.000	100.949104	9,562,637.18	100.821248	9,550,525.71	-12,111.47	0.31
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.801000	01 Apr 2054		
		Local	4,132,410.400	99.696352	4,119,862.42	100.916027	4,170,264.40	50,401.98	0.13
Original Face:		Base	5,000,000.000	99.696352	4,119,862.42	100.916027	4,170,264.40	50,401.98	0.13
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR					5.623000	01 Oct 2054		
		Local	11,761,818.380	101.887977	11,983,878.82	100.911811	11,869,063.93	-114,814.89	0.38
Original Face:		Base	12,669,500.000	101.887977	11,983,878.82	100.911811	11,869,063.93	-114,814.89	0.38
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	999,440.100	91.035718	909,847.47	89.419609	893,695.43	-16,152.04	0.03
Original Face:		Base	10,000,000.000	91.035718	909,847.47	89.419609	893,695.43	-16,152.04	0.03
3128MCXT7	FED HM LN PC POOL G14090 FG 02/26 FIXED 4.5					4.500000	01 Feb 2026		
		Local	40,274.060	100.362467	40,420.04	100.011914	40,278.86	-141.18	0.00
Original Face:		Base	5,085,000.000	100.362467	40,420.04	100.011914	40,278.86	-141.18	0.00

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3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	594,799.850	101.833588	605,706.03	97.941462	582,555.67	-23,150.36	0.02
	Original Face:	Base	5,000,000.000	101.833588	605,706.03	97.941462	582,555.67	-23,150.36	0.02
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	628,020.150	105.742142	664,081.96	95.839863	601,893.65	-62,188.31	0.02
	Original Face:	Base	5,000,000.000	105.742142	664,081.96	95.839863	601,893.65	-62,188.31	0.02
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	1,020,914.300	101.937328	1,040,692.76	94.464515	964,401.74	-76,291.02	0.03
	Original Face:	Base	7,000,000.000	101.937328	1,040,692.76	94.464515	964,401.74	-76,291.02	0.03
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	760,059.860	100.615951	764,741.46	92.483680	702,931.33	-61,810.13	0.02
	Original Face:	Base	3,550,000.000	100.615951	764,741.46	92.483680	702,931.33	-61,810.13	0.02
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	753,943.450	102.203441	770,556.15	94.893536	715,443.60	-55,112.55	0.02
	Original Face:	Base	5,000,000.000	102.203441	770,556.15	94.893536	715,443.60	-55,112.55	0.02
312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	428,768.810	103.269270	442,786.42	100.606747	431,370.35	-11,416.07	0.01
	Original Face:	Base	10,300,000.000	103.269270	442,786.42	100.606747	431,370.35	-11,416.07	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	209,867.890	99.776235	209,398.28	99.699505	209,237.25	-161.03	0.01
	Original Face:	Base	14,598,876.000	99.776235	209,398.28	99.699505	209,237.25	-161.03	0.01
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	209,118.290	99.770011	208,637.34	99.353677	207,766.71	-870.63	0.01
	Original Face:	Base	11,774,977.000	99.770011	208,637.34	99.353677	207,766.71	-870.63	0.01
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	120,986.370	99.733491	120,663.93	100.433874	121,511.30	847.37	0.00
	Original Face:	Base	3,598,890.000	99.733491	120,663.93	100.433874	121,511.30	847.37	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	48,486.120	99.786372	48,382.54	99.257892	48,126.30	-256.24	0.00
	Original Face:	Base	6,241,535.000	99.786372	48,382.54	99.257892	48,126.30	-256.24	0.00

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31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5				5.500000	01 Nov 2034		
	51,883.400	Local	100.139717	51,955.89	99.587922	51,669.60	-286.29	0.00
Original Face:	5,000,000.000	Base	100.139717	51,955.89	99.587922	51,669.60	-286.29	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5				5.500000	01 Dec 2034		
	113,317.100	Local	100.533926	113,922.13	101.340988	114,836.67	914.54	0.00
Original Face:	5,000,000.000	Base	100.533926	113,922.13	101.340988	114,836.67	914.54	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5				5.500000	01 Jan 2035		
	95,137.550	Local	100.363737	95,483.60	101.258986	96,335.32	851.72	0.00
Original Face:	5,000,000.000	Base	100.363737	95,483.60	101.258986	96,335.32	851.72	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR				7.156000	01 Jan 2037		
	250,144.200	Local	102.427668	256,216.87	103.367676	258,568.25	2,351.38	0.01
Original Face:	6,000,000.000	Base	102.427668	256,216.87	103.367676	258,568.25	2,351.38	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR				6.713000	01 Oct 2036		
	249,577.700	Local	102.376078	255,507.86	103.445784	258,177.61	2,669.75	0.01
Original Face:	5,000,000.000	Base	102.376078	255,507.86	103.445784	258,177.61	2,669.75	0.01
31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3				3.000000	01 Oct 2031		
	629,984.410	Local	99.961324	629,740.76	96.147488	605,714.19	-24,026.57	0.02
Original Face:	8,208,821.000	Base	99.961324	629,740.76	96.147488	605,714.19	-24,026.57	0.02
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	13,860,000.000	Local	93.905739	13,015,335.48	93.324348	12,934,754.63	-80,580.85	0.42
		Base	93.905739	13,015,335.48	93.324348	12,934,754.63	-80,580.85	0.42
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75				0.750000	24 Feb 2026		
	10,000,000.000	Local	98.563135	9,856,313.53	96.383930	9,638,393.00	-217,920.53	0.31
		Base	98.563135	9,856,313.53	96.383930	9,638,393.00	-217,920.53	0.31
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32				2.320000	28 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	99.693301	4,984,665.05	-15,334.95	0.16
		Base	100.000000	5,000,000.00	99.693301	4,984,665.05	-15,334.95	0.16
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5				3.500000	01 Dec 2033		
	744,242.600	Local	102.380904	761,962.30	96.040049	714,770.96	-47,191.34	0.02
Original Face:	5,000,000.000	Base	102.380904	761,962.30	96.040049	714,770.96	-47,191.34	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
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	1,016,224.080	108.030458	1,097,831.53	96.246066	978,075.70	-119,755.83	0.03
Original Face:		Base	7,231,153.000	108.030458	1,097,831.53	96.246066	978,075.70	-119,755.83	0.03
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	1,378,811.520	99.794635	1,375,979.93	89.347176	1,231,929.16	-144,050.77	0.04
Original Face:		Base	8,000,000.000	99.794635	1,375,979.93	89.347176	1,231,929.16	-144,050.77	0.04
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	614,334.420	102.105682	627,270.35	97.666578	599,999.41	-27,270.94	0.02
Original Face:		Base	6,000,000.000	102.105682	627,270.35	97.666578	599,999.41	-27,270.94	0.02
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,168,565.000	100.327737	1,172,394.82	92.403924	1,079,799.91	-92,594.91	0.03
Original Face:		Base	5,000,000.000	100.327737	1,172,394.82	92.403924	1,079,799.91	-92,594.91	0.03
31331VBN5	FEDERAL FARM CREDIT BANK BONDS 10/25 5.03					5.030000	06 Oct 2025		
		Local	5,000,000.000	101.094315	5,054,715.74	100.503440	5,025,172.00	-29,543.74	0.16
		Base		101.094315	5,054,715.74	100.503440	5,025,172.00	-29,543.74	0.16
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	7,175,858.970	103.269625	7,410,482.67	103.429141	7,421,929.29	11,446.62	0.24
Original Face:		Base	10,193,893.000	103.269625	7,410,482.67	103.429141	7,421,929.29	11,446.62	0.24
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
		Local	12,828,463.280	103.836811	13,320,667.16	104.732002	13,435,506.42	114,839.26	0.43
Original Face:		Base	19,717,301.000	103.836811	13,320,667.16	104.732002	13,435,506.42	114,839.26	0.43
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	6,406,835.670	98.314402	6,298,842.18	94.558488	6,058,206.94	-240,635.24	0.20
Original Face:		Base	7,006,501.000	98.314402	6,298,842.18	94.558488	6,058,206.94	-240,635.24	0.20
3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	111.425042	4,724,421.78	84.696074	3,591,113.54	-1,133,308.24	0.12
		Base		111.425042	4,724,421.78	84.696074	3,591,113.54	-1,133,308.24	0.12
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
		Local	4,000,000.000	90.300786	3,612,031.43	85.169894	3,406,795.76	-205,235.67	0.11
		Base		90.300786	3,612,031.43	85.169894	3,406,795.76	-205,235.67	0.11

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3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68				1.680000	29 Apr 2030		
	3,500,000.000	Local	91.706251	3,209,718.79	86.540480	3,028,916.80	-180,801.99	0.10
		Base	91.706251	3,209,718.79	86.540480	3,028,916.80	-180,801.99	0.10
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57				1.570000	23 Sep 2030		
	3,771,000.000	Local	89.572309	3,377,771.77	85.001293	3,205,398.76	-172,373.01	0.10
		Base	89.572309	3,377,771.77	85.001293	3,205,398.76	-172,373.01	0.10
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74				1.740000	03 Jun 2030		
	3,135,000.000	Local	90.990954	2,852,566.40	86.628330	2,715,798.15	-136,768.25	0.09
		Base	90.990954	2,852,566.40	86.628330	2,715,798.15	-136,768.25	0.09
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94				1.940000	30 Jun 2031		
	9,000,000.000	Local	90.879683	8,179,171.49	84.857605	7,637,184.45	-541,987.04	0.25
		Base	90.879683	8,179,171.49	84.857605	7,637,184.45	-541,987.04	0.25
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12				2.120000	12 Jan 2032		
	5,729,000.000	Local	90.977447	5,212,097.93	84.675462	4,851,057.22	-361,040.71	0.16
		Base	90.977447	5,212,097.93	84.675462	4,851,057.22	-361,040.71	0.16
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1				2.100000	13 Jan 2031		
	7,100,000.000	Local	92.920339	6,597,344.10	86.587214	6,147,692.19	-449,651.91	0.20
		Base	92.920339	6,597,344.10	86.587214	6,147,692.19	-449,651.91	0.20
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25				4.250000	15 Dec 2028		
	5,000,000.000	Local	99.641191	4,982,059.55	99.606450	4,980,322.50	-1,737.05	0.16
		Base	99.641191	4,982,059.55	99.606450	4,980,322.50	-1,737.05	0.16
3133ERLN9	FEDERAL FARM CREDIT BANK BONDS 01/28 5.05				5.050000	18 Jan 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	100.124952	10,012,495.20	12,495.20	0.32
		Base	100.000000	10,000,000.00	100.124952	10,012,495.20	12,495.20	0.32
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6				6.000000	01 Mar 2053		
	11,396,149.470	Local	101.958981	11,619,397.89	100.957426	11,505,259.17	-114,138.72	0.37
Original Face:	12,845,689.000	Base	101.958981	11,619,397.89	100.957426	11,505,259.17	-114,138.72	0.37
31359MGK3	FANNIE MAE NOTES 11/30 6.625				6.625000	15 Nov 2030		
	5,000,000.000	Local	121.635183	6,081,759.15	110.980148	5,549,007.40	-532,751.75	0.18
		Base	121.635183	6,081,759.15	110.980148	5,549,007.40	-532,751.75	0.18

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3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	5,000,000.000	99.945150	4,997,257.49	97.204180	4,860,209.00	-137,048.49	0.16
		Base		99.945150	4,997,257.49	97.204180	4,860,209.00	-137,048.49	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.634941	25 Mar 2052		
		Local	188,022.360	107.523962	202,169.09	102.598790	192,908.67	-9,260.42	0.01
Original Face:		Base	4,261,779.000	107.523962	202,169.09	102.598790	192,908.67	-9,260.42	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	268,486.050	102.264661	274,566.35	98.523340	264,521.42	-10,044.93	0.01
Original Face:		Base	5,000,000.000	102.264661	274,566.35	98.523340	264,521.42	-10,044.93	0.01
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	2,776,671.300	98.669997	2,739,741.50	89.121880	2,474,621.66	-265,119.84	0.08
Original Face:		Base	30,000,000.000	98.669997	2,739,741.50	89.121880	2,474,621.66	-265,119.84	0.08
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	216,690.400	100.617397	218,028.24	97.192980	210,607.86	-7,420.38	0.01
Original Face:		Base	5,000,000.000	100.617397	218,028.24	97.192980	210,607.86	-7,420.38	0.01
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	715,140.600	99.941588	714,722.87	93.074170	665,611.18	-49,111.69	0.02
Original Face:		Base	6,000,000.000	99.941588	714,722.87	93.074170	665,611.18	-49,111.69	0.02
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	573,135.800	99.461768	570,051.00	95.149320	545,334.82	-24,716.18	0.02
Original Face:		Base	5,000,000.000	99.461768	570,051.00	95.149320	545,334.82	-24,716.18	0.02
3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	420,748.860	100.653012	423,496.40	91.720330	385,912.24	-37,584.16	0.01
Original Face:		Base	6,000,000.000	100.653012	423,496.40	91.720330	385,912.24	-37,584.16	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					4.815460	25 Apr 2038		
		Local	647,878.150	99.897646	647,215.02	98.910180	640,817.44	-6,397.58	0.02
Original Face:		Base	5,000,000.000	99.897646	647,215.02	98.910180	640,817.44	-6,397.58	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	121,532.900	104.603478	127,127.64	98.866760	120,155.64	-6,972.00	0.00
Original Face:		Base	5,000,000.000	104.603478	127,127.64	98.866760	120,155.64	-6,972.00	0.00

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3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	167,618.250	101.457103	170,060.62	98.666400	165,382.89	-4,677.73	0.01
Original Face:		Base	5,000,000.000	101.457103	170,060.62	98.666400	165,382.89	-4,677.73	0.01
3136AJSJ6	FANNIE MAE FNR 2014 14 KD					3.000000	25 Jan 2033		
		Local	141,741.250	101.161433	143,387.48	98.925210	140,217.83	-3,169.65	0.00
Original Face:		Base	5,000,000.000	101.161433	143,387.48	98.925210	140,217.83	-3,169.65	0.00
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	240,622.320	101.356454	243,886.25	98.618980	237,299.28	-6,586.97	0.01
Original Face:		Base	6,000,000.000	101.356454	243,886.25	98.618980	237,299.28	-6,586.97	0.01
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	88.989430	942,763.33	100.000000	1,059,410.46	116,647.13	0.03
Original Face:		Base	6,000,000.000	88.989430	942,763.33	100.000000	1,059,410.46	116,647.13	0.03
3136AL2K6	FANNIE MAE FNR 2014 84 VK					3.000000	25 Mar 2035		
		Local	4,901,657.320	101.445898	4,972,530.30	98.796470	4,842,664.40	-129,865.90	0.16
Original Face:		Base	10,692,273.000	101.445898	4,972,530.30	98.796470	4,842,664.40	-129,865.90	0.16
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	841,514.570	106.095118	892,805.88	94.235690	793,007.06	-99,798.82	0.03
Original Face:		Base	4,600,000.000	106.095118	892,805.88	94.235690	793,007.06	-99,798.82	0.03
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	908,695.680	100.762459	915,624.11	95.975990	872,129.67	-43,494.44	0.03
Original Face:		Base	6,000,000.000	100.762459	915,624.11	95.975990	872,129.67	-43,494.44	0.03
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	994,361.940	101.084733	1,005,148.11	90.162460	896,541.19	-108,606.92	0.03
Original Face:		Base	6,000,000.000	101.084733	1,005,148.11	90.162460	896,541.19	-108,606.92	0.03
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	1,657,269.900	99.225971	1,644,442.15	90.162460	1,494,235.31	-150,206.84	0.05
Original Face:		Base	10,000,000.000	99.225971	1,644,442.15	90.162460	1,494,235.31	-150,206.84	0.05
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	828,634.950	99.886998	827,698.58	90.162460	747,117.66	-80,580.92	0.02
Original Face:		Base	5,000,000.000	99.886998	827,698.58	90.162460	747,117.66	-80,580.92	0.02

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3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	3,248,171.050	103.110897	3,349,218.30	90.196460	2,929,735.30	-419,483.00	0.09
Original Face:		Base	5,000,000.000	103.110897	3,349,218.30	90.196460	2,929,735.30	-419,483.00	0.09
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	4,546,190.250	103.339054	4,697,989.98	90.409390	4,110,182.87	-587,807.11	0.13
Original Face:		Base	7,000,000.000	103.339054	4,697,989.98	90.409390	4,110,182.87	-587,807.11	0.13
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,574,335.150	100.379730	2,584,110.67	71.151460	1,831,677.04	-752,433.63	0.06
Original Face:		Base	5,000,000.000	100.379730	2,584,110.67	71.151460	1,831,677.04	-752,433.63	0.06
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	3,965,320.110	100.533892	3,986,490.62	92.205370	3,656,238.08	-330,252.54	0.12
Original Face:		Base	5,173,000.000	100.533892	3,986,490.62	92.205370	3,656,238.08	-330,252.54	0.12
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,867,903.150	101.961037	4,963,364.55	96.709170	4,707,708.73	-255,655.82	0.15
Original Face:		Base	6,075,000.000	101.961037	4,963,364.55	96.709170	4,707,708.73	-255,655.82	0.15
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	4,745,581.140	99.926869	4,742,110.66	95.367230	4,525,729.28	-216,381.38	0.15
Original Face:		Base	4,330,819.000	99.926869	4,742,110.66	95.367230	4,525,729.28	-216,381.38	0.15
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	8,867,919.940	98.707923	8,753,339.58	99.858690	8,855,388.68	102,049.10	0.29
Original Face:		Base	11,000,000.000	98.707923	8,753,339.58	99.858690	8,855,388.68	102,049.10	0.29
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
		Local	2,547,813.280	100.398287	2,557,960.89	102.243720	2,604,979.08	47,018.19	0.08
Original Face:		Base	5,482,000.000	100.398287	2,557,960.89	102.243720	2,604,979.08	47,018.19	0.08
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	8,074,257.300	99.211845	8,010,619.62	100.274510	8,096,421.94	85,802.32	0.26
Original Face:		Base	10,000,000.000	99.211845	8,010,619.62	100.274510	8,096,421.94	85,802.32	0.26
3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
		Local	7,726,943.000	99.175675	7,663,247.89	101.230620	7,822,032.31	158,784.42	0.25
Original Face:		Base	10,000,000.000	99.175675	7,663,247.89	101.230620	7,822,032.31	158,784.42	0.25

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3136BSMH5	FANNIE MAE FNR 2024 41 GP					5.500000	25 May 2046		
		Local	9,544,778.800	99.722625	9,518,303.95	100.045420	9,549,114.04	30,810.09	0.31
	Original Face:	Base	10,000,000.000	99.722625	9,518,303.95	100.045420	9,549,114.04	30,810.09	0.31
3136BSZ40	FANNIE MAE FNR 2024 61 CJ					5.000000	25 Mar 2051		
		Local	8,652,305.800	100.232931	8,672,459.70	99.071570	8,571,975.20	-100,484.50	0.28
	Original Face:	Base	10,000,000.000	100.232931	8,672,459.70	99.071570	8,571,975.20	-100,484.50	0.28
3136BTLW1	FANNIE MAE FNR 2024 81 DA					5.000000	25 Jun 2048		
		Local	9,763,814.600	99.844649	9,748,646.45	98.174230	9,585,549.80	-163,096.65	0.31
	Original Face:	Base	10,000,000.000	99.844649	9,748,646.45	98.174230	9,585,549.80	-163,096.65	0.31
3136BTWW9	FANNIE MAE FNR 2024 89 NB					5.500000	25 Oct 2050		
		Local	9,822,647.600	99.980018	9,820,684.86	99.814310	9,804,407.93	-16,276.93	0.32
	Original Face:	Base	10,000,000.000	99.980018	9,820,684.86	99.814310	9,804,407.93	-16,276.93	0.32
3136BTYR8	FANNIE MAE FNR 2024 90 B					5.000000	25 Jul 2051		
		Local	14,454,697.650	98.714998	14,268,954.49	98.689520	14,265,271.73	-3,682.76	0.46
	Original Face:	Base	15,000,000.000	98.714998	14,268,954.49	98.689520	14,265,271.73	-3,682.76	0.46
3136BUEC0	FANNIE MAE FNR 2024 98 B					5.000000	25 Jun 2052		
		Local	9,772,575.400	98.423281	9,618,489.35	98.533760	9,629,285.99	10,796.64	0.31
	Original Face:	Base	10,000,000.000	98.423281	9,618,489.35	98.533760	9,629,285.99	10,796.64	0.31
3136BUET3	FANNIE MAE FNR 2024 104 AC					5.000000	25 Mar 2052		
		Local	9,865,063.600	99.188793	9,785,037.53	98.686850	9,735,520.52	-49,517.01	0.31
	Original Face:	Base	10,000,000.000	99.188793	9,785,037.53	98.686850	9,735,520.52	-49,517.01	0.31
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	11,815,312.000	99.593769	11,767,314.51	99.887619	11,802,033.83	34,719.32	0.38
	Original Face:	Base	11,815,312.000	99.593769	11,767,314.51	99.887619	11,802,033.83	34,719.32	0.38
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	75,316.250	99.917933	75,254.44	99.559055	74,984.15	-270.29	0.00
	Original Face:	Base	6,625,000.000	99.917933	75,254.44	99.559055	74,984.15	-270.29	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	87,157.020	99.960703	87,122.77	100.697819	87,765.22	642.45	0.00
	Original Face:	Base	6,000,000.000	99.960703	87,122.77	100.697819	87,765.22	642.45	0.00

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3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	115,968.110	103.070551	119,528.97	98.970850	114,774.62	-4,754.35	0.00
Original Face:		Base	7,703,000.000	103.070551	119,528.97	98.970850	114,774.62	-4,754.35	0.00
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	342,441.800	102.323668	350,399.01	97.301200	333,199.98	-17,199.03	0.01
Original Face:		Base	10,000,000.000	102.323668	350,399.01	97.301200	333,199.98	-17,199.03	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	581,861.800	101.947863	593,195.67	89.628910	521,516.39	-71,679.28	0.02
Original Face:		Base	13,000,000.000	101.947863	593,195.67	89.628910	521,516.39	-71,679.28	0.02
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	49,947.960	100.184512	50,040.12	98.335820	49,116.74	-923.38	0.00
Original Face:		Base	3,000,000.000	100.184512	50,040.12	98.335820	49,116.74	-923.38	0.00
3137AMF85	FREDDIE MAC FHR 4023 EA					3.500000	15 Aug 2041		
		Local	88,544.120	102.343227	90,618.91	98.994920	87,654.18	-2,964.73	0.00
Original Face:		Base	12,500,000.000	102.343227	90,618.91	98.994920	87,654.18	-2,964.73	0.00
3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	412,188.700	104.980639	432,718.33	95.666950	394,328.36	-38,389.97	0.01
Original Face:		Base	5,000,000.000	104.980639	432,718.33	95.666950	394,328.36	-38,389.97	0.01
3137AV3S4	FREDDIE MAC FHR 4122 VM					3.500000	15 Oct 2025		
		Local	566,134.800	100.409201	568,451.43	99.692810	564,395.69	-4,055.74	0.02
Original Face:		Base	8,000,000.000	100.409201	568,451.43	99.692810	564,395.69	-4,055.74	0.02
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	577,735.900	101.706193	587,593.19	89.132000	514,947.56	-72,645.63	0.02
Original Face:		Base	5,000,000.000	101.706193	587,593.19	89.132000	514,947.56	-72,645.63	0.02
3137AXT29	FREDDIE MAC FHR 4153 YJ					3.000000	15 Sep 2042		
		Local	40,116.950	102.920212	41,288.45	99.036100	39,730.26	-1,558.19	0.00
Original Face:		Base	5,000,000.000	102.920212	41,288.45	99.036100	39,730.26	-1,558.19	0.00
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	530,224.500	100.473669	532,736.01	94.515620	501,144.97	-31,591.04	0.02
Original Face:		Base	5,000,000.000	100.473669	532,736.01	94.515620	501,144.97	-31,591.04	0.02

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3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	647,570.450	102.178373	661,676.95	94.882700	614,432.33	-47,244.62	0.02
Original Face:		Base	5,000,000.000	102.178373	661,676.95	94.882700	614,432.33	-47,244.62	0.02
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	491,174.100	103.532867	508,526.63	97.201360	477,427.91	-31,098.72	0.02
Original Face:		Base	5,000,000.000	103.532867	508,526.63	97.201360	477,427.91	-31,098.72	0.02
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	1,326,433.700	102.040168	1,353,495.17	95.753330	1,270,104.44	-83,390.73	0.04
Original Face:		Base	10,000,000.000	102.040168	1,353,495.17	95.753330	1,270,104.44	-83,390.73	0.04
3137B73L1	FREDDIE MAC FHR 4289 WE					3.000000	15 Aug 2031		
		Local	32,403.900	100.979882	32,721.42	99.728630	32,315.97	-405.45	0.00
Original Face:		Base	5,000,000.000	100.979882	32,721.42	99.728630	32,315.97	-405.45	0.00
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.171686	1,770,191.78	90.814440	1,621,016.87	-149,174.91	0.05
Original Face:		Base	1,784,977.000	99.171686	1,770,191.78	90.814440	1,621,016.87	-149,174.91	0.05
3137BBPZ7	FREDDIE MAC FHR 4351 EV					3.000000	15 Nov 2025		
		Local	402,968.000	100.246077	403,959.61	99.163130	399,595.68	-4,363.93	0.01
Original Face:		Base	5,183,921.000	100.246077	403,959.61	99.163130	399,595.68	-4,363.93	0.01
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	144,252.450	100.557536	145,056.71	98.242510	141,717.23	-3,339.48	0.00
Original Face:		Base	5,000,000.000	100.557536	145,056.71	98.242510	141,717.23	-3,339.48	0.00
3137BJAB9	FREDDIE MAC FHR 4475 MV					3.000000	15 Oct 2026		
		Local	438,533.570	100.805774	442,067.16	99.128580	434,712.10	-7,355.06	0.01
Original Face:		Base	2,579,263.000	100.805774	442,067.16	99.128580	434,712.10	-7,355.06	0.01
3137BNRL0	FREDDIE MAC FHR 4567 BA					3.000000	15 Jun 2043		
		Local	11,127.150	102.285042	11,381.41	99.777840	11,102.43	-278.98	0.00
Original Face:		Base	5,000,000.000	102.285042	11,381.41	99.777840	11,102.43	-278.98	0.00
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
		Local	6,593,721.750	83.341329	5,495,295.33	88.646610	5,845,110.80	349,815.47	0.19
Original Face:		Base	5,000,000.000	83.341329	5,495,295.33	88.646610	5,845,110.80	349,815.47	0.19

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3137EAEX3	FREDDIE MAC UNSECURED 09/25 0.375					0.375000	23 Sep 2025		
		Local	10,000,000.000	99.961385	9,996,138.48	97.580290	9,758,029.00	-238,109.48	0.32
		Base		99.961385	9,996,138.48	97.580290	9,758,029.00	-238,109.48	0.32
3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
		Local	1,272,429.040	98.022452	1,247,266.14	98.435970	1,252,527.87	5,261.73	0.04
Original Face:		Base	3,867,000.000	98.022452	1,247,266.14	98.435970	1,252,527.87	5,261.73	0.04
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	1,562,758.250	100.523331	1,570,936.65	86.784270	1,356,228.34	-214,708.31	0.04
Original Face:		Base	5,000,000.000	100.523331	1,570,936.65	86.784270	1,356,228.34	-214,708.31	0.04
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	3,053,488.440	99.656789	3,043,008.53	97.512390	2,977,529.56	-65,478.97	0.10
Original Face:		Base	6,000,000.000	99.656789	3,043,008.53	97.512390	2,977,529.56	-65,478.97	0.10
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,392,026.500	110.681141	1,540,710.82	100.227160	1,395,188.63	-145,522.19	0.05
Original Face:		Base	10,000,000.000	110.681141	1,540,710.82	100.227160	1,395,188.63	-145,522.19	0.05
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	1,413,384.300	101.878059	1,439,928.49	95.433110	1,348,836.59	-91,091.90	0.04
Original Face:		Base	5,000,000.000	101.878059	1,439,928.49	95.433110	1,348,836.59	-91,091.90	0.04
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	7,753,915.800	102.577700	7,953,788.52	83.414470	6,467,887.77	-1,485,900.75	0.21
Original Face:		Base	10,000,000.000	102.577700	7,953,788.52	83.414470	6,467,887.77	-1,485,900.75	0.21
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					4.727660	25 Oct 2026		
		Local	2,906,788.680	99.787856	2,900,622.09	99.546210	2,893,597.96	-7,024.13	0.09
Original Face:		Base	6,000,000.000	99.787856	2,900,622.09	99.546210	2,893,597.96	-7,024.13	0.09
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	7,858,249.200	97.477304	7,660,009.48	96.417040	7,576,691.27	-83,318.21	0.24
Original Face:		Base	10,000,000.000	97.477304	7,660,009.48	96.417040	7,576,691.27	-83,318.21	0.24
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	3,522,407.280	100.140983	3,527,373.28	99.240220	3,495,644.73	-31,728.55	0.11
Original Face:		Base	10,963,000.000	100.140983	3,527,373.28	99.240220	3,495,644.73	-31,728.55	0.11

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3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	7,536,487.600	100.138598	7,546,933.00	100.130200	7,546,300.11	-632.89	0.24
Original Face:		Base	10,000,000.000	100.138598	7,546,933.00	100.130200	7,546,300.11	-632.89	0.24
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	9,478,543.300	99.821118	9,461,587.92	98.936760	9,377,763.64	-83,824.28	0.30
Original Face:		Base	10,000,000.000	99.821118	9,461,587.92	98.936760	9,377,763.64	-83,824.28	0.30
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
		Local	7,522,969.900	100.245643	7,541,449.52	100.933020	7,593,160.71	51,711.19	0.25
Original Face:		Base	10,000,000.000	100.245643	7,541,449.52	100.933020	7,593,160.71	51,711.19	0.25
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	8,337,269.300	99.895106	8,328,523.98	99.427040	8,289,500.08	-39,023.90	0.27
Original Face:		Base	10,000,000.000	99.895106	8,328,523.98	99.427040	8,289,500.08	-39,023.90	0.27
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
		Local	2,409,830.250	99.845468	2,406,106.30	101.062120	2,435,425.54	29,319.24	0.08
Original Face:		Base	3,000,000.000	99.845468	2,406,106.30	101.062120	2,435,425.54	29,319.24	0.08
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
		Local	12,590,870.850	99.884244	12,576,296.14	100.914500	12,706,014.36	129,718.22	0.41
Original Face:		Base	15,000,000.000	99.884244	12,576,296.14	100.914500	12,706,014.36	129,718.22	0.41
3137HCRL8	FREDDIE MAC FHR 5411 BY					6.000000	25 May 2054		
		Local	10,000,000.000	103.822889	10,382,288.89	98.814940	9,881,494.00	-500,794.89	0.32
Original Face:		Base	10,000,000.000	103.822889	10,382,288.89	98.814940	9,881,494.00	-500,794.89	0.32
3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
		Local	8,081,190.990	99.760851	8,061,864.89	100.853300	8,150,147.79	88,282.90	0.26
Original Face:		Base	10,000,000.000	99.760851	8,061,864.89	100.853300	8,150,147.79	88,282.90	0.26
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	8,694,389.060	99.393864	8,641,689.21	98.685600	8,580,110.01	-61,579.20	0.28
Original Face:		Base	10,000,000.000	99.393864	8,641,689.21	98.685600	8,580,110.01	-61,579.20	0.28
3137HHNA5	FREDDIE MAC FHR 5483 DG					5.500000	25 Feb 2050		
		Local	9,696,904.000	99.968799	9,693,878.44	99.726650	9,670,397.51	-23,480.93	0.31
Original Face:		Base	10,000,000.000	99.968799	9,693,878.44	99.726650	9,670,397.51	-23,480.93	0.31

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3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	5,000,000.000	100.374981	5,018,749.05	100.756740	5,037,837.00	19,087.95	0.16
Original Face:		Base	5,000,000.000	100.374981	5,018,749.05	100.756740	5,037,837.00	19,087.95	0.16
3137HJSH1	FREDDIE MAC FHR 5502 DC					5.500000	25 May 2051		
		Local	5,000,000.000	99.593769	4,979,688.47	99.524280	4,976,214.00	-3,474.47	0.16
Original Face:		Base	5,000,000.000	99.593769	4,979,688.47	99.524280	4,976,214.00	-3,474.47	0.16
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	839,322.900	103.122820	865,533.44	94.180568	790,479.07	-75,054.37	0.03
Original Face:		Base	10,000,000.000	103.122820	865,533.44	94.180568	790,479.07	-75,054.37	0.03
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	136,088.680	100.561046	136,852.20	98.582034	134,158.99	-2,693.21	0.00
Original Face:		Base	7,000,000.000	100.561046	136,852.20	98.582034	134,158.99	-2,693.21	0.00
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					7.288000	01 Nov 2035		
		Local	194,736.300	102.245159	199,108.44	101.687129	198,021.75	-1,086.69	0.01
Original Face:		Base	5,000,000.000	102.245159	199,108.44	101.687129	198,021.75	-1,086.69	0.01
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,280,972.600	104.367229	1,336,915.61	96.982557	1,242,319.98	-94,595.63	0.04
Original Face:		Base	20,000,000.000	104.367229	1,336,915.61	96.982557	1,242,319.98	-94,595.63	0.04
3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					7.216000	01 May 2036		
		Local	240,170.450	102.378128	245,882.01	103.224788	247,915.44	2,033.43	0.01
Original Face:		Base	5,000,000.000	102.378128	245,882.01	103.224788	247,915.44	2,033.43	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					7.351000	01 Oct 2037		
		Local	100,040.480	104.640841	104,683.20	101.539168	101,580.27	-3,102.93	0.00
Original Face:		Base	4,000,000.000	104.640841	104,683.20	101.539168	101,580.27	-3,102.93	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	493,573.520	102.570995	506,263.27	97.302746	480,260.59	-26,002.68	0.02
Original Face:		Base	8,000,000.000	102.570995	506,263.27	97.302746	480,260.59	-26,002.68	0.02
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					7.230000	01 Aug 2037		
		Local	54,066.500	104.809411	56,666.78	102.352961	55,338.66	-1,328.12	0.00
Original Face:		Base	5,000,000.000	104.809411	56,666.78	102.352961	55,338.66	-1,328.12	0.00

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3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	225,799.980	100.870062	227,764.58	97.963618	221,201.83	-6,562.75	0.01
Original Face:		Base	6,000,000.000	100.870062	227,764.58	97.963618	221,201.83	-6,562.75	0.01
3138ELUQ4	FNMA POOL AL4190 FN 04/26 FIXED VAR					3.500000	01 Apr 2026		
		Local	93,035.900	100.702686	93,689.65	99.273057	92,359.58	-1,330.07	0.00
Original Face:		Base	10,000,000.000	100.702686	93,689.65	99.273057	92,359.58	-1,330.07	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	693,907.560	102.950134	714,378.76	95.248121	660,933.91	-53,444.85	0.02
Original Face:		Base	6,000,000.000	102.950134	714,378.76	95.248121	660,933.91	-53,444.85	0.02
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,350,906.930	104.018007	1,405,186.46	90.566672	1,223,471.45	-181,715.01	0.04
Original Face:		Base	6,750,000.000	104.018007	1,405,186.46	90.566672	1,223,471.45	-181,715.01	0.04
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	831,653.830	102.226335	850,169.23	94.023023	781,946.07	-68,223.16	0.03
Original Face:		Base	7,000,000.000	102.226335	850,169.23	94.023023	781,946.07	-68,223.16	0.03
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.934804	5,613,337.93	97.170515	5,458,067.83	-155,270.10	0.18
Original Face:		Base	5,617,000.000	99.934804	5,613,337.93	97.170515	5,458,067.83	-155,270.10	0.18
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	791,556.750	100.757837	797,555.46	93.688732	741,599.48	-55,955.98	0.02
Original Face:		Base	5,948,304.000	100.757837	797,555.46	93.688732	741,599.48	-55,955.98	0.02
3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,238,242.630	101.537284	1,257,277.93	92.748759	1,148,454.67	-108,823.26	0.04
Original Face:		Base	7,922,201.000	101.537284	1,257,277.93	92.748759	1,148,454.67	-108,823.26	0.04
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	751,655.820	101.427744	762,387.54	96.158737	722,782.74	-39,604.80	0.02
Original Face:		Base	6,000,000.000	101.427744	762,387.54	96.158737	722,782.74	-39,604.80	0.02
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,653,273.400	102.892537	1,701,094.94	97.377500	1,609,916.31	-91,178.63	0.05
Original Face:		Base	11,523,254.000	102.892537	1,701,094.94	97.377500	1,609,916.31	-91,178.63	0.05

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31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	2,176,205.790	113.765109	2,475,762.88	100.989880	2,197,747.62	-278,015.26	0.07
Original Face:		Base	41,000,000.000	113.765109	2,475,762.88	100.989880	2,197,747.62	-278,015.26	0.07
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	65,047.900	101.004398	65,701.24	103.557000	67,361.65	1,660.41	0.00
Original Face:		Base	5,000,000.000	101.004398	65,701.24	103.557000	67,361.65	1,660.41	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	196,879.760	105.411638	207,534.18	100.062940	197,003.68	-10,530.50	0.01
Original Face:		Base	5,855,000.000	105.411638	207,534.18	100.062940	197,003.68	-10,530.50	0.01
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.986928	25 Sep 2039		
		Local	148,786.350	103.685452	154,269.80	100.927380	150,166.16	-4,103.64	0.00
Original Face:		Base	5,000,000.000	103.685452	154,269.80	100.927380	150,166.16	-4,103.64	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.581064	25 Aug 2039		
		Local	401,746.500	101.974952	409,680.80	100.193960	402,525.73	-7,155.07	0.01
Original Face:		Base	10,000,000.000	101.974952	409,680.80	100.193960	402,525.73	-7,155.07	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,271,392.060	101.369123	1,288,798.98	98.732320	1,255,274.88	-33,524.10	0.04
Original Face:		Base	8,609,641.000	101.369123	1,288,798.98	98.732320	1,255,274.88	-33,524.10	0.04
31397SFE9	FANNIE MAE FNR 2011 26 EB					3.000000	25 Apr 2026		
		Local	189,571.450	99.914644	189,409.64	99.097790	187,861.12	-1,548.52	0.01
Original Face:		Base	5,000,000.000	99.914644	189,409.64	99.097790	187,861.12	-1,548.52	0.01
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.977662	25 Oct 2040		
		Local	311,728.550	106.231203	331,152.99	101.601040	316,719.45	-14,433.54	0.01
Original Face:		Base	5,000,000.000	106.231203	331,152.99	101.601040	316,719.45	-14,433.54	0.01
31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	414,994.590	99.771691	414,047.12	99.273318	411,978.90	-2,068.22	0.01
Original Face:		Base	11,959,998.000	99.771691	414,047.12	99.273318	411,978.90	-2,068.22	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	49,568.850	99.584659	49,362.97	98.659988	48,904.62	-458.35	0.00
Original Face:		Base	5,000,000.000	99.584659	49,362.97	98.659988	48,904.62	-458.35	0.00

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31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	75,586.750	100.379842	75,873.86	100.656694	76,083.12	209.26	0.00
	Original Face:	Base	6,500,000.000	100.379842	75,873.86	100.656694	76,083.12	209.26	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	140,678.720	100.090788	140,806.44	100.171036	140,919.33	112.89	0.00
	Original Face:	Base	8,000,000.000	100.090788	140,806.44	100.171036	140,919.33	112.89	0.00
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	9,118.200	100.304556	9,145.97	101.356586	9,241.90	95.93	0.00
	Original Face:	Base	5,457,127.000	100.304556	9,145.97	101.356586	9,241.90	95.93	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	172,266.600	100.345494	172,861.77	100.718394	173,504.15	642.38	0.01
	Original Face:	Base	5,000,000.000	100.345494	172,861.77	100.718394	173,504.15	642.38	0.01
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	143,254.060	100.636254	144,165.52	100.719741	144,285.12	119.60	0.00
	Original Face:	Base	10,547,657.000	100.636254	144,165.52	100.719741	144,285.12	119.60	0.00
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	194,049.630	100.353348	194,735.30	99.612422	193,297.54	-1,437.76	0.01
	Original Face:	Base	17,500,000.000	100.353348	194,735.30	99.612422	193,297.54	-1,437.76	0.01
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	36,244.300	102.317523	37,084.27	100.621532	36,469.57	-614.70	0.00
	Original Face:	Base	9,397,749.000	102.317523	37,084.27	100.621532	36,469.57	-614.70	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
		Local	2,494,101.840	99.899547	2,491,596.45	99.561325	2,483,160.84	-8,435.61	0.08
	Original Face:	Base	4,303,991.000	99.899547	2,491,596.45	99.561325	2,483,160.84	-8,435.61	0.08
3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	3,299,448.760	104.417579	3,445,204.51	92.846419	3,063,420.02	-381,784.49	0.10
	Original Face:	Base	15,243,777.000	104.417579	3,445,204.51	92.846419	3,063,420.02	-381,784.49	0.10
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	472,641.560	100.443110	474,735.88	92.034787	434,994.65	-39,741.23	0.01
	Original Face:	Base	4,744,826.000	100.443110	474,735.88	92.034787	434,994.65	-39,741.23	0.01

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3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	554,789.900	100.462883	557,357.93	91.781081	509,192.17	-48,165.76	0.02
	Original Face:	Base	4,166,154.000	100.462883	557,357.93	91.781081	509,192.17	-48,165.76	0.02
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	1,883,475.700	102.096807	1,922,968.55	89.897370	1,693,195.12	-229,773.43	0.05
	Original Face:	Base	10,000,000.000	102.096807	1,922,968.55	89.897370	1,693,195.12	-229,773.43	0.05
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	2,735,995.110	106.757439	2,920,878.31	95.124398	2,602,598.88	-318,279.43	0.08
	Original Face:	Base	9,938,165.000	106.757439	2,920,878.31	95.124398	2,602,598.88	-318,279.43	0.08
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,631,843.340	106.751042	1,742,009.77	95.124590	1,552,284.29	-189,725.48	0.05
	Original Face:	Base	6,864,195.000	106.751042	1,742,009.77	95.124590	1,552,284.29	-189,725.48	0.05
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	718,520.630	104.467836	750,622.95	95.431407	685,694.35	-64,928.60	0.02
	Original Face:	Base	11,668,342.000	104.467836	750,622.95	95.431407	685,694.35	-64,928.60	0.02
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	1,395,392.700	99.899477	1,393,990.01	95.876149	1,337,848.78	-56,141.23	0.04
	Original Face:	Base	10,000,000.000	99.899477	1,393,990.01	95.876149	1,337,848.78	-56,141.23	0.04
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.333000	01 Jun 2054		
		Local	12,442,601.570	97.757812	12,163,615.11	95.605818	11,895,851.01	-267,764.10	0.38
	Original Face:	Base	12,975,347.000	97.757812	12,163,615.11	95.605818	11,895,851.01	-267,764.10	0.38
3140JCM92	FNMA POOL BM7583 FN 11/54 FLOATING VAR					5.884000	01 Nov 2054		
		Local	9,665,579.200	101.173393	9,778,994.40	101.344341	9,795,517.54	16,523.14	0.32
	Original Face:	Base	10,000,000.000	101.173393	9,778,994.40	101.344341	9,795,517.54	16,523.14	0.32
3140JCN67	FNMA POOL BM7612 FN 11/54 FLOATING VAR					5.588000	01 Nov 2054		
		Local	9,800,133.900	100.840866	9,882,539.90	100.954199	9,893,646.68	11,106.78	0.32
	Original Face:	Base	10,000,000.000	100.840866	9,882,539.90	100.954199	9,893,646.68	11,106.78	0.32
3140JCPY4	FNMA POOL BM7638 FN 01/55 FLOATING VAR					5.499000	01 Jan 2055		
		Local	13,252,121.000	99.882689	13,236,574.74	100.036149	13,256,911.51	20,336.77	0.43
	Original Face:	Base	13,252,121.000	99.882689	13,236,574.74	100.036149	13,256,911.51	20,336.77	0.43

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3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	9,107,134.340	105.557116	9,613,228.38	84.031964	7,652,903.85	-1,960,324.53	0.25
Original Face:		Base	12,784,918.000	105.557116	9,613,228.38	84.031964	7,652,903.85	-1,960,324.53	0.25
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	4,301,372.940	98.521806	4,237,790.30	95.682749	4,115,671.87	-122,118.43	0.13
Original Face:		Base	4,455,713.000	98.521806	4,237,790.30	95.682749	4,115,671.87	-122,118.43	0.13
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	10,882,070.430	103.173589	11,227,422.61	103.429262	11,255,245.14	27,822.53	0.36
Original Face:		Base	11,591,129.000	103.173589	11,227,422.61	103.429262	11,255,245.14	27,822.53	0.36
3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	4,816,956.240	96.504264	4,648,568.15	92.515874	4,456,449.17	-192,118.98	0.14
Original Face:		Base	4,949,005.000	96.504264	4,648,568.15	92.515874	4,456,449.17	-192,118.98	0.14
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	771,568.140	100.412665	774,752.13	95.718720	738,535.15	-36,216.98	0.02
Original Face:		Base	6,000,000.000	100.412665	774,752.13	95.718720	738,535.15	-36,216.98	0.02
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	331,948.620	103.816151	344,616.28	100.475019	333,525.44	-11,090.84	0.01
Original Face:		Base	9,100,000.000	103.816151	344,616.28	100.475019	333,525.44	-11,090.84	0.01
31416XWN6	FNMA POOL AB2452 FN 03/26 FIXED 4					4.000000	01 Mar 2026		
		Local	36,181.300	100.207124	36,256.24	99.334582	35,940.54	-315.70	0.00
Original Face:		Base	7,060,000.000	100.207124	36,256.24	99.334582	35,940.54	-315.70	0.00
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	52,978.920	100.594406	53,293.83	99.321281	52,619.34	-674.49	0.00
Original Face:		Base	6,000,000.000	100.594406	53,293.83	99.321281	52,619.34	-674.49	0.00
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	603,353.450	103.243346	622,922.29	94.179219	568,233.57	-54,688.72	0.02
Original Face:		Base	5,000,000.000	103.243346	622,922.29	94.179219	568,233.57	-54,688.72	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,504,979.490	102.781726	1,546,843.90	88.245639	1,328,078.77	-218,765.13	0.04
Original Face:		Base	7,000,000.000	102.781726	1,546,843.90	88.245639	1,328,078.77	-218,765.13	0.04

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31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	327,540.600	103.261721	338,224.06	98.012087	321,029.38	-17,194.68	0.01
	Original Face:	Base	6,100,000.000	103.261721	338,224.06	98.012087	321,029.38	-17,194.68	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	550,450.710	100.776233	554,723.49	97.539987	536,909.55	-17,813.94	0.02
	Original Face:	Base	9,500,000.000	100.776233	554,723.49	97.539987	536,909.55	-17,813.94	0.02
31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	552,568.750	101.834928	562,707.99	95.704526	528,833.30	-33,874.69	0.02
	Original Face:	Base	5,000,000.000	101.834928	562,707.99	95.704526	528,833.30	-33,874.69	0.02
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	891,968.900	102.595360	915,118.70	97.410244	868,869.08	-46,249.62	0.03
	Original Face:	Base	7,899,440.000	102.595360	915,118.70	97.410244	868,869.08	-46,249.62	0.03
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	1,035,819.360	103.958523	1,076,822.51	98.487586	1,020,153.48	-56,669.03	0.03
	Original Face:	Base	8,000,000.000	103.958523	1,076,822.51	98.487586	1,020,153.48	-56,669.03	0.03
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	983,285.340	101.335061	996,412.80	95.833462	942,316.38	-54,096.42	0.03
	Original Face:	Base	6,000,000.000	101.335061	996,412.80	95.833462	942,316.38	-54,096.42	0.03
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	715,835.250	101.444242	726,173.64	95.343554	682,502.77	-43,670.87	0.02
	Original Face:	Base	5,000,000.000	101.444242	726,173.64	95.343554	682,502.77	-43,670.87	0.02
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	476,101.550	102.074856	485,979.97	97.998570	466,572.71	-19,407.26	0.02
	Original Face:	Base	5,000,000.000	102.074856	485,979.97	97.998570	466,572.71	-19,407.26	0.02
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					7.191000	01 Feb 2037		
		Local	137,272.500	102.167375	140,247.71	103.022345	141,421.35	1,173.64	0.00
	Original Face:	Base	5,000,000.000	102.167375	140,247.71	103.022345	141,421.35	1,173.64	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	143,415.030	103.592936	148,567.84	100.273031	143,806.60	-4,761.24	0.00
	Original Face:	Base	3,262,241.000	103.592936	148,567.84	100.273031	143,806.60	-4,761.24	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
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					6.961000	01 Jan 2037		
		Local	232,604.670	102.157063	237,622.10	103.267977	240,206.14	2,584.04	0.01
Original Face:		Base	6,271,091.000	102.157063	237,622.10	103.267977	240,206.14	2,584.04	0.01
31419AVV6	FNMA POOL AE0627 FN 12/25 FIXED VAR					3.500000	01 Dec 2025		
		Local	42,575.160	100.395982	42,743.75	99.252656	42,256.98	-486.77	0.00
Original Face:		Base	12,000,000.000	100.395982	42,743.75	99.252656	42,256.98	-486.77	0.00
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.202156	9,920,215.55	90.007970	9,000,797.00	-919,418.55	0.29
		Base		99.202156	9,920,215.55	90.007970	9,000,797.00	-919,418.55	0.29
320517AD7	FIRST HORIZON CORP SR UNSECURED 05/25 4					4.000000	26 May 2025		
		Local	4,000,000.000	100.599269	4,023,970.75	99.603745	3,984,149.80	-39,820.95	0.13
		Base		100.599269	4,023,970.75	99.603745	3,984,149.80	-39,820.95	0.13
341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
		Local	5,000,000.000	99.764648	4,988,232.42	104.580941	5,229,047.05	240,814.63	0.17
		Base		99.764648	4,988,232.42	104.580941	5,229,047.05	240,814.63	0.17
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
		Local	5,000,000.000	99.515680	4,975,784.00	94.439562	4,721,978.10	-253,805.90	0.15
		Base		99.515680	4,975,784.00	94.439562	4,721,978.10	-253,805.90	0.15
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	4,000,000.000	99.064987	3,962,599.49	97.707400	3,908,296.00	-54,303.49	0.13
Original Face:		Base	4,000,000.000	99.064987	3,962,599.49	97.707400	3,908,296.00	-54,303.49	0.13
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	13,750,000.000	99.932565	13,740,727.66	97.590000	13,418,625.00	-322,102.66	0.43
Original Face:		Base	13,750,000.000	99.932565	13,740,727.66	97.590000	13,418,625.00	-322,102.66	0.43
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
		Local	906,945.090	108.846837	987,181.04	104.055719	943,728.23	-43,452.81	0.03
Original Face:		Base	8,707,929.000	108.846837	987,181.04	104.055719	943,728.23	-43,452.81	0.03
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
		Local	4,088,432.030	104.755654	4,282,863.70	92.287951	3,773,130.15	-509,733.55	0.12
Original Face:		Base	11,805,572.000	104.755654	4,282,863.70	92.287951	3,773,130.15	-509,733.55	0.12

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
		Local	585,477.800	100.000000	585,477.80	88.155878	516,133.10	-69,344.70	0.02
Original Face:		Base	10,000,000.000	100.000000	585,477.80	88.155878	516,133.10	-69,344.70	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
		Local	5,859,603.620	110.533361	6,476,816.82	92.226808	5,404,125.38	-1,072,691.44	0.17
Original Face:		Base	9,821,806.000	110.533361	6,476,816.82	92.226808	5,404,125.38	-1,072,691.44	0.17
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
		Local	11,373,335.520	106.030252	12,059,176.35	86.978636	9,892,372.10	-2,166,804.25	0.32
Original Face:		Base	12,889,444.000	106.030252	12,059,176.35	86.978636	9,892,372.10	-2,166,804.25	0.32
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
		Local	7,963,136.000	108.281959	8,622,639.67	89.450347	7,123,052.78	-1,499,586.89	0.23
Original Face:		Base	10,000,000.000	108.281959	8,622,639.67	89.450347	7,123,052.78	-1,499,586.89	0.23
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
		Local	7,887,144.060	105.697363	8,336,503.26	88.977242	7,017,763.26	-1,318,740.00	0.23
Original Face:		Base	10,204,176.000	105.697363	8,336,503.26	88.977242	7,017,763.26	-1,318,740.00	0.23
3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	9,676,314.500	108.054457	10,455,689.11	90.007825	8,709,440.22	-1,746,248.89	0.28
Original Face:		Base	12,373,645.000	108.054457	10,455,689.11	90.007825	8,709,440.22	-1,746,248.89	0.28
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	760,198.320	106.982383	813,278.28	101.134363	768,821.73	-44,456.55	0.02
Original Face:		Base	6,000,000.000	106.982383	813,278.28	101.134363	768,821.73	-44,456.55	0.02
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	10,005,406.180	100.353169	10,040,742.17	101.595808	10,165,073.25	124,331.08	0.33
Original Face:		Base	10,422,298.000	100.353169	10,040,742.17	101.595808	10,165,073.25	124,331.08	0.33
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,800,314.700	97.920725	3,721,295.72	96.293572	3,659,458.77	-61,836.95	0.12
Original Face:		Base	5,000,000.000	97.920725	3,721,295.72	96.293572	3,659,458.77	-61,836.95	0.12
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,656,351.730	104.678664	1,733,846.87	92.208324	1,527,294.17	-206,552.70	0.05
Original Face:		Base	5,682,660.000	104.678664	1,733,846.87	92.208324	1,527,294.17	-206,552.70	0.05

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36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	513,828.950	104.906078	539,037.80	94.654012	486,359.72	-52,678.08	0.02
Original Face:		Base	5,271,946.000	104.906078	539,037.80	94.654012	486,359.72	-52,678.08	0.02
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	3,300,223.780	104.727726	3,456,249.31	92.205897	3,043,000.94	-413,248.37	0.10
Original Face:		Base	8,934,236.000	104.727726	3,456,249.31	92.205897	3,043,000.94	-413,248.37	0.10
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	66,005.170	100.585712	66,391.77	101.373444	66,911.71	519.94	0.00
Original Face:		Base	7,000,000.000	100.585712	66,391.77	101.373444	66,911.71	519.94	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	171,168.670	100.986606	172,857.43	99.430820	170,194.41	-2,663.02	0.01
Original Face:		Base	22,821,698.000	100.986606	172,857.43	99.430820	170,194.41	-2,663.02	0.01
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	83,234.050	102.093266	84,976.36	88.726597	73,850.74	-11,125.62	0.00
Original Face:		Base	5,000,000.000	102.093266	84,976.36	88.726597	73,850.74	-11,125.62	0.00
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	680,342.050	100.456032	683,444.63	97.483364	663,220.32	-20,224.31	0.02
Original Face:		Base	13,640,889.000	100.456032	683,444.63	97.483364	663,220.32	-20,224.31	0.02
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	463,551.150	106.340055	492,940.55	97.782958	453,274.03	-39,666.52	0.01
Original Face:		Base	5,000,000.000	106.340055	492,940.55	97.782958	453,274.03	-39,666.52	0.01
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,321,683.500	105.145357	1,389,688.84	93.829016	1,240,122.62	-149,566.22	0.04
Original Face:		Base	10,000,000.000	105.145357	1,389,688.84	93.829016	1,240,122.62	-149,566.22	0.04
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					6.921000	20 Mar 2070		
		Local	3,982,009.950	105.822011	4,213,843.00	104.158800	4,147,613.78	-66,229.22	0.13
Original Face:		Base	6,631,731.000	105.822011	4,213,843.00	104.158800	4,147,613.78	-66,229.22	0.13
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					7.513000	20 Apr 2070		
		Local	5,050,410.990	111.048140	5,608,387.47	106.091090	5,358,036.07	-250,351.40	0.17
Original Face:		Base	10,005,856.000	111.048140	5,608,387.47	106.091090	5,358,036.07	-250,351.40	0.17

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3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	3,361,091.450	106.039809	3,564,094.94	88.748870	2,982,930.68	-581,164.26	0.10
Original Face:		Base	7,538,423.000	106.039809	3,564,094.94	88.748870	2,982,930.68	-581,164.26	0.10
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					7.534000	20 May 2070		
		Local	4,166,070.900	109.819334	4,575,151.31	104.362190	4,347,802.83	-227,348.48	0.14
Original Face:		Base	10,000,000.000	109.819334	4,575,151.31	104.362190	4,347,802.83	-227,348.48	0.14
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					6.829000	20 Oct 2070		
		Local	3,636,568.900	108.015154	3,928,045.51	102.513890	3,727,988.24	-200,057.27	0.12
Original Face:		Base	10,000,000.000	108.015154	3,928,045.51	102.513890	3,727,988.24	-200,057.27	0.12
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.535000	20 Jan 2071		
		Local	1,997,289.580	111.708504	2,231,142.31	98.824260	1,973,806.65	-257,335.66	0.06
Original Face:		Base	6,168,892.000	111.708504	2,231,142.31	98.824260	1,973,806.65	-257,335.66	0.06
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.514000	20 Aug 2071		
		Local	2,747,550.200	109.126615	2,998,308.54	98.885730	2,716,935.07	-281,373.47	0.09
Original Face:		Base	10,000,000.000	109.126615	2,998,308.54	98.885730	2,716,935.07	-281,373.47	0.09
3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					6.051000	20 Feb 2072		
		Local	9,869,333.500	107.300170	10,589,811.65	103.524480	10,217,176.19	-372,635.46	0.33
Original Face:		Base	10,000,000.000	107.300170	10,589,811.65	103.524480	10,217,176.19	-372,635.46	0.33
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.523000	20 Oct 2067		
		Local	5,493,684.780	102.185235	5,613,734.68	99.052650	5,441,640.36	-172,094.32	0.18
Original Face:		Base	18,000,000.000	102.185235	5,613,734.68	99.052650	5,441,640.36	-172,094.32	0.18
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.446000	20 Nov 2073		
		Local	5,010,873.930	96.522710	4,836,631.31	95.123990	4,766,543.22	-70,088.09	0.15
Original Face:		Base	5,709,398.000	96.522710	4,836,631.31	95.123990	4,766,543.22	-70,088.09	0.15
3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR					4.011000	20 Jun 2054		
		Local	13,178,582.150	97.077686	12,793,462.57	96.979844	12,780,568.41	-12,894.16	0.41
Original Face:		Base	13,363,186.000	97.077686	12,793,462.57	96.979844	12,780,568.41	-12,894.16	0.41
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	66,160.350	100.561605	66,531.91	101.798394	67,350.17	818.26	0.00
Original Face:		Base	7,322,535.000	100.561605	66,531.91	101.798394	67,350.17	818.26	0.00

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36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	335,110.340	103.889984	348,146.08	99.895595	334,760.47	-13,385.61	0.01
Original Face:		Base	8,800,000.000	103.889984	348,146.08	99.895595	334,760.47	-13,385.61	0.01
369550BG2	GENERAL DYNAMICS CORP COMPANY GUAR 05/25 3.5					3.500000	15 May 2025		
		Local	10,000,000.000	99.502865	9,950,286.50	99.705589	9,970,558.90	20,272.40	0.32
		Base		99.502865	9,950,286.50	99.705589	9,970,558.90	20,272.40	0.32
373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028		
		Local	5,000,000.000	99.914465	4,995,723.23	99.658167	4,982,908.35	-12,814.88	0.16
		Base		99.914465	4,995,723.23	99.658167	4,982,908.35	-12,814.88	0.16
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.238278	10 Sep 2027		
		Local	10,000,000.000	99.790649	9,979,064.91	100.108000	10,010,800.00	31,735.09	0.32
		Base		99.790649	9,979,064.91	100.108000	10,010,800.00	31,735.09	0.32
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.033351	9,503,335.10	-496,664.90	0.31
		Base		100.000000	10,000,000.00	95.033351	9,503,335.10	-496,664.90	0.31
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45					1.450000	28 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.001799	9,400,179.90	-599,820.10	0.30
		Base		100.000000	10,000,000.00	94.001799	9,400,179.90	-599,820.10	0.30
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.868406	9,786,840.60	-213,159.40	0.32
		Base		100.000000	10,000,000.00	97.868406	9,786,840.60	-213,159.40	0.32
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	299,713.300	105.042856	314,827.41	94.188420	282,295.22	-32,532.19	0.01
Original Face:		Base	2,500,000.000	105.042856	314,827.41	94.188420	282,295.22	-32,532.19	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	2,141,788.120	104.883023	2,246,372.12	92.669670	1,984,787.98	-261,584.14	0.06
Original Face:		Base	8,000,000.000	104.883023	2,246,372.12	92.669670	1,984,787.98	-261,584.14	0.06
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					6.521670	20 Apr 2067		
		Local	4,144,447.420	103.200301	4,277,082.23	100.844500	4,179,447.28	-97,634.95	0.14
Original Face:		Base	10,000,000.000	103.200301	4,277,082.23	100.844500	4,179,447.28	-97,634.95	0.14

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38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E				3.000000	16 Oct 2039		
	156,072.000	Local	102.666673	160,233.93	94.479150	147,455.50	-12,778.43	0.00
Original Face:	10,000,000.000	Base	102.666673	160,233.93	94.479150	147,455.50	-12,778.43	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG				5.306170	20 Dec 2066		
	4,708,325.180	Local	100.920532	4,751,666.80	100.157400	4,715,736.08	-35,930.72	0.15
Original Face:	10,000,000.000	Base	100.920532	4,751,666.80	100.157400	4,715,736.08	-35,930.72	0.15
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA				5.657120	20 Aug 2034		
	285,415.070	Local	104.737690	298,937.15	101.321450	289,186.69	-9,750.46	0.01
Original Face:	5,000,000.000	Base	104.737690	298,937.15	101.321450	289,186.69	-9,750.46	0.01
38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW				5.848770	20 Apr 2037		
	601,054.850	Local	105.915309	636,609.10	101.884440	612,381.37	-24,227.73	0.02
Original Face:	10,000,000.000	Base	105.915309	636,609.10	101.884440	612,381.37	-24,227.73	0.02
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK				3.000000	16 Jan 2027		
	35,789.000	Local	100.663221	36,026.36	98.832800	35,371.27	-655.09	0.00
Original Face:	6,500,000.000	Base	100.663221	36,026.36	98.832800	35,371.27	-655.09	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE				3.500000	20 Sep 2043		
	3,926,934.560	Local	96.830619	3,802,475.04	92.628390	3,637,456.26	-165,018.78	0.12
Original Face:	5,429,000.000	Base	96.830619	3,802,475.04	92.628390	3,637,456.26	-165,018.78	0.12
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV				2.950000	16 Oct 2029		
	1,109,348.760	Local	101.210922	1,122,782.11	95.988150	1,064,843.35	-57,938.76	0.03
Original Face:	3,000,000.000	Base	101.210922	1,122,782.11	95.988150	1,064,843.35	-57,938.76	0.03
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA				2.600000	16 Aug 2034		
	1,229,944.060	Local	95.961894	1,180,277.61	86.250560	1,060,833.64	-119,443.97	0.03
Original Face:	2,000,000.000	Base	95.961894	1,180,277.61	86.250560	1,060,833.64	-119,443.97	0.03
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB				6.040100	20 Nov 2042		
	1,021,165.790	Local	110.847529	1,131,937.05	98.725940	1,008,155.53	-123,781.52	0.03
Original Face:	5,010,613.000	Base	110.847529	1,131,937.05	98.725940	1,008,155.53	-123,781.52	0.03
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA				2.250000	20 Dec 2069		
	2,972,214.680	Local	101.225542	3,008,640.43	96.262190	2,861,118.94	-147,521.49	0.09
Original Face:	6,068,715.000	Base	101.225542	3,008,640.43	96.262190	2,861,118.94	-147,521.49	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
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	2,235,720.060	Local	101.742762	2,274,683.33	98.229132	2,196,128.41	-78,554.92	0.07
Original Face:	23,575,000.000	Base	101.742762	2,274,683.33	98.229132	2,196,128.41	-78,554.92	0.07
38380LXE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H12 JA				2.500000	20 Jul 2069		
	1,981,126.090	Local	102.213838	2,024,985.01	98.354320	1,948,523.09	-76,461.92	0.06
Original Face:	19,739,472.000	Base	102.213838	2,024,985.01	98.354320	1,948,523.09	-76,461.92	0.06
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA				5.638450	20 Aug 2069		
	5,018,616.010	Local	102.471042	5,142,628.14	100.532850	5,045,357.71	-97,270.43	0.16
Original Face:	10,000,000.000	Base	102.471042	5,142,628.14	100.532850	5,045,357.71	-97,270.43	0.16
38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA				2.250000	20 Jul 2069		
	1,132,635.500	Local	101.848020	1,153,566.83	98.386920	1,114,365.18	-39,201.65	0.04
Original Face:	10,000,000.000	Base	101.848020	1,153,566.83	98.386920	1,114,365.18	-39,201.65	0.04
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA				1.250000	20 Jul 2067		
	2,232,611.440	Local	100.244463	2,238,069.36	97.987940	2,187,689.96	-50,379.40	0.07
Original Face:	11,000,000.000	Base	100.244463	2,238,069.36	97.987940	2,187,689.96	-50,379.40	0.07
38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB				3.428960	20 Jul 2070		
	13,892,866.720	Local	115.976913	16,112,517.92	83.978991	11,667,089.29	-4,445,428.63	0.38
Original Face:	13,083,197.000	Base	115.976913	16,112,517.92	83.978991	11,667,089.29	-4,445,428.63	0.38
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC				5.638450	20 Aug 2070		
	3,024,913.690	Local	103.431964	3,128,727.65	101.012550	3,055,542.45	-73,185.20	0.10
Original Face:	5,000,000.000	Base	103.431964	3,128,727.65	101.012550	3,055,542.45	-73,185.20	0.10
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE				5.788450	20 Aug 2070		
	3,026,243.320	Local	104.383747	3,158,906.16	101.509950	3,071,938.08	-86,968.08	0.10
Original Face:	5,000,000.000	Base	104.383747	3,158,906.16	101.509950	3,071,938.08	-86,968.08	0.10
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF				5.688450	20 Sep 2070		
	6,595,676.820	Local	104.115581	6,867,127.26	100.667970	6,639,733.96	-227,393.30	0.21
Original Face:	10,000,000.000	Base	104.115581	6,867,127.26	100.667970	6,639,733.96	-227,393.30	0.21
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA				5.613790	20 Jun 2048		
	2,018,097.610	Local	105.438861	2,127,859.13	99.917070	2,016,424.00	-111,435.13	0.07
Original Face:	10,000,000.000	Base	105.438861	2,127,859.13	99.917070	2,016,424.00	-111,435.13	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
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.497300	20 Feb 2049		
		Local	1,989,850.080	103.921516	2,067,882.37	94.267090	1,875,773.77	-192,108.60	0.06
Original Face:		Base	10,000,000.000	103.921516	2,067,882.37	94.267090	1,875,773.77	-192,108.60	0.06
38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	685,447.960	101.570745	696,214.60	87.639370	600,722.27	-95,492.33	0.02
Original Face:		Base	10,000,000.000	101.570745	696,214.60	87.639370	600,722.27	-95,492.33	0.02
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					6.121220	20 Jun 2034		
		Local	277,312.550	103.189434	286,157.25	101.840990	282,417.85	-3,739.40	0.01
Original Face:		Base	6,317,173.000	103.189434	286,157.25	101.840990	282,417.85	-3,739.40	0.01
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.711330	20 Dec 2041		
		Local	861,304.680	103.907599	894,961.01	98.484920	848,255.23	-46,705.78	0.03
Original Face:		Base	11,457,930.000	103.907599	894,961.01	98.484920	848,255.23	-46,705.78	0.03
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.474270	20 Jan 2050		
		Local	2,990,730.110	111.587703	3,337,287.04	100.225260	2,997,467.03	-339,820.01	0.10
Original Face:		Base	8,141,884.000	111.587703	3,337,287.04	100.225260	2,997,467.03	-339,820.01	0.10
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	4,600,959.040	100.290386	4,614,319.60	78.115520	3,594,063.08	-1,020,256.52	0.12
Original Face:		Base	10,000,000.000	100.290386	4,614,319.60	78.115520	3,594,063.08	-1,020,256.52	0.12
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	5,099,268.800	102.357362	5,219,477.03	80.865370	4,123,542.58	-1,095,934.45	0.13
Original Face:		Base	10,000,000.000	102.357362	5,219,477.03	80.865370	4,123,542.58	-1,095,934.45	0.13
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	4,616,070.060	104.695112	4,832,799.71	105.257410	4,858,755.79	25,956.08	0.16
Original Face:		Base	10,000,000.000	104.695112	4,832,799.71	105.257410	4,858,755.79	25,956.08	0.16
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	7,872,209.880	99.112036	7,802,307.46	99.979290	7,870,579.55	68,272.09	0.25
Original Face:		Base	10,000,000.000	99.112036	7,802,307.46	99.979290	7,870,579.55	68,272.09	0.25
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	6,328,314.110	100.678537	6,371,254.07	98.824090	6,253,898.83	-117,355.24	0.20
Original Face:		Base	9,550,638.000	100.678537	6,371,254.07	98.824090	6,253,898.83	-117,355.24	0.20

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38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	7,704,673.050	102.730941	7,915,083.15	101.652190	7,831,968.89	-83,114.26	0.25
Original Face:		Base	20,000,000.000	102.730941	7,915,083.15	101.652190	7,831,968.89	-83,114.26	0.25
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	4,751,037.620	97.942174	4,653,269.53	96.978230	4,607,472.19	-45,797.34	0.15
Original Face:		Base	6,000,000.000	97.942174	4,653,269.53	96.978230	4,607,472.19	-45,797.34	0.15
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,782,700.290	98.276648	3,717,511.06	99.013360	3,745,378.66	27,867.60	0.12
Original Face:		Base	5,000,000.000	98.276648	3,717,511.06	99.013360	3,745,378.66	27,867.60	0.12
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	6,247,639.500	101.397471	6,334,948.45	101.011090	6,310,808.76	-24,139.69	0.20
Original Face:		Base	10,000,000.000	101.397471	6,334,948.45	101.011090	6,310,808.76	-24,139.69	0.20
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	6,282,709.380	100.601180	6,320,479.78	101.010470	6,346,194.27	25,714.49	0.21
Original Face:		Base	10,000,000.000	100.601180	6,320,479.78	101.010470	6,346,194.27	25,714.49	0.21
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042		
		Local	6,231,252.570	99.881029	6,223,839.18	100.406700	6,256,595.07	32,755.89	0.20
Original Face:		Base	10,000,000.000	99.881029	6,223,839.18	100.406700	6,256,595.07	32,755.89	0.20
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048		
		Local	8,541,772.340	99.833465	8,527,547.28	101.292840	8,652,203.79	124,656.51	0.28
Original Face:		Base	10,000,000.000	99.833465	8,527,547.28	101.292840	8,652,203.79	124,656.51	0.28
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	6,597,745.780	99.612423	6,572,174.46	100.475860	6,629,141.81	56,967.35	0.21
Original Face:		Base	10,000,000.000	99.612423	6,572,174.46	100.475860	6,629,141.81	56,967.35	0.21
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
		Local	9,744,942.490	93.827862	9,143,471.19	91.610750	8,927,414.90	-216,056.29	0.29
Original Face:		Base	10,966,749.000	93.827862	9,143,471.19	91.610750	8,927,414.90	-216,056.29	0.29
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	12,574,989.320	99.855225	12,556,783.92	101.000330	12,700,780.71	143,996.79	0.41
Original Face:		Base	20,000,000.000	99.855225	12,556,783.92	101.000330	12,700,780.71	143,996.79	0.41

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38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
		Local	4,482,373.940	101.574922	4,552,967.84	101.999350	4,571,992.28	19,024.44	0.15
Original Face:		Base	5,000,000.000	101.574922	4,552,967.84	101.999350	4,571,992.28	19,024.44	0.15
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	6,272,772.010	99.977118	6,271,336.69	100.995670	6,335,228.12	63,891.43	0.20
Original Face:		Base	10,000,000.000	99.977118	6,271,336.69	100.995670	6,335,228.12	63,891.43	0.20
38384DPU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 148 LC					6.000000	20 Sep 2049		
		Local	1,443,629.660	99.491524	1,436,289.15	100.738610	1,454,292.45	18,003.30	0.05
Original Face:		Base	10,000,000.000	99.491524	1,436,289.15	100.738610	1,454,292.45	18,003.30	0.05
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
		Local	6,179,962.030	99.816081	6,168,595.92	100.993900	6,241,384.67	72,788.75	0.20
Original Face:		Base	10,394,000.000	99.816081	6,168,595.92	100.993900	6,241,384.67	72,788.75	0.20
38384DZ42	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 170 QV					6.500000	20 Aug 2034		
		Local	5,482,297.580	102.181184	5,601,876.56	100.701080	5,520,732.87	-81,143.69	0.18
Original Face:		Base	8,020,882.000	102.181184	5,601,876.56	100.701080	5,520,732.87	-81,143.69	0.18
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	1,905,524.540	101.468073	1,933,499.04	102.088430	1,945,320.09	11,821.05	0.06
Original Face:		Base	10,000,000.000	101.468073	1,933,499.04	102.088430	1,945,320.09	11,821.05	0.06
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	5,592,580.720	99.837245	5,583,478.51	100.319260	5,610,435.59	26,957.08	0.18
Original Face:		Base	10,000,000.000	99.837245	5,583,478.51	100.319260	5,610,435.59	26,957.08	0.18
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053		
		Local	3,249,452.790	99.971517	3,248,527.26	100.866120	3,277,596.95	29,069.69	0.11
Original Face:		Base	3,000,221.000	99.971517	3,248,527.26	100.866120	3,277,596.95	29,069.69	0.11
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	5,497,720.410	100.866228	5,545,343.19	100.707520	5,536,617.88	-8,725.31	0.18
Original Face:		Base	9,000,000.000	100.866228	5,545,343.19	100.707520	5,536,617.88	-8,725.31	0.18
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	7,003,660.950	98.759000	6,916,745.50	100.151870	7,014,297.41	97,551.91	0.23
Original Face:		Base	10,000,000.000	98.759000	6,916,745.50	100.151870	7,014,297.41	97,551.91	0.23

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38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053		
		Local	8,564,376.930	97.203858	8,324,904.76	97.697820	8,367,209.56	42,304.80	0.27
	Original Face:	Base	10,000,000.000	97.203858	8,324,904.76	97.697820	8,367,209.56	42,304.80	0.27
38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH					5.500000	20 Oct 2048		
		Local	5,820,649.020	99.969359	5,818,865.49	100.385210	5,843,070.74	24,205.25	0.19
	Original Face:	Base	10,000,000.000	99.969359	5,818,865.49	100.385210	5,843,070.74	24,205.25	0.19
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	3,209,012.400	99.209211	3,183,635.89	99.723520	3,200,140.12	16,504.23	0.10
	Original Face:	Base	5,000,000.000	99.209211	3,183,635.89	99.723520	3,200,140.12	16,504.23	0.10
38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC					5.000000	20 Jul 2053		
		Local	6,653,230.860	99.782264	6,638,744.38	98.277000	6,538,595.69	-100,148.69	0.21
	Original Face:	Base	6,853,948.000	99.782264	6,638,744.38	98.277000	6,538,595.69	-100,148.69	0.21
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	4,826,466.380	99.546444	4,804,575.66	98.577890	4,757,828.72	-46,746.94	0.15
	Original Face:	Base	5,000,000.000	99.546444	4,804,575.66	98.577890	4,757,828.72	-46,746.94	0.15
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	7,815,091.560	99.782968	7,798,130.28	98.524890	7,699,810.36	-98,319.92	0.25
	Original Face:	Base	8,288,360.000	99.782968	7,798,130.28	98.524890	7,699,810.36	-98,319.92	0.25
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,850,828.340	99.674317	4,835,030.00	98.808910	4,793,050.61	-41,979.39	0.15
	Original Face:	Base	5,000,000.000	99.674317	4,835,030.00	98.808910	4,793,050.61	-41,979.39	0.15
38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D					4.500000	20 Dec 2051		
		Local	4,891,578.280	99.410418	4,862,738.43	97.425810	4,765,659.76	-97,078.67	0.15
	Original Face:	Base	4,974,099.000	99.410418	4,862,738.43	97.425810	4,765,659.76	-97,078.67	0.15
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	9,840,531.050	100.000000	9,840,531.05	98.606760	9,703,428.84	-137,102.21	0.31
	Original Face:	Base	10,000,000.000	100.000000	9,840,531.05	98.606760	9,703,428.84	-137,102.21	0.31
38384WEC5	GOVERNMENT NATIONAL MORTGAGE 07/53 4					4.000000	20 Jul 2053		
		Local	9,392,781.860	98.369622	9,239,644.03	97.584090	9,165,860.70	-73,783.33	0.30
	Original Face:	Base	10,000,000.000	98.369622	9,239,644.03	97.584090	9,165,860.70	-73,783.33	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38385BYW4	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 12 CA					5.000000	20 Mar 2050		
		Local	10,000,000.000	98.203323	9,820,332.30	98.588220	9,858,822.00	38,489.70	0.32
Original Face:		Base	10,000,000.000	98.203323	9,820,332.30	98.588220	9,858,822.00	38,489.70	0.32
41284VAC6	HARLEY DAVIDSON FINL SER COMPANY GUAR 144A 03/28 6.5					6.500000	10 Mar 2028		
		Local	20,000,000.000	99.790189	19,958,037.73	102.440924	20,488,184.80	530,147.07	0.66
		Base		99.790189	19,958,037.73	102.440924	20,488,184.80	530,147.07	0.66
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2					3.200000	21 Aug 2025		
		Local	5,000,000.000	99.983658	4,999,182.90	99.404074	4,970,203.70	-28,979.20	0.16
		Base		99.983658	4,999,182.90	99.404074	4,970,203.70	-28,979.20	0.16
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25					4.250000	15 Jan 2029		
		Local	15,000,000.000	99.835205	14,975,280.82	98.686600	14,802,990.00	-172,290.82	0.48
		Base		99.835205	14,975,280.82	98.686600	14,802,990.00	-172,290.82	0.48
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5					4.500000	15 Jan 2034		
		Local	10,000,000.000	99.234979	9,923,497.91	95.381967	9,538,196.70	-385,301.21	0.31
		Base		99.234979	9,923,497.91	95.381967	9,538,196.70	-385,301.21	0.31
458140CN8	INTEL CORP SR UNSECURED 02/31 5					5.000000	21 Feb 2031		
		Local	5,000,000.000	99.675430	4,983,771.50	98.824452	4,941,222.60	-42,548.90	0.16
		Base		99.675430	4,983,771.50	98.824452	4,941,222.60	-42,548.90	0.16
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	106.228076	10,622,807.59	105.013538	10,501,353.80	-121,453.79	0.34
		Base		106.228076	10,622,807.59	105.013538	10,501,353.80	-121,453.79	0.34
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.488768	4,974,438.42	109.555488	5,477,774.40	503,335.98	0.18
		Base		99.488768	4,974,438.42	109.555488	5,477,774.40	503,335.98	0.18
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	98.991249	4,949,562.45	101.266343	5,063,317.15	113,754.70	0.16
		Base		98.991249	4,949,562.45	101.266343	5,063,317.15	113,754.70	0.16
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.975007	9,997,500.74	91.864880	9,186,488.00	-811,012.74	0.30
		Base		99.975007	9,997,500.74	91.864880	9,186,488.00	-811,012.74	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	7,500,000.000	Local	99.482424	7,461,181.79	66.812285	5,010,921.38	-2,450,260.41	0.16
		Base	99.482424	7,461,181.79	66.812285	5,010,921.38	-2,450,260.41	0.16
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25				3.250000	01 Apr 2026		
	5,000,000.000	Local	99.988007	4,999,400.36	98.449116	4,922,455.80	-76,944.56	0.16
		Base	99.988007	4,999,400.36	98.449116	4,922,455.80	-76,944.56	0.16
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25				5.250000	01 Mar 2033		
	1,000,000.000	Local	99.850293	998,502.93	99.854222	998,542.22	39.29	0.03
		Base	99.850293	998,502.93	99.854222	998,542.22	39.29	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	10,000,000.000	Local	99.881590	9,988,159.01	94.538708	9,453,870.80	-534,288.21	0.31
		Base	99.881590	9,988,159.01	94.538708	9,453,870.80	-534,288.21	0.31
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	10,000,000.000	Local	99.901118	9,990,111.77	102.372054	10,237,205.40	247,093.63	0.33
		Base	99.901118	9,990,111.77	102.372054	10,237,205.40	247,093.63	0.33
49327M3H5	KEY BANK NA SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.596835	4,979,841.76	96.364806	4,818,240.30	-161,601.46	0.16
		Base	99.596835	4,979,841.76	96.364806	4,818,240.30	-161,601.46	0.16
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.733177	3,989,327.09	64.279514	2,571,180.56	-1,418,146.53	0.08
		Base	99.733177	3,989,327.09	64.279514	2,571,180.56	-1,418,146.53	0.08
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.711293	14,956,693.90	98.453922	14,768,088.30	-188,605.60	0.48
		Base	99.711293	14,956,693.90	98.453922	14,768,088.30	-188,605.60	0.48
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	98.959633	14,843,944.96	56.387665	8,458,149.75	-6,385,795.21	0.27
		Base	98.959633	14,843,944.96	56.387665	8,458,149.75	-6,385,795.21	0.27
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.715045	9,971,504.52	96.678961	9,667,896.10	-303,608.42	0.31
		Base	99.715045	9,971,504.52	96.678961	9,667,896.10	-303,608.42	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
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3					1.300000	15 Apr 2028		
		Local	5,000,000.000	99.969620	4,998,480.98	89.767899	4,488,394.95	-510,086.03	0.15
		Base		99.969620	4,998,480.98	89.767899	4,488,394.95	-510,086.03	0.15
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95					4.950000	15 Apr 2033		
		Local	5,000,000.000	99.945444	4,997,272.22	97.751272	4,887,563.60	-109,708.62	0.16
		Base		99.945444	4,997,272.22	97.751272	4,887,563.60	-109,708.62	0.16
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.796065	4,989,803.24	107.990255	5,399,512.75	409,709.51	0.17
		Base		99.796065	4,989,803.24	107.990255	5,399,512.75	409,709.51	0.17
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	104.785192	5,239,259.60	97.490281	4,874,514.05	-364,745.55	0.16
		Base		104.785192	5,239,259.60	97.490281	4,874,514.05	-364,745.55	0.16
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	1,454,026.420	99.784909	1,450,898.94	99.525860	1,447,132.30	-3,766.64	0.05
Original Face:		Base	18,150,000.000	99.784909	1,450,898.94	99.525860	1,447,132.30	-3,766.64	0.05
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	106.717275	10,671,727.50	104.776855	10,477,685.50	-194,042.00	0.34
		Base		106.717275	10,671,727.50	104.776855	10,477,685.50	-194,042.00	0.34
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.849177	16,475,114.28	80.295029	13,248,679.79	-3,226,434.49	0.43
		Base		99.849177	16,475,114.28	80.295029	13,248,679.79	-3,226,434.49	0.43
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.954363	9,995,436.33	96.717666	9,671,766.60	-323,669.73	0.31
		Base		99.954363	9,995,436.33	96.717666	9,671,766.60	-323,669.73	0.31
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	15,000,000.000	99.991373	14,998,706.02	100.704019	15,105,602.85	106,896.83	0.49
		Base		99.991373	14,998,706.02	100.704019	15,105,602.85	106,896.83	0.49
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.810211	4,990,510.55	90.594816	4,529,740.80	-460,769.75	0.15
		Base		99.810211	4,990,510.55	90.594816	4,529,740.80	-460,769.75	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
65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.807456	6,986,521.94	93.486218	6,544,035.26	-442,486.68	0.21
		Base		99.807456	6,986,521.94	93.486218	6,544,035.26	-442,486.68	0.21
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4					5.400000	30 Jun 2033		
		Local	5,000,000.000	99.675245	4,983,762.24	99.459836	4,972,991.80	-10,770.44	0.16
		Base		99.675245	4,983,762.24	99.459836	4,972,991.80	-10,770.44	0.16
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3					4.910000	15 Nov 2027		
		Local	9,190,000.000	99.696626	9,162,119.97	100.227300	9,210,888.87	48,768.90	0.30
Original Face:		Base	9,190,000.000	99.696626	9,162,119.97	100.227300	9,210,888.87	48,768.90	0.30
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.964399	4,998,219.93	96.840268	4,842,013.40	-156,206.53	0.16
		Base		99.964399	4,998,219.93	96.840268	4,842,013.40	-156,206.53	0.16
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.801263	4,990,063.17	86.661116	4,333,055.80	-657,007.37	0.14
		Base		99.801263	4,990,063.17	86.661116	4,333,055.80	-657,007.37	0.14
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.922447	4,996,122.36	98.779742	4,938,987.10	-57,135.26	0.16
		Base		99.922447	4,996,122.36	98.779742	4,938,987.10	-57,135.26	0.16
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.708118	9,970,811.82	105.914235	10,591,423.50	620,611.68	0.34
		Base		99.708118	9,970,811.82	105.914235	10,591,423.50	620,611.68	0.34
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5					5.000000	01 Jun 2033		
		Local	5,000,000.000	99.593350	4,979,667.52	96.760896	4,838,044.80	-141,622.72	0.16
		Base		99.593350	4,979,667.52	96.760896	4,838,044.80	-141,622.72	0.16
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	10,000,000.000	99.989044	9,998,904.42	96.604151	9,660,415.10	-338,489.32	0.31
		Base		99.989044	9,998,904.42	96.604151	9,660,415.10	-338,489.32	0.31
6944PL2M0	PACIFIC LIFE GF II SR SECURED 144A 03/25 VAR					5.148464	30 Mar 2025		
		Local	15,000,000.000	100.001550	15,000,232.45	100.097000	15,014,550.00	14,317.55	0.49
		Base		100.001550	15,000,232.45	100.097000	15,014,550.00	14,317.55	0.49

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	105.643597	5,282,179.83	90.965456	4,548,272.80	-733,907.03	0.15
		Base		105.643597	5,282,179.83	90.965456	4,548,272.80	-733,907.03	0.15
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	106.058889	3,181,766.68	105.355232	3,160,656.96	-21,109.72	0.10
		Base		106.058889	3,181,766.68	105.355232	3,160,656.96	-21,109.72	0.10
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.833136	19,966,627.23	85.297919	17,059,583.80	-2,907,043.43	0.55
		Base		99.833136	19,966,627.23	85.297919	17,059,583.80	-2,907,043.43	0.55
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A					4.260000	20 Sep 2030		
		Local	5,000,000.000	99.993748	4,999,687.40	99.282440	4,964,122.00	-35,565.40	0.16
Original Face:		Base	5,000,000.000	99.993748	4,999,687.40	99.282440	4,964,122.00	-35,565.40	0.16
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.990474	7,499,285.57	96.127902	7,209,592.65	-289,692.92	0.23
		Base		99.990474	7,499,285.57	96.127902	7,209,592.65	-289,692.92	0.23
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25					5.250000	01 Apr 2053		
		Local	5,000,000.000	99.316601	4,965,830.04	91.822202	4,591,110.10	-374,719.94	0.15
		Base		99.316601	4,965,830.04	91.822202	4,591,110.10	-374,719.94	0.15
744533BR0	PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2					5.200000	15 Jan 2035		
		Local	5,000,000.000	99.983177	4,999,158.84	96.986262	4,849,313.10	-149,845.74	0.16
		Base		99.983177	4,999,158.84	96.986262	4,849,313.10	-149,845.74	0.16
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.931567	14,989,735.06	87.145084	13,071,762.60	-1,917,972.46	0.42
		Base		99.931567	14,989,735.06	87.145084	13,071,762.60	-1,917,972.46	0.42
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					4.495046	18 Nov 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	98.380387	7,378,529.03	-121,470.97	0.24
		Base		100.000000	7,500,000.00	98.380387	7,378,529.03	-121,470.97	0.24
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.946120	14,991,918.00	-8,082.00	0.48
		Base		100.000000	15,000,000.00	99.946120	14,991,918.00	-8,082.00	0.48

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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
78014RKV1	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					5.122000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.993143	9,999,314.30	-685.70	0.32
		Base		100.000000	10,000,000.00	99.993143	9,999,314.30	-685.70	0.32
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2					3.200000	25 Jan 2028		
		Local	10,000,000.000	99.955904	9,995,590.36	95.946830	9,594,683.00	-400,907.36	0.31
		Base		99.955904	9,995,590.36	95.946830	9,594,683.00	-400,907.36	0.31
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.493042	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.964158	5,048,207.90	48,207.90	0.16
		Base		100.000000	5,000,000.00	100.964158	5,048,207.90	48,207.90	0.16
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875					5.875000	24 Aug 2026		
		Local	12,000,000.000	99.954447	11,994,533.62	101.785680	12,214,281.60	219,747.98	0.39
		Base		99.954447	11,994,533.62	101.785680	12,214,281.60	219,747.98	0.39
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR					6.136000	24 Aug 2034		
		Local	15,000,000.000	100.000000	15,000,000.00	105.061021	15,759,153.15	759,153.15	0.51
		Base		100.000000	15,000,000.00	105.061021	15,759,153.15	759,153.15	0.51
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	7,000,000.000	99.997991	6,999,859.38	99.759604	6,983,172.28	-16,687.10	0.23
		Base		99.997991	6,999,859.38	99.759604	6,983,172.28	-16,687.10	0.23
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR					6.075000	25 Mar 2046		
		Local	1,869,116.410	103.147626	1,927,949.20	104.687306	1,956,727.62	28,778.42	0.06
Original Face:		Base	6,137,472.000	103.147626	1,927,949.20	104.687306	1,956,727.62	28,778.42	0.06
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR					6.075000	25 Apr 2046		
		Local	4,017,676.940	103.148327	4,144,166.53	104.722585	4,207,415.15	63,248.62	0.14
Original Face:		Base	8,000,000.000	103.148327	4,144,166.53	104.722585	4,207,415.15	63,248.62	0.14
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR					7.825000	25 Feb 2032		
		Local	5,202,488.450	105.198923	5,472,961.82	104.969681	5,461,035.53	-11,926.29	0.18
Original Face:		Base	12,000,000.000	105.198923	5,472,961.82	104.969681	5,461,035.53	-11,926.29	0.18
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR					6.825000	25 Jun 2046		
		Local	6,621,878.280	104.834011	6,941,980.60	104.711552	6,933,871.52	-8,109.08	0.22
Original Face:		Base	13,550,000.000	104.834011	6,941,980.60	104.711552	6,933,871.52	-8,109.08	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
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR					7.625000	25 Dec 2041		
		Local	3,307,734.090	111.158904	3,676,840.97	105.426933	3,487,242.60	-189,598.37	0.11
Original Face:		Base	10,000,000.000	111.158904	3,676,840.97	105.426933	3,487,242.60	-189,598.37	0.11
8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					8.375000	25 Feb 2032		
		Local	3,614,100.120	108.859782	3,934,301.50	107.304324	3,878,085.70	-56,215.80	0.13
Original Face:		Base	10,000,000.000	108.859782	3,934,301.50	107.304324	3,878,085.70	-56,215.80	0.13
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					7.625000	25 Jan 2032		
		Local	5,041,062.930	106.779274	5,382,810.41	104.542141	5,270,035.12	-112,775.29	0.17
Original Face:		Base	10,000,000.000	106.779274	5,382,810.41	104.542141	5,270,035.12	-112,775.29	0.17
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR					5.750000	25 Mar 2047		
		Local	6,128,661.710	102.467999	6,279,917.01	103.084729	6,317,714.32	37,797.31	0.20
Original Face:		Base	10,000,000.000	102.467999	6,279,917.01	103.084729	6,317,714.32	37,797.31	0.20
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					4.750000	25 May 2047		
		Local	3,285,708.740	100.000000	3,285,708.74	98.954925	3,251,370.62	-34,338.12	0.11
Original Face:		Base	5,000,000.000	100.000000	3,285,708.74	98.954925	3,251,370.62	-34,338.12	0.11
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					5.000000	25 Oct 2032		
		Local	6,085,480.160	99.735050	6,069,356.68	99.199227	6,036,749.28	-32,607.40	0.20
Original Face:		Base	10,000,000.000	99.735050	6,069,356.68	99.199227	6,036,749.28	-32,607.40	0.20
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					5.100000	25 Dec 2032		
		Local	6,262,599.860	99.943054	6,259,033.54	98.905997	6,194,086.83	-64,946.71	0.20
Original Face:		Base	10,000,000.000	99.943054	6,259,033.54	98.905997	6,194,086.83	-64,946.71	0.20
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					5.850000	25 Sep 2048		
		Local	2,952,161.190	102.330283	3,020,954.90	102.133044	3,015,132.09	-5,822.81	0.10
Original Face:		Base	3,250,000.000	102.330283	3,020,954.90	102.133044	3,015,132.09	-5,822.81	0.10
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					5.050000	25 Oct 2033		
		Local	12,394,840.270	100.000000	12,394,840.27	99.313223	12,309,715.36	-85,124.91	0.40
Original Face:		Base	15,000,000.000	100.000000	12,394,840.27	99.313223	12,309,715.36	-85,124.91	0.40
8316A0Y61	SBA POOL 530732 SBA 01/35 FLOATING VAR					4.850000	25 Jan 2035		
		Local	10,000,000.000	100.000000	10,000,000.00	99.906692	9,990,669.20	-9,330.80	0.32
Original Face:		Base	10,000,000.000	100.000000	10,000,000.00	99.906692	9,990,669.20	-9,330.80	0.32

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842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.911921	9,991,192.14	102.493528	10,249,352.80	258,160.66	0.33
		Base		99.911921	9,991,192.14	102.493528	10,249,352.80	258,160.66	0.33
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.932580	4,996,628.99	86.102488	4,305,124.40	-691,504.59	0.14
		Base		99.932580	4,996,628.99	86.102488	4,305,124.40	-691,504.59	0.14
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25					4.250000	11 Sep 2029		
		Local	10,000,000.000	99.805978	9,980,597.80	97.568692	9,756,869.20	-223,728.60	0.32
		Base		99.805978	9,980,597.80	97.568692	9,756,869.20	-223,728.60	0.32
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	104.542862	5,227,143.12	108.838920	5,441,946.00	214,802.88	0.18
		Base		104.542862	5,227,143.12	108.838920	5,441,946.00	214,802.88	0.18
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR					4.997193	21 Jan 2027		
		Local	15,000,000.000	99.950732	14,992,609.75	99.886683	14,983,002.45	-9,607.30	0.48
		Base		99.950732	14,992,609.75	99.886683	14,983,002.45	-9,607.30	0.48
89114YNX5	TORONTO DOMINION BANK SR UNSECURED 02/25 VAR					5.153000	10 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.997761	9,999,776.10	-223.90	0.32
		Base		100.000000	10,000,000.00	99.997761	9,999,776.10	-223.90	0.32
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	5,000,000.000	99.990334	4,999,516.70	95.841027	4,792,051.35	-207,465.35	0.15
		Base		99.990334	4,999,516.70	95.841027	4,792,051.35	-207,465.35	0.15
898735UK9	TUCSON AZ COPS TUCCTF 07/26 FIXED 0.984					0.984000	01 Jul 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	95.301080	4,288,548.60	-211,451.40	0.14
		Base		100.000000	4,500,000.00	95.301080	4,288,548.60	-211,451.40	0.14
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.054800	2,376,301.51	90.090300	2,139,644.63	-236,656.88	0.07
		Base		100.054800	2,376,301.51	90.090300	2,139,644.63	-236,656.88	0.07
90291UAD4	USAA AUTO OWNER TRUST USAOT 2022 A A4 144A					4.910000	16 Apr 2029		
		Local	7,000,000.000	99.997120	6,999,798.40	100.161630	7,011,314.10	11,515.70	0.23
Original Face:		Base	7,000,000.000	99.997120	6,999,798.40	100.161630	7,011,314.10	11,515.70	0.23

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90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	10,000,000.000	Local	99.971419	9,997,141.89	99.730119	9,973,011.90	-24,129.99	0.32
		Base	99.971419	9,997,141.89	99.730119	9,973,011.90	-24,129.99	0.32
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	99.539665	4,976,983.25	-23,016.75	0.16
		Base	100.000000	5,000,000.00	99.539665	4,976,983.25	-23,016.75	0.16
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2				6.200000	15 Jan 2038		
	5,000,000.000	Local	99.778509	4,988,925.45	106.986129	5,349,306.45	360,381.00	0.17
		Base	99.778509	4,988,925.45	106.986129	5,349,306.45	360,381.00	0.17
912810EV6	US TREASURY N/B 08/25 6.875				6.875000	15 Aug 2025		
	12,500,000.000	Local	101.922003	12,740,250.36	101.625000	12,703,125.00	-37,125.36	0.41
		Base	101.922003	12,740,250.36	101.625000	12,703,125.00	-37,125.36	0.41
912810EW4	US TREASURY N/B 02/26 6				6.000000	15 Feb 2026		
	12,500,000.000	Local	102.463468	12,807,933.56	101.815104	12,726,888.00	-81,045.56	0.41
		Base	102.463468	12,807,933.56	101.815104	12,726,888.00	-81,045.56	0.41
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	105.989420	21,197,883.97	103.808594	20,761,718.80	-436,165.17	0.67
		Base	105.989420	21,197,883.97	103.808594	20,761,718.80	-436,165.17	0.67
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	107.367277	13,420,909.61	104.363281	13,045,410.13	-375,499.48	0.42
		Base	107.367277	13,420,909.61	104.363281	13,045,410.13	-375,499.48	0.42
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	106.042320	15,906,348.03	105.148438	15,772,265.70	-134,082.33	0.51
		Base	106.042320	15,906,348.03	105.148438	15,772,265.70	-134,082.33	0.51
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	110.437281	16,565,592.17	104.933594	15,740,039.10	-825,553.07	0.51
		Base	110.437281	16,565,592.17	104.933594	15,740,039.10	-825,553.07	0.51
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	109.770737	24,698,415.81	104.136719	23,430,761.78	-1,267,654.03	0.76
		Base	109.770737	24,698,415.81	104.136719	23,430,761.78	-1,267,654.03	0.76

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912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	109.883650	19,229,638.67	103.156250	18,052,343.75	-1,177,294.92	0.58
		Base	109.883650	19,229,638.67	103.156250	18,052,343.75	-1,177,294.92	0.58
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	85.580359	4,279,017.96	76.058594	3,802,929.70	-476,088.26	0.12
		Base	85.580359	4,279,017.96	76.058594	3,802,929.70	-476,088.26	0.12
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	84.509755	4,225,487.73	75.707031	3,785,351.55	-440,136.18	0.12
		Base	84.509755	4,225,487.73	75.707031	3,785,351.55	-440,136.18	0.12
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	87.590518	21,897,629.47	71.410156	17,852,539.00	-4,045,090.47	0.58
		Base	87.590518	21,897,629.47	71.410156	17,852,539.00	-4,045,090.47	0.58
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	89.730236	8,973,023.55	82.746094	8,274,609.40	-698,414.15	0.27
		Base	89.730236	8,973,023.55	82.746094	8,274,609.40	-698,414.15	0.27
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.406566	14,760,984.97	88.390625	13,258,593.75	-1,502,391.22	0.43
		Base	98.406566	14,760,984.97	88.390625	13,258,593.75	-1,502,391.22	0.43
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	98.512862	9,851,286.20	94.742188	9,474,218.80	-377,067.40	0.31
		Base	98.512862	9,851,286.20	94.742188	9,474,218.80	-377,067.40	0.31
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	99.098867	9,909,886.70	96.175781	9,617,578.10	-292,308.60	0.31
		Base	99.098867	9,909,886.70	96.175781	9,617,578.10	-292,308.60	0.31
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.962971	9,996,297.06	96.144531	9,614,453.10	-381,843.96	0.31
		Base	99.962971	9,996,297.06	96.144531	9,614,453.10	-381,843.96	0.31
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	5,000,000.000	Local	99.988751	4,999,437.56	98.396094	4,919,804.70	-79,632.86	0.16
		Base	99.988751	4,999,437.56	98.396094	4,919,804.70	-79,632.86	0.16

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91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	10,000,000.000	97.631344	9,763,134.43	97.714844	9,771,484.40	8,349.97	0.32
		Base		97.631344	9,763,134.43	97.714844	9,771,484.40	8,349.97	0.32
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	5,000,000.000	99.887880	4,994,393.98	97.094531	4,854,726.55	-139,667.43	0.16
		Base		99.887880	4,994,393.98	97.094531	4,854,726.55	-139,667.43	0.16
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	10,000,000.000	99.995416	9,999,541.61	99.907212	9,990,721.20	-8,820.41	0.32
		Base		99.995416	9,999,541.61	99.907212	9,990,721.20	-8,820.41	0.32
91282CEM9	US TREASURY N/B 04/29 2.875					2.875000	30 Apr 2029		
		Local	10,000,000.000	99.306058	9,930,605.75	94.308594	9,430,859.40	-499,746.35	0.30
		Base		99.306058	9,930,605.75	94.308594	9,430,859.40	-499,746.35	0.30
91282CEN7	US TREASURY N/B 04/27 2.75					2.750000	30 Apr 2027		
		Local	10,000,000.000	99.405586	9,940,558.55	96.828125	9,682,812.50	-257,746.05	0.31
		Base		99.405586	9,940,558.55	96.828125	9,682,812.50	-257,746.05	0.31
91282CEV9	US TREASURY N/B 06/29 3.25					3.250000	30 Jun 2029		
		Local	25,000,000.000	97.662282	24,415,570.44	95.566406	23,891,601.50	-523,968.94	0.77
		Base		97.662282	24,415,570.44	95.566406	23,891,601.50	-523,968.94	0.77
91282CFL0	US TREASURY N/B 09/29 3.875					3.875000	30 Sep 2029		
		Local	30,000,000.000	98.160032	29,448,009.57	97.914062	29,374,218.60	-73,790.97	0.95
		Base		98.160032	29,448,009.57	97.914062	29,374,218.60	-73,790.97	0.95
91282CFM8	US TREASURY N/B 09/27 4.125					4.125000	30 Sep 2027		
		Local	5,000,000.000	99.438353	4,971,917.64	99.671875	4,983,593.75	11,676.11	0.16
		Base		99.438353	4,971,917.64	99.671875	4,983,593.75	11,676.11	0.16
91282CFP1	US TREASURY N/B 10/25 4.25					4.250000	15 Oct 2025		
		Local	5,000,000.000	99.478382	4,973,919.08	99.966406	4,998,320.30	24,401.22	0.16
		Base		99.478382	4,973,919.08	99.966406	4,998,320.30	24,401.22	0.16
91282CFV8	US TREASURY N/B 11/32 4.125					4.125000	15 Nov 2032		
		Local	5,000,000.000	99.914244	4,995,712.19	97.652344	4,882,617.20	-113,094.99	0.16
		Base		99.914244	4,995,712.19	97.652344	4,882,617.20	-113,094.99	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	10,000,000.000	99.936642	9,993,664.16	100.149414	10,014,941.40	21,277.24	0.32
		Base		99.936642	9,993,664.16	100.149414	10,014,941.40	21,277.24	0.32
91282CGV7	US TREASURY N/B 04/26 3.75					3.750000	15 Apr 2026		
		Local	10,000,000.000	100.032982	10,003,298.24	99.398438	9,939,843.80	-63,454.44	0.32
		Base		100.032982	10,003,298.24	99.398438	9,939,843.80	-63,454.44	0.32
91282CHF1	US TREASURY N/B 05/30 3.75					3.750000	31 May 2030		
		Local	5,000,000.000	99.920209	4,996,010.43	96.941406	4,847,070.30	-148,940.13	0.16
		Base		99.920209	4,996,010.43	96.941406	4,847,070.30	-148,940.13	0.16
91282CHJ3	US TREASURY N/B 06/30 3.75					3.750000	30 Jun 2030		
		Local	10,000,000.000	98.303624	9,830,362.44	96.871094	9,687,109.40	-143,253.04	0.31
		Base		98.303624	9,830,362.44	96.871094	9,687,109.40	-143,253.04	0.31
91282CJB8	US TREASURY N/B 09/25 5					5.000000	30 Sep 2025		
		Local	10,000,000.000	100.105311	10,010,531.05	100.438281	10,043,828.10	33,297.05	0.32
		Base		100.105311	10,010,531.05	100.438281	10,043,828.10	33,297.05	0.32
91282CJJ1	US TREASURY N/B 11/33 4.5					4.500000	15 Nov 2033		
		Local	10,000,000.000	103.497273	10,349,727.32	99.707031	9,970,703.10	-379,024.22	0.32
		Base		103.497273	10,349,727.32	99.707031	9,970,703.10	-379,024.22	0.32
91282CKB6	US TREASURY N/B 02/26 4.625					4.625000	28 Feb 2026		
		Local	10,000,000.000	100.295141	10,029,514.10	100.359375	10,035,937.50	6,423.40	0.32
		Base		100.295141	10,029,514.10	100.359375	10,035,937.50	6,423.40	0.32
91282CKS9	US TREASURY N/B 05/26 4.875					4.875000	31 May 2026		
		Local	5,000,000.000	100.405846	5,020,292.28	100.773438	5,038,671.90	18,379.62	0.16
		Base		100.405846	5,020,292.28	100.773438	5,038,671.90	18,379.62	0.16
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	10,000,000.000	100.786356	10,078,635.59	100.503906	10,050,390.60	-28,244.99	0.32
		Base		100.786356	10,078,635.59	100.503906	10,050,390.60	-28,244.99	0.32
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	10,000,000.000	99.486693	9,948,669.33	99.601562	9,960,156.20	11,486.87	0.32
		Base		99.486693	9,948,669.33	99.601562	9,960,156.20	11,486.87	0.32

& 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
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	20,000,000.000	99.892696	19,978,539.21	101.819851	20,363,970.20	385,430.99	0.66
		Base		99.892696	19,978,539.21	101.819851	20,363,970.20	385,430.99	0.66
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35					5.350000	15 Feb 2033		
		Local	20,000,000.000	99.697324	19,939,464.72	100.789138	20,157,827.60	218,362.88	0.65
		Base		99.697324	19,939,464.72	100.789138	20,157,827.60	218,362.88	0.65
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	5,000,000.000	99.937540	4,996,876.98	83.293311	4,164,665.55	-832,211.43	0.13
		Base		99.937540	4,996,876.98	83.293311	4,164,665.55	-832,211.43	0.13
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.144640	20 Mar 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.585547	15,087,832.05	87,832.05	0.49
		Base		100.000000	15,000,000.00	100.585547	15,087,832.05	87,832.05	0.49
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05					5.050000	09 May 2033		
		Local	15,000,000.000	99.859743	14,978,961.52	98.717181	14,807,577.15	-171,384.37	0.48
		Base		99.859743	14,978,961.52	98.717181	14,807,577.15	-171,384.37	0.48
92348KBG7	VERIZON MASTER TRUST VZMT 2023 1 A					4.490000	22 Jan 2029		
		Local	10,000,000.000	99.985678	9,998,567.80	99.976560	9,997,656.00	-911.80	0.32
Original Face:		Base	10,000,000.000	99.985678	9,998,567.80	99.976560	9,997,656.00	-911.80	0.32
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	102.604743	10,260,474.33	102.130510	10,213,051.00	-47,423.33	0.33
Original Face:		Base	10,000,000.000	102.604743	10,260,474.33	102.130510	10,213,051.00	-47,423.33	0.33
92826CAE2	VISA INC SR UNSECURED 12/35 4.15					4.150000	14 Dec 2035		
		Local	6,853,000.000	91.364143	6,261,184.73	92.615303	6,346,926.71	85,741.98	0.21
		Base		91.364143	6,261,184.73	92.615303	6,346,926.71	85,741.98	0.21
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	102.621814	5,131,090.69	87.827769	4,391,388.45	-739,702.24	0.14
		Base		102.621814	5,131,090.69	87.827769	4,391,388.45	-739,702.24	0.14
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.979700	4,998,985.00	103.286429	5,164,321.45	165,336.45	0.17
		Base		99.979700	4,998,985.00	103.286429	5,164,321.45	165,336.45	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
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	5,000,000.000	99.877987	4,993,899.33	98.416216	4,920,810.80	-73,088.53	0.16
		Base		99.877987	4,993,899.33	98.416216	4,920,810.80	-73,088.53	0.16
931142FC2	WALMART INC SR UNSECURED 04/30 4					4.000000	15 Apr 2030		
		Local	5,000,000.000	99.851469	4,992,573.43	97.915739	4,895,786.95	-96,786.48	0.16
		Base		99.851469	4,992,573.43	97.915739	4,895,786.95	-96,786.48	0.16
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95					4.950000	03 Jul 2031		
		Local	7,000,000.000	99.435704	6,960,499.27	100.187120	7,013,098.40	52,599.13	0.23
		Base		99.435704	6,960,499.27	100.187120	7,013,098.40	52,599.13	0.23
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	15,000,000.000	98.669292	14,800,393.76	99.118627	14,867,794.05	67,400.29	0.48
		Base		98.669292	14,800,393.76	99.118627	14,867,794.05	67,400.29	0.48
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55					3.550000	29 Sep 2025		
		Local	7,000,000.000	98.735254	6,911,467.79	99.374624	6,956,223.68	44,755.89	0.22
		Base		98.735254	6,911,467.79	99.374624	6,956,223.68	44,755.89	0.22
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR					4.897000	25 Jul 2033		
		Local	5,000,000.000	92.780390	4,639,019.51	96.898633	4,844,931.65	205,912.14	0.16
		Base		92.780390	4,639,019.51	96.898633	4,844,931.65	205,912.14	0.16
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.950491	6,996,534.35	98.045764	6,863,203.48	-133,330.87	0.22
		Base		99.950491	6,996,534.35	98.045764	6,863,203.48	-133,330.87	0.22
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6					4.600000	01 Oct 2034		
		Local	3,000,000.000	99.981437	2,999,443.10	95.281915	2,858,457.45	-140,985.65	0.09
		Base		99.981437	2,999,443.10	95.281915	2,858,457.45	-140,985.65	0.09
US DOLLAR Total									
		Local	2,844,458,840.850		2,854,991,896.60		2,762,469,299.31	-92,522,597.29	89.28
Original Face:		Base	2,625,378,186.000		2,854,991,896.60		2,762,469,299.31	-92,522,597.29	89.28
FIXED INCOME Total									
		Base	2,844,458,840.850		2,854,991,896.60		2,762,469,299.31	-92,522,597.29	89.28

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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
Original Face:	2,625,378,186.000							

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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									
		3,127,250,055.290	Base		3,194,596,834.75		3,094,140,403.66	-100,456,431.09	100.00
	Original Face:	2,625,378,186.000							

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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									
			9,750.000	Local	1.000000	9,750.00	1.000000	9,750.00	0.00	0.00
				Base	1.000000	9,750.00	1.000000	9,750.00	0.00	0.00
US DOLLAR Total										
			9,750.000	Local		9,750.00		9,750.00	0.00	0.00
				Base		9,750.00		9,750.00	0.00	0.00
CASH Total										
			9,750.000	Base		9,750.00		9,750.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
0020A2PT3	AT+T INC						4.550000	27 Feb 2025		
			5,000,000.000	Local	99.671389	4,983,569.44	99.671389	4,983,569.44	0.00	0.71
				Base	99.671389	4,983,569.44	99.671389	4,983,569.44	0.00	0.71
02665JPQ7	AMERICAN HONDA FINAN						4.710000	24 Feb 2025		
			5,000,000.000	Local	99.699083	4,984,954.17	99.699083	4,984,954.15	-0.02	0.71
				Base	99.699083	4,984,954.17	99.699083	4,984,954.15	-0.02	0.71
02665JRG7	AMERICAN HONDA FINAN						4.620000	16 Apr 2025		
			5,000,000.000	Local	99.050333	4,952,516.67	99.039583	4,951,979.15	-537.52	0.71
				Base	99.050333	4,952,516.67	99.039583	4,951,979.15	-537.52	0.71
06741FQE0	BARCLAYS BK PLC / BARCLAYS US 03/25 ZCP						4.580000	14 Mar 2025		
			5,000,000.000	Local	99.478389	4,973,919.44	99.478389	4,973,919.44	0.00	0.71
				Base	99.478389	4,973,919.44	99.478389	4,973,919.44	0.00	0.71
06741FUB1	BARCLAYS BK PLC / BARCLAYS US 07/25 ZCP						4.400000	11 Jul 2025		
			5,000,000.000	Local	98.044444	4,902,222.22	98.024411	4,901,220.55	-1,001.67	0.70
				Base	98.044444	4,902,222.22	98.024411	4,901,220.55	-1,001.67	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
13738JR36	CAN AST + CAN LTD JT					4.540000	03 Apr 2025		
		Local	5,000,000.000	99.230722	4,961,536.11	99.245747	4,962,287.35	751.24	0.71
		Base		99.230722	4,961,536.11	99.245747	4,962,287.35	751.24	0.71
18905LPB1	CLOROX COMPANY THE					4.600000	11 Feb 2025		
		Local	5,000,000.000	99.872222	4,993,611.11	99.872222	4,993,611.11	0.00	0.71
		Base		99.872222	4,993,611.11	99.872222	4,993,611.11	0.00	0.71
26244HQK2	DUKE ENERGY CORP 03/25 ZCP					4.480000	19 Mar 2025		
		Local	5,000,000.000	99.427556	4,971,377.78	99.427556	4,971,377.80	0.02	0.71
		Base		99.427556	4,971,377.78	99.427556	4,971,377.80	0.02	0.71
30601VQJ3	FAIRWAY FINANCE CORP					4.580000	18 Mar 2025		
		Local	5,000,000.000	99.427500	4,971,375.00	99.427500	4,971,375.00	0.00	0.71
		Base		99.427500	4,971,375.00	99.427500	4,971,375.00	0.00	0.71
38346LR16	GOTHAM FDG CORP					4.390000	01 Apr 2025		
		Local	5,000,000.000	99.280528	4,964,026.39	99.280528	4,964,026.39	0.00	0.71
		Base		99.280528	4,964,026.39	99.280528	4,964,026.39	0.00	0.71
40060WS11	GTA FDG LLC DISC					4.370000	01 May 2025		
		Local	5,000,000.000	98.919639	4,945,981.95	98.904250	4,945,212.50	-769.45	0.71
		Base		98.919639	4,945,981.95	98.904250	4,945,212.50	-769.45	0.71
40060WST0	GTA FDG LLC DISC					4.530000	27 May 2025		
		Local	5,000,000.000	98.552917	4,927,645.83	98.587013	4,929,350.65	1,704.82	0.70
		Base		98.552917	4,927,645.83	98.587013	4,929,350.65	1,704.82	0.70
40588LPU7	HALKIN FINANCE LLC USC					4.630000	28 Feb 2025		
		Local	5,000,000.000	99.652750	4,982,637.50	99.652750	4,982,637.50	0.00	0.71
		Base		99.652750	4,982,637.50	99.652750	4,982,637.50	0.00	0.71
40588LQQ5	HALKIN FINANCE LLC USC					4.440000	24 Mar 2025		
		Local	5,000,000.000	99.371000	4,968,550.00	99.371000	4,968,550.00	0.00	0.71
		Base		99.371000	4,968,550.00	99.371000	4,968,550.00	0.00	0.71
41282JPS4	HARLEY DAVIDSON FND CP					5.010000	26 Feb 2025		
		Local	5,000,000.000	99.652083	4,982,604.17	99.652083	4,982,604.15	-0.02	0.71
		Base		99.652083	4,982,604.17	99.652083	4,982,604.15	-0.02	0.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
49271JRG4	KEURIG DR PEPPER				4.580000	16 Apr 2025		
	5,000,000.000	Local	99.058556	4,952,927.78	99.053125	4,952,656.25	-271.53	0.71
		Base	99.058556	4,952,927.78	99.053125	4,952,656.25	-271.53	0.71
53127TS12	LIBERTY FUNDING LLC				4.350000	01 May 2025		
	5,000,000.000	Local	98.924583	4,946,229.16	98.906750	4,945,337.50	-891.66	0.71
		Base	98.924583	4,946,229.16	98.906750	4,945,337.50	-891.66	0.71
58013LPE0	MCDONALD S CORPORATI				4.610000	14 Feb 2025		
	5,000,000.000	Local	99.833528	4,991,676.39	99.833528	4,991,676.39	0.00	0.71
		Base	99.833528	4,991,676.39	99.833528	4,991,676.39	0.00	0.71
65478JPC2	NISOURCE INC				4.520000	12 Feb 2025		
	5,000,000.000	Local	99.861889	4,993,094.45	99.861889	4,993,094.45	0.00	0.71
		Base	99.861889	4,993,094.45	99.861889	4,993,094.45	0.00	0.71
82124LQ47	SHEFFIELD RECEIVABLE				4.600000	04 Mar 2025		
	5,000,000.000	Local	99.603889	4,980,194.44	99.603889	4,980,194.44	0.00	0.71
		Base	99.603889	4,980,194.44	99.603889	4,980,194.44	0.00	0.71
82124LQ70	SHEFFIELD RECEIVABLE				4.600000	07 Mar 2025		
	5,000,000.000	Local	99.565556	4,978,277.78	99.565556	4,978,277.80	0.02	0.71
		Base	99.565556	4,978,277.78	99.565556	4,978,277.80	0.02	0.71
94107MP34	WASTE MANAGEMENT INC				4.500000	03 Feb 2025		
	5,000,000.000	Local	99.975000	4,998,750.00	99.975000	4,998,750.00	0.00	0.71
		Base	99.975000	4,998,750.00	99.975000	4,998,750.00	0.00	0.71
979QHR003	SOUTH STREET REPO				4.350000	03 Feb 2025		
	75,254,794.300	Local	100.000000	75,254,794.30	100.000000	75,254,794.30	0.00	10.74
		Base	100.000000	75,254,794.30	100.000000	75,254,794.30	0.00	10.74
US DOLLAR Total								
	185,254,794.300	Local		184,562,472.08		184,561,456.31	-1,015.77	26.33
		Base		184,562,472.08		184,561,456.31	-1,015.77	26.33
CASH EQUIVALENT Total								
	185,254,794.300	Base		184,562,472.08		184,561,456.31	-1,015.77	26.33

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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
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
001055BK7	AFLAC INC SR UNSECURED 03/26 1.125					1.125000	15 Mar 2026		
	2,500,000.000	Local	99.978462	2,499,461.54	96.208238	2,405,205.95	-94,255.59		0.34
		Base	99.978462	2,499,461.54	96.208238	2,405,205.95	-94,255.59		0.34
00206RML3	AT+T INC SR UNSECURED 03/26 1.7					1.700000	25 Mar 2026		
	3,000,000.000	Local	99.961904	2,998,857.13	96.708198	2,901,245.94	-97,611.19		0.41
		Base	99.961904	2,998,857.13	96.708198	2,901,245.94	-97,611.19		0.41
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
	5,000,000.000	Local	99.947690	4,997,384.48	100.852068	5,042,603.40	45,218.92		0.72
		Base	99.947690	4,997,384.48	100.852068	5,042,603.40	45,218.92		0.72
02079KAH0	ALPHABET INC SR UNSECURED 08/25 0.45					0.450000	15 Aug 2025		
	3,000,000.000	Local	99.989485	2,999,684.55	97.948053	2,938,441.59	-61,242.96		0.42
		Base	99.989485	2,999,684.55	97.948053	2,938,441.59	-61,242.96		0.42
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	3,000,000.000	Local	99.905385	2,997,161.55	97.765009	2,932,950.27	-64,211.28		0.42
		Base	99.905385	2,997,161.55	97.765009	2,932,950.27	-64,211.28		0.42
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
	3,000,000.000	Local	99.998262	2,999,947.87	100.169233	3,005,076.99	5,129.12		0.43
		Base	99.998262	2,999,947.87	100.169233	3,005,076.99	5,129.12		0.43
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR					5.290000	04 Mar 2025		
	3,000,000.000	Local	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00		0.43
		Base	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00		0.43
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95					3.950000	01 Aug 2025		
	2,000,000.000	Local	99.982472	1,999,649.43	99.729591	1,994,591.82	-5,057.61		0.28
		Base	99.982472	1,999,649.43	99.729591	1,994,591.82	-5,057.61		0.28
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	101.001295	5,050,064.75	50,064.75		0.72
		Base	100.000000	5,000,000.00	101.001295	5,050,064.75	50,064.75		0.72

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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
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR					5.098000	16 Feb 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.659584	2,013,191.68	13,191.68	0.29
		Base		100.000000	2,000,000.00	100.659584	2,013,191.68	13,191.68	0.29
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A					4.950000	15 Oct 2027		
		Local	2,500,000.000	99.998734	2,499,968.35	100.299600	2,507,490.00	7,521.65	0.36
Original Face:		Base	2,500,000.000	99.998734	2,499,968.35	100.299600	2,507,490.00	7,521.65	0.36
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.270000	12 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.448000	3,013,440.00	13,440.00	0.43
		Base		100.000000	3,000,000.00	100.448000	3,013,440.00	13,440.00	0.43
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507					5.507000	02 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.018400	2,000,368.00	368.00	0.29
		Base		100.000000	2,000,000.00	100.018400	2,000,368.00	368.00	0.29
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
		Local	2,000,000.000	99.887627	1,997,752.53	101.058540	2,021,170.80	23,418.27	0.29
		Base		99.887627	1,997,752.53	101.058540	2,021,170.80	23,418.27	0.29
037833DT4	APPLE INC SR UNSECURED 05/25 1.125					1.125000	11 May 2025		
		Local	5,000,000.000	99.990295	4,999,514.75	99.098917	4,954,945.85	-44,568.90	0.71
		Base		99.990295	4,999,514.75	99.098917	4,954,945.85	-44,568.90	0.71
037833EB2	APPLE INC SR UNSECURED 02/26 0.7					0.700000	08 Feb 2026		
		Local	5,000,000.000	99.954162	4,997,708.09	96.451039	4,822,551.95	-175,156.14	0.69
		Base		99.954162	4,997,708.09	96.451039	4,822,551.95	-175,156.14	0.69
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	3,000,000.000	99.938743	2,998,162.29	99.182541	2,975,476.23	-22,686.06	0.42
		Base		99.938743	2,998,162.29	99.182541	2,975,476.23	-22,686.06	0.42
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	3,000,000.000	99.938325	2,998,149.74	100.519300	3,015,579.00	17,429.26	0.43
		Base		99.938325	2,998,149.74	100.519300	3,015,579.00	17,429.26	0.43
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	2,000,000.000	99.902445	1,998,048.90	100.418437	2,008,368.74	10,319.84	0.29
		Base		99.902445	1,998,048.90	100.418437	2,008,368.74	10,319.84	0.29

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06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR					1.000000	23 Dec 2025		
		Local	3,000,000.000	99.941964	2,998,258.92	96.920798	2,907,623.94	-90,634.98	0.41
		Base		99.941964	2,998,258.92	96.920798	2,907,623.94	-90,634.98	0.41
06048WK82	BANK OF AMERICA CORP SR UNSECURED 01/26 VAR					1.000000	26 Jan 2026		
		Local	3,000,000.000	99.282101	2,978,463.04	95.274421	2,858,232.63	-120,230.41	0.41
		Base		99.282101	2,978,463.04	95.274421	2,858,232.63	-120,230.41	0.41
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.310165	5,015,508.25	15,508.25	0.72
		Base		100.000000	5,000,000.00	100.310165	5,015,508.25	15,508.25	0.72
06055JHK8	BANK OF AMERICA CORP SR UNSECURED 12/27 5					5.000000	06 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.057301	4,902,865.05	-97,134.95	0.70
		Base		100.000000	5,000,000.00	98.057301	4,902,865.05	-97,134.95	0.70
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	0.36
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.36
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.750000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.70
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.70
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.500000	30 Jul 2025		
		Local	4,229,000.000	100.000000	4,229,000.00	98.065523	4,147,190.97	-81,809.03	0.59
		Base		100.000000	4,229,000.00	98.065523	4,147,190.97	-81,809.03	0.59
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	91.681626	2,750,448.79	92.181561	2,765,446.83	14,998.04	0.39
		Base		91.681626	2,750,448.79	92.181561	2,765,446.83	14,998.04	0.39
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.975740	999,757.40	100.112503	1,001,125.03	1,367.63	0.14
		Base		99.975740	999,757.40	100.112503	1,001,125.03	1,367.63	0.14
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.038190	1,980,763.80	-19,236.20	0.28
		Base		100.000000	2,000,000.00	99.038190	1,980,763.80	-19,236.20	0.28

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06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.980000	25 Apr 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.075357	3,002,260.71	2,260.71	0.43
		Base		100.000000	3,000,000.00	100.075357	3,002,260.71	2,260.71	0.43
064159F84	BANK OF NOVA SCOTIA SR UNSECURED 12/25 0.8					0.800000	30 Dec 2025		
		Local	2,420,000.000	99.647360	2,411,466.12	96.158773	2,327,042.31	-84,423.81	0.33
		Base		99.647360	2,411,466.12	96.158773	2,327,042.31	-84,423.81	0.33
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.164000	18 Feb 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.993957	2,999,818.71	-181.29	0.43
		Base		100.000000	3,000,000.00	99.993957	2,999,818.71	-181.29	0.43
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	4,168,681.340	99.998796	4,168,631.15	100.376720	4,184,385.60	15,754.45	0.60
Original Face:		Base	5,000,000.000	99.998796	4,168,631.15	100.376720	4,184,385.60	15,754.45	0.60
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95					4.950000	20 Feb 2026		
		Local	3,000,000.000	99.971962	2,999,158.87	100.507995	3,015,239.85	16,080.98	0.43
		Base		99.971962	2,999,158.87	100.507995	3,015,239.85	16,080.98	0.43
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	3,000,000.000	99.874862	2,996,245.87	100.173783	3,005,213.49	8,967.62	0.43
		Base		99.874862	2,996,245.87	100.173783	3,005,213.49	8,967.62	0.43
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	1,768,970.510	99.999164	1,768,955.72	100.311420	1,774,479.44	5,523.72	0.25
Original Face:		Base	5,000,000.000	99.999164	1,768,955.72	100.311420	1,774,479.44	5,523.72	0.25
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28
		Base		100.000000	2,000,000.00	98.457000	1,969,140.00	-30,860.00	0.28
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.40
		Base		100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.40
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.023000	09 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.820110	2,994,603.30	-5,396.70	0.43
		Base		100.000000	3,000,000.00	99.820110	2,994,603.30	-5,396.70	0.43

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13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.866391	2,995,991.73	-4,008.27	0.43
		Base		100.000000	3,000,000.00	99.866391	2,995,991.73	-4,008.27	0.43
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					5.333000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.036855	3,001,105.65	1,105.65	0.43
		Base		100.000000	3,000,000.00	100.036855	3,001,105.65	1,105.65	0.43
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A					3.920000	15 Sep 2029		
		Local	5,000,000.000	99.982720	4,999,136.00	98.426320	4,921,316.00	-77,820.00	0.70
Original Face:		Base	5,000,000.000	99.982720	4,999,136.00	98.426320	4,921,316.00	-77,820.00	0.70
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	2,000,000.000	99.909071	1,998,181.42	100.160957	2,003,219.14	5,037.72	0.29
		Base		99.909071	1,998,181.42	100.160957	2,003,219.14	5,037.72	0.29
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	3,000,000.000	99.987678	2,999,630.35	99.717360	2,991,520.80	-8,109.55	0.43
		Base		99.987678	2,999,630.35	99.717360	2,991,520.80	-8,109.55	0.43
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	3,000,000.000	99.991887	2,999,756.61	100.417357	3,012,520.71	12,764.10	0.43
		Base		99.991887	2,999,756.61	100.417357	3,012,520.71	12,764.10	0.43
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.920000	15 Nov 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.159763	5,007,988.15	7,988.15	0.71
		Base		100.000000	5,000,000.00	100.159763	5,007,988.15	7,988.15	0.71
166756AE6	CHEVRON USA INC COMPANY GUAR 08/25 0.687					0.687000	12 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.100015	4,905,000.75	-94,999.25	0.70
		Base		100.000000	5,000,000.00	98.100015	4,905,000.75	-94,999.25	0.70
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55					5.550000	22 Mar 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.547380	3,016,421.40	16,421.40	0.43
		Base		100.000000	3,000,000.00	100.547380	3,016,421.40	16,421.40	0.43
17291LZ65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 12/25 4.8					4.800000	29 Dec 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.959053	4,997,952.65	-2,047.35	0.71
		Base		100.000000	5,000,000.00	99.959053	4,997,952.65	-2,047.35	0.71

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17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	95.288828	2,858,664.84	-141,335.16	0.41
		Base		100.000000	3,000,000.00	95.288828	2,858,664.84	-141,335.16	0.41
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.500000	31 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.171387	4,908,569.35	-91,430.65	0.70
		Base		100.000000	5,000,000.00	98.171387	4,908,569.35	-91,430.65	0.70
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.061000	21 Feb 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.976680	2,999,300.40	-699.60	0.43
		Base		100.000000	3,000,000.00	99.976680	2,999,300.40	-699.60	0.43
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
		Local	2,952,825.200	99.994928	2,952,675.43	100.418250	2,965,175.39	12,499.96	0.42
Original Face:		Base	3,000,000.000	99.994928	2,952,675.43	100.418250	2,965,175.39	12,499.96	0.42
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	1,000,000.000	99.844243	998,442.43	100.592553	1,005,925.53	7,483.10	0.14
		Base		99.844243	998,442.43	100.592553	1,005,925.53	7,483.10	0.14
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.867219	2,996,016.56	100.216101	3,006,483.03	10,466.47	0.43
		Base		99.867219	2,996,016.56	100.216101	3,006,483.03	10,466.47	0.43
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	2,000,000.000	99.926776	1,998,535.51	100.197854	2,003,957.08	5,421.57	0.29
		Base		99.926776	1,998,535.51	100.197854	2,003,957.08	5,421.57	0.29
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	2,000,000.000	99.967037	1,999,340.73	96.019842	1,920,396.84	-78,943.89	0.27
		Base		99.967037	1,999,340.73	96.019842	1,920,396.84	-78,943.89	0.27
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.814000	01 Apr 2054		
		Local	2,479,446.240	99.696352	2,471,917.46	100.916027	2,502,158.64	30,241.18	0.36
Original Face:		Base	3,000,000.000	99.696352	2,471,917.46	100.916027	2,502,158.64	30,241.18	0.36
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	236,629.590	102.551038	242,666.10	94.303739	223,150.55	-19,515.55	0.03
Original Face:		Base	2,090,000.000	102.551038	242,666.10	94.303739	223,150.55	-19,515.55	0.03

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3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	66,049.450	100.314310	66,257.05	98.669440	65,170.62	-1,086.43	0.01
Original Face:		Base	5,000,000.000	100.314310	66,257.05	98.669440	65,170.62	-1,086.43	0.01
3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	300,812.900	100.712403	302,955.90	97.212176	292,426.77	-10,529.13	0.04
Original Face:		Base	5,000,000.000	100.712403	302,955.90	97.212176	292,426.77	-10,529.13	0.04
3128PR3M9	FED HM LN PC POOL J12604 FG 07/25 FIXED 4					4.000000	01 Jul 2025		
		Local	6,817.200	100.081265	6,822.74	99.718158	6,797.99	-24.75	0.00
Original Face:		Base	6,000,000.000	100.081265	6,822.74	99.718158	6,797.99	-24.75	0.00
3128PSKA4	FED HM LN PC POOL J12989 FG 09/25 FIXED 3.5					3.500000	01 Sep 2025		
		Local	8,397.500	100.146591	8,409.81	99.511238	8,356.46	-53.35	0.00
Original Face:		Base	5,000,000.000	100.146591	8,409.81	99.511238	8,356.46	-53.35	0.00
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	471,433.900	102.856447	484,900.16	91.282935	430,338.70	-54,561.46	0.06
Original Face:		Base	5,000,000.000	102.856447	484,900.16	91.282935	430,338.70	-54,561.46	0.06
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	420,567.430	102.672501	431,807.10	94.305896	396,619.88	-35,187.22	0.06
Original Face:		Base	5,700,000.000	102.672501	431,807.10	94.305896	396,619.88	-35,187.22	0.06
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	154,481.240	102.532405	158,393.33	93.625230	144,633.42	-13,759.91	0.02
Original Face:		Base	2,000,000.000	102.532405	158,393.33	93.625230	144,633.42	-13,759.91	0.02
3130AKXZ4	FEDERAL HOME LOAN BANK BONDS 02/26 0.62					0.620000	26 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	96.256383	2,887,691.49	-112,308.51	0.41
		Base		100.000000	3,000,000.00	96.256383	2,887,691.49	-112,308.51	0.41
3130ALGJ7	FEDERAL HOME LOAN BANK BONDS 03/26 1					1.000000	23 Mar 2026		
		Local	2,925,000.000	100.000000	2,925,000.00	96.394855	2,819,549.51	-105,450.49	0.40
Original Face:		Base	3,000,000.000	100.000000	2,925,000.00	96.394855	2,819,549.51	-105,450.49	0.40
3130AP6R1	FEDERAL HOME LOAN BANK BONDS 07/25 0.75					0.750000	07 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.510675	2,955,320.25	-44,679.75	0.42
		Base		100.000000	3,000,000.00	98.510675	2,955,320.25	-44,679.75	0.42

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3130AQQU0	FEDERAL HOME LOAN BANK BONDS 08/25 1.55					1.550000	25 Aug 2025		
		Local	3,240,000.000	98.282870	3,184,365.00	98.501823	3,191,459.07	7,094.07	0.46
		Base		98.282870	3,184,365.00	98.501823	3,191,459.07	7,094.07	0.46
3130AR5U1	FEDERAL HOME LOAN BANK BONDS 03/26 2.05					2.050000	10 Mar 2026		
		Local	4,500,000.000	100.000000	4,500,000.00	97.619001	4,392,855.05	-107,144.95	0.63
		Base		100.000000	4,500,000.00	97.619001	4,392,855.05	-107,144.95	0.63
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	99.622576	2,490,564.40	-9,435.60	0.36
		Base		100.000000	2,500,000.00	99.622576	2,490,564.40	-9,435.60	0.36
3130B3TT0	FEDERAL HOME LOAN BANK BONDS 11/29 5.1					5.100000	27 Nov 2029		
		Local	3,500,000.000	100.000000	3,500,000.00	99.926459	3,497,426.07	-2,573.93	0.50
		Base		100.000000	3,500,000.00	99.926459	3,497,426.07	-2,573.93	0.50
3130B43K5	FEDERAL HOME LOAN BANK BONDS 12/27 5					5.000000	15 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.009343	5,000,467.15	467.15	0.71
		Base		100.000000	5,000,000.00	100.009343	5,000,467.15	467.15	0.71
3130B4JL6	FEDERAL HOME LOAN BANK BONDS 01/30 5.375					5.375000	14 Jan 2030		
		Local	3,000,000.000	100.000000	3,000,000.00	99.675127	2,990,253.81	-9,746.19	0.43
		Base		100.000000	3,000,000.00	99.675127	2,990,253.81	-9,746.19	0.43
3133EL4W1	FEDERAL FARM CREDIT BANK BONDS 08/25 0.61					0.610000	25 Aug 2025		
		Local	3,000,000.000	99.994343	2,999,830.29	97.931227	2,937,936.81	-61,893.48	0.42
		Base		99.994343	2,999,830.29	97.931227	2,937,936.81	-61,893.48	0.42
3133ELX33	FEDERAL FARM CREDIT BANK BONDS 07/25 0.69					0.690000	22 Jul 2025		
		Local	3,000,000.000	99.995315	2,999,859.44	98.331498	2,949,944.94	-49,914.50	0.42
		Base		99.995315	2,999,859.44	98.331498	2,949,944.94	-49,914.50	0.42
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	96.089613	2,882,688.39	-117,311.61	0.41
		Base		100.000000	3,000,000.00	96.089613	2,882,688.39	-117,311.61	0.41
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR					4.475000	18 Mar 2026		
		Local	3,000,000.000	100.005136	3,000,154.08	100.015856	3,000,475.68	321.60	0.43
		Base		100.005136	3,000,154.08	100.015856	3,000,475.68	321.60	0.43

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3133ERNG2	FEDERAL FARM CREDIT BANK BONDS 11/28 5.34					5.340000	06 Nov 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.010511	5,000,525.55	525.55	0.71
		Base		100.000000	5,000,000.00	100.010511	5,000,525.55	525.55	0.71
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	1,180,089.480	101.747079	1,200,706.57	86.928529	1,025,834.43	-174,872.14	0.15
Original Face:		Base	2,000,000.000	101.747079	1,200,706.57	86.928529	1,025,834.43	-174,872.14	0.15
3134GVB31	FREDDIE MAC NOTES 05/25 0.75					0.750000	28 May 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.856794	2,965,703.82	-34,296.18	0.42
		Base		100.000000	3,000,000.00	98.856794	2,965,703.82	-34,296.18	0.42
3134GWZV1	FREDDIE MAC NOTES 10/25 0.65					0.650000	22 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	97.459829	4,872,991.45	-127,008.55	0.70
		Base		100.000000	5,000,000.00	97.459829	4,872,991.45	-127,008.55	0.70
3134GXHD9	FREDDIE MAC NOTES 12/25 0.7					0.700000	23 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	96.939940	2,908,198.20	-91,801.80	0.41
		Base		100.000000	3,000,000.00	96.939940	2,908,198.20	-91,801.80	0.41
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.828901	1,996,578.02	-3,421.98	0.28
		Base		100.000000	2,000,000.00	99.828901	1,996,578.02	-3,421.98	0.28
3134HAUR2	FREDDIE MAC NOTES 10/27 5					5.000000	21 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.971351	4,998,567.55	-1,432.45	0.71
		Base		100.000000	5,000,000.00	99.971351	4,998,567.55	-1,432.45	0.71
3135G07K3	FANNIE MAE NOTES 09/26 VAR					4.500000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.995663	1,999,913.26	-86.74	0.29
		Base		100.000000	2,000,000.00	99.995663	1,999,913.26	-86.74	0.29
3135G1AA9	FANNIE MAE NOTES 11/26 VAR					4.500000	20 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.033646	2,000,672.92	672.92	0.29
		Base		100.000000	2,000,000.00	100.033646	2,000,672.92	672.92	0.29
3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	1,181,158.770	102.180787	1,206,917.33	92.310970	1,090,339.12	-116,578.21	0.16
Original Face:		Base	3,000,000.000	102.180787	1,206,917.33	92.310970	1,090,339.12	-116,578.21	0.16

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3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	2,146,666.650	101.609905	2,181,225.95	81.247120	1,744,104.83	-437,121.12	0.25
Original Face:		Base	3,000,000.000	101.609905	2,181,225.95	81.247120	1,744,104.83	-437,121.12	0.25
3136G4D75	FANNIE MAE NOTES 07/25 0.6					0.600000	29 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.197363	2,945,920.89	-54,079.11	0.42
		Base		100.000000	3,000,000.00	98.197363	2,945,920.89	-54,079.11	0.42
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	441,757.630	99.913826	441,376.95	97.296110	429,812.99	-11,563.96	0.06
Original Face:		Base	8,190,000.000	99.913826	441,376.95	97.296110	429,812.99	-11,563.96	0.06
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	1,063,080.240	102.225665	1,086,740.84	91.666550	974,488.98	-112,251.86	0.14
Original Face:		Base	3,000,000.000	102.225665	1,086,740.84	91.666550	974,488.98	-112,251.86	0.14
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	66,395.400	100.418749	66,673.43	97.524433	64,751.74	-1,921.69	0.01
Original Face:		Base	1,500,000.000	100.418749	66,673.43	97.524433	64,751.74	-1,921.69	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	1,705,192.900	100.212412	1,708,814.94	100.625035	1,715,850.95	7,036.01	0.24
Original Face:		Base	2,000,000.000	100.212412	1,708,814.94	100.625035	1,715,850.95	7,036.01	0.24
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	18,269.570	101.083222	18,467.47	96.984225	17,718.60	-748.87	0.00
Original Face:		Base	983,845.000	101.083222	18,467.47	96.984225	17,718.60	-748.87	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	484,531.580	102.795172	498,075.07	94.179675	456,330.27	-41,744.80	0.07
Original Face:		Base	5,200,000.000	102.795172	498,075.07	94.179675	456,330.27	-41,744.80	0.07
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	61,258.970	100.365269	61,482.73	98.104254	60,097.66	-1,385.07	0.01
Original Face:		Base	2,680,283.000	100.365269	61,482.73	98.104254	60,097.66	-1,385.07	0.01
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	613,420.950	100.658856	617,462.51	97.668126	599,116.75	-18,345.76	0.09
Original Face:		Base	15,000,000.000	100.658856	617,462.51	97.668126	599,116.75	-18,345.76	0.09

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31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	283,264.630	100.433856	284,493.59	97.095814	275,038.10	-9,455.49	0.04
	Original Face:	Base	4,200,000.000	100.433856	284,493.59	97.095814	275,038.10	-9,455.49	0.04
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	10,530.730	100.733662	10,607.99	98.744504	10,398.52	-209.47	0.00
	Original Face:	Base	765,534.000	100.733662	10,607.99	98.744504	10,398.52	-209.47	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	154,797.970	100.657664	155,816.02	97.740679	151,300.59	-4,515.43	0.02
	Original Face:	Base	5,157,070.000	100.657664	155,816.02	97.740679	151,300.59	-4,515.43	0.02
31418RFS5	FNMA POOL AD3776 FN 03/25 FIXED 4.5					4.500000	01 Mar 2025		
		Local	729.800	100.023294	729.97	99.725669	727.80	-2.17	0.00
	Original Face:	Base	5,000,000.000	100.023294	729.97	99.725669	727.80	-2.17	0.00
31419AJM0	FNMA POOL AE0267 FN 08/25 FIXED VAR					4.000000	01 Aug 2025		
		Local	8,479.750	100.156962	8,493.06	99.562760	8,442.67	-50.39	0.00
	Original Face:	Base	5,000,000.000	100.156962	8,493.06	99.562760	8,442.67	-50.39	0.00
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	110,899.160	102.641327	113,828.37	94.180256	104,445.11	-9,383.26	0.01
	Original Face:	Base	2,000,000.000	102.641327	113,828.37	94.180256	104,445.11	-9,383.26	0.01
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	46,448.000	102.497072	47,607.84	96.983568	45,046.93	-2,560.91	0.01
	Original Face:	Base	5,000,000.000	102.497072	47,607.84	96.983568	45,046.93	-2,560.91	0.01
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	670,660.520	104.955628	703,895.96	96.930273	650,073.07	-53,822.89	0.09
	Original Face:	Base	14,750,000.000	104.955628	703,895.96	96.930273	650,073.07	-53,822.89	0.09
31419KU78	FNMA POOL AE8705 FN 11/25 FIXED 3					3.000000	01 Nov 2025		
		Local	6,442.760	100.128516	6,451.04	99.173140	6,389.49	-61.55	0.00
	Original Face:	Base	2,000,000.000	100.128516	6,451.04	99.173140	6,389.49	-61.55	0.00
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	95.284582	1,905,691.64	-94,308.36	0.27
		Base		100.000000	2,000,000.00	95.284582	1,905,691.64	-94,308.36	0.27

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3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.530000	20 Oct 2067		
		Local	915,614.140	102.185237	935,622.48	99.052650	906,940.07	-28,682.41	0.13
Original Face:		Base	3,000,000.000	102.185237	935,622.48	99.052650	906,940.07	-28,682.41	0.13
38150AEH4	GOLDMAN SACHS GROUP INC SR UNSECURED 11/25 VAR					1.500000	24 Nov 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	96.981350	2,909,440.50	-90,559.50	0.42
		Base		100.000000	3,000,000.00	96.981350	2,909,440.50	-90,559.50	0.42
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.500000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	95.672529	2,870,175.87	-129,824.13	0.41
		Base		100.000000	3,000,000.00	95.672529	2,870,175.87	-129,824.13	0.41
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	95.033351	2,851,000.53	-148,999.47	0.41
		Base		100.000000	3,000,000.00	95.033351	2,851,000.53	-148,999.47	0.41
38150AKG9	GOLDMAN SACHS GROUP INC SR UNSECURED 02/25 2.125					2.125000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.874368	4,993,718.40	-6,281.60	0.71
		Base		100.000000	5,000,000.00	99.874368	4,993,718.40	-6,281.60	0.71
38379U5P7	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 20 AG					2.000000	16 Aug 2048		
		Local	90,341.550	99.438564	89,834.34	98.602100	89,078.67	-755.67	0.01
Original Face:		Base	3,000,000.000	99.438564	89,834.34	98.602100	89,078.67	-755.67	0.01
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	442,865.120	102.639474	454,554.43	96.696940	428,237.02	-26,317.41	0.06
Original Face:		Base	3,000,000.000	102.639474	454,554.43	96.696940	428,237.02	-26,317.41	0.06
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	94,834.360	100.378228	95,193.05	98.229132	93,154.97	-2,038.08	0.01
Original Face:		Base	1,000,000.000	100.378228	95,193.05	98.229132	93,154.97	-2,038.08	0.01
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,155,700.960	103.055595	1,191,014.50	101.652190	1,174,795.34	-16,219.16	0.17
Original Face:		Base	3,000,000.000	103.055595	1,191,014.50	101.652190	1,174,795.34	-16,219.16	0.17
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,979,323.740	99.653821	1,972,471.74	100.475860	1,988,742.55	16,270.81	0.28
Original Face:		Base	3,000,000.000	99.653821	1,972,471.74	100.475860	1,988,742.55	16,270.81	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
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125					5.125000	30 Apr 2025		
		Local	2,000,000.000	99.988515	1,999,770.29	100.183310	2,003,666.20	3,895.91	0.29
		Base		99.988515	1,999,770.29	100.183310	2,003,666.20	3,895.91	0.29
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	3,000,000.000	99.731911	2,991,957.33	100.869504	3,026,085.12	34,127.79	0.43
		Base		99.731911	2,991,957.33	100.869504	3,026,085.12	34,127.79	0.43
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	4,856,585.510	99.998973	4,856,535.63	100.409380	4,876,467.40	19,931.77	0.70
Original Face:		Base	5,500,000.000	99.998973	4,856,535.63	100.409380	4,876,467.40	19,931.77	0.70
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.994154	1,999,883.07	95.301857	1,906,037.14	-93,845.93	0.27
		Base		99.994154	1,999,883.07	95.301857	1,906,037.14	-93,845.93	0.27
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.828522	2,994,855.66	-5,144.34	0.43
		Base		100.000000	3,000,000.00	99.828522	2,994,855.66	-5,144.34	0.43
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	2,000,000.000	99.930443	1,998,608.86	99.933820	1,998,676.40	67.54	0.29
		Base		99.930443	1,998,608.86	99.933820	1,998,676.40	67.54	0.29
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	5,000,000.000	99.995390	4,999,769.50	100.533550	5,026,677.50	26,908.00	0.72
Original Face:		Base	5,000,000.000	99.995390	4,999,769.50	100.533550	5,026,677.50	26,908.00	0.72
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	1,639,494.500	99.996354	1,639,434.73	100.189820	1,642,606.59	3,171.86	0.23
Original Face:		Base	5,000,000.000	99.996354	1,639,434.73	100.189820	1,642,606.59	3,171.86	0.23
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
		Local	510,832.120	99.991788	510,790.17	99.241470	506,957.31	-3,832.86	0.07
Original Face:		Base	2,000,000.000	99.991788	510,790.17	99.241470	506,957.31	-3,832.86	0.07
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	786,884.310	99.997172	786,862.06	100.073760	787,464.72	602.66	0.11
Original Face:		Base	4,000,000.000	99.997172	786,862.06	100.073760	787,464.72	602.66	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
478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55					0.550000	01 Sep 2025		
		Local	2,000,000.000	99.987393	1,999,747.86	97.855592	1,957,111.84	-42,636.02	0.28
		Base		99.987393	1,999,747.86	97.855592	1,957,111.84	-42,636.02	0.28
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8					0.800000	18 Aug 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	97.281504	1,945,630.08	-54,369.92	0.28
		Base		100.000000	2,000,000.00	97.281504	1,945,630.08	-54,369.92	0.28
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	3,000,000.000	99.992874	2,999,786.23	100.168277	3,005,048.31	5,262.08	0.43
		Base		99.992874	2,999,786.23	100.168277	3,005,048.31	5,262.08	0.43
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	2,000,000.000	99.951271	1,999,025.41	99.112111	1,982,242.22	-16,783.19	0.28
		Base		99.951271	1,999,025.41	99.112111	1,982,242.22	-16,783.19	0.28
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	2,000,000.000	99.974410	1,999,488.20	100.490252	2,009,805.04	10,316.84	0.29
		Base		99.974410	1,999,488.20	100.490252	2,009,805.04	10,316.84	0.29
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	1,000,000.000	99.671917	996,719.17	100.881288	1,008,812.88	12,093.71	0.14
		Base		99.671917	996,719.17	100.881288	1,008,812.88	12,093.71	0.14
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	3,000,000.000	99.992296	2,999,768.88	99.747215	2,992,416.45	-7,352.43	0.43
		Base		99.992296	2,999,768.88	99.747215	2,992,416.45	-7,352.43	0.43
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.818006	1,996,360.12	-3,639.88	0.28
		Base		100.000000	2,000,000.00	99.818006	1,996,360.12	-3,639.88	0.28
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45					5.450000	30 Oct 2025		
		Local	3,000,000.000	99.964865	2,998,945.94	100.657983	3,019,739.49	20,793.55	0.43
		Base		99.964865	2,998,945.94	100.657983	3,019,739.49	20,793.55	0.43
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8					4.800000	15 Mar 2028		
		Local	2,000,000.000	99.895859	1,997,917.17	100.175680	2,003,513.60	5,596.43	0.29
		Base		99.895859	1,997,917.17	100.175680	2,003,513.60	5,596.43	0.29

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63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6					5.600000	13 Nov 2026		
		Local	2,000,000.000	99.978765	1,999,575.30	101.660397	2,033,207.94	33,632.64	0.29
		Base		99.978765	1,999,575.30	101.660397	2,033,207.94	33,632.64	0.29
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	3,000,000.000	99.952310	2,998,569.29	100.880100	3,026,403.00	27,833.71	0.43
		Base		99.952310	2,998,569.29	100.880100	3,026,403.00	27,833.71	0.43
637639AB1	NATIONAL SECS CLEARING SR UNSECURED 144A 04/25 1.5					1.500000	23 Apr 2025		
		Local	3,000,000.000	99.991261	2,999,737.83	99.356597	2,980,697.91	-19,039.92	0.43
		Base		99.991261	2,999,737.83	99.356597	2,980,697.91	-19,039.92	0.43
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					5.010000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.165492	5,008,274.60	8,274.60	0.71
		Base		100.000000	5,000,000.00	100.165492	5,008,274.60	8,274.60	0.71
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	2,000,000.000	100.010094	2,000,201.87	100.097145	2,001,942.90	1,741.03	0.29
		Base		100.010094	2,000,201.87	100.097145	2,001,942.90	1,741.03	0.29
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.922451	999,224.51	98.779742	987,797.42	-11,427.09	0.14
		Base		99.922451	999,224.51	98.779742	987,797.42	-11,427.09	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	2,000,000.000	99.989044	1,999,780.88	96.604151	1,932,083.02	-67,697.86	0.28
		Base		99.989044	1,999,780.88	96.604151	1,932,083.02	-67,697.86	0.28
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	2,000,000.000	99.973115	1,999,462.30	99.968217	1,999,364.34	-97.96	0.29
		Base		99.973115	1,999,462.30	99.968217	1,999,364.34	-97.96	0.29
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.760000	13 Feb 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.163703	2,003,274.06	3,274.06	0.29
		Base		100.000000	2,000,000.00	100.163703	2,003,274.06	3,274.06	0.29
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	3,000,000.000	99.999265	2,999,977.95	98.664981	2,959,949.43	-40,028.52	0.42
		Base		99.999265	2,999,977.95	98.664981	2,959,949.43	-40,028.52	0.42

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742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.990474	1,999,809.48	96.127902	1,922,558.04	-77,251.44	0.27
		Base		99.990474	1,999,809.48	96.127902	1,922,558.04	-77,251.44	0.27
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	3,000,000.000	99.945244	2,998,357.31	101.730110	3,051,903.30	53,545.99	0.44
		Base		99.945244	2,998,357.31	101.730110	3,051,903.30	53,545.99	0.44
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.920000	10 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.998000	2,999,940.00	-60.00	0.43
		Base		100.000000	3,000,000.00	99.998000	2,999,940.00	-60.00	0.43
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					4.409640	27 Mar 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.820226	2,994,606.78	-5,393.22	0.43
		Base		100.000000	3,000,000.00	99.820226	2,994,606.78	-5,393.22	0.43
78014RDA5	ROYAL BANK OF CANADA SR UNSECURED 08/25 VAR					0.550000	18 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	98.745000	2,962,350.00	-37,650.00	0.42
		Base		100.000000	3,000,000.00	98.745000	2,962,350.00	-37,650.00	0.42
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.946120	4,997,306.00	-2,694.00	0.71
		Base		100.000000	5,000,000.00	99.946120	4,997,306.00	-2,694.00	0.71
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.063809	4,953,190.45	-46,809.55	0.71
		Base		100.000000	5,000,000.00	99.063809	4,953,190.45	-46,809.55	0.71
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.250000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.906186	4,995,309.30	-4,690.70	0.71
		Base		100.000000	5,000,000.00	99.906186	4,995,309.30	-4,690.70	0.71
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.410000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.964158	3,028,924.74	28,924.74	0.43
		Base		100.000000	3,000,000.00	100.964158	3,028,924.74	28,924.74	0.43
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	2,000,000.000	99.997382	1,999,947.64	99.399018	1,987,980.36	-11,967.28	0.28
		Base		99.997382	1,999,947.64	99.399018	1,987,980.36	-11,967.28	0.28

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8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.400000	25 Jul 2032		
		Local	1,399,655.540	100.000000	1,399,655.54	99.311452	1,390,018.24	-9,637.30	0.20
Original Face:		Base	2,000,000.000	100.000000	1,399,655.54	99.311452	1,390,018.24	-9,637.30	0.20
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	2,000,000.000	99.948968	1,998,979.35	100.332523	2,006,650.46	7,671.11	0.29
		Base		99.948968	1,998,979.35	100.332523	2,006,650.46	7,671.11	0.29
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	2,000,000.000	99.997101	1,999,942.01	99.840859	1,996,817.18	-3,124.83	0.28
		Base		99.997101	1,999,942.01	99.840859	1,996,817.18	-3,124.83	0.28
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.816897	3,024,506.91	24,506.91	0.43
		Base		100.000000	3,000,000.00	100.816897	3,024,506.91	24,506.91	0.43
89114TG71	TORONTO DOMINION BANK SR UNSECURED 04/26 1.3					1.300000	30 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	94.723697	2,841,710.91	-158,289.09	0.41
		Base		100.000000	3,000,000.00	94.723697	2,841,710.91	-158,289.09	0.41
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6					5.600000	14 Mar 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.505102	2,010,102.04	10,102.04	0.29
		Base		100.000000	2,000,000.00	100.505102	2,010,102.04	10,102.04	0.29
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.753191	1,995,063.82	-4,936.18	0.28
		Base		100.000000	2,000,000.00	99.753191	1,995,063.82	-4,936.18	0.28
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.380000	06 Jun 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.285302	3,008,559.06	8,559.06	0.43
		Base		100.000000	3,000,000.00	100.285302	3,008,559.06	8,559.06	0.43
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	100.918996	3,027,569.88	27,569.88	0.43
		Base		100.000000	3,000,000.00	100.918996	3,027,569.88	27,569.88	0.43
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8					1.800000	13 Feb 2025		
		Local	5,000,000.000	99.999560	4,999,977.98	99.921524	4,996,076.20	-3,901.78	0.71
		Base		99.999560	4,999,977.98	99.921524	4,996,076.20	-3,901.78	0.71

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89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
			3,000,000.000	99.995992	2,999,879.77	97.090578	2,912,717.34	-87,162.43	0.42
		Base		99.995992	2,999,879.77	97.090578	2,912,717.34	-87,162.43	0.42
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
			3,000,000.000	99.982886	2,999,486.57	99.521407	2,985,642.21	-13,844.36	0.43
		Base		99.982886	2,999,486.57	99.521407	2,985,642.21	-13,844.36	0.43
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
			3,000,000.000	99.967916	2,999,037.49	100.725153	3,021,754.59	22,717.10	0.43
		Base		99.967916	2,999,037.49	100.725153	3,021,754.59	22,717.10	0.43
89239TAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A2A					4.550000	16 Aug 2027		
			4,600,000.000	99.994580	4,599,750.68	99.999580	4,599,980.68	230.00	0.66
Original Face:		Base	4,600,000.000	99.994580	4,599,750.68	99.999580	4,599,980.68	230.00	0.66
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5					1.500000	10 Mar 2025		
			3,000,000.000	99.995828	2,999,874.84	99.686657	2,990,599.71	-9,275.13	0.43
		Base		99.995828	2,999,874.84	99.686657	2,990,599.71	-9,275.13	0.43
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR					5.900000	28 Oct 2026		
			3,000,000.000	100.000000	3,000,000.00	100.694742	3,020,842.26	20,842.26	0.43
		Base		100.000000	3,000,000.00	100.694742	3,020,842.26	20,842.26	0.43
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A					5.830000	15 Jul 2026		
			352,638.630	99.999637	352,637.35	100.077440	352,911.71	274.36	0.05
Original Face:		Base	2,750,000.000	99.999637	352,637.35	100.077440	352,911.71	274.36	0.05
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
			2,000,000.000	99.971419	1,999,428.38	99.730119	1,994,602.38	-4,826.00	0.28
		Base		99.971419	1,999,428.38	99.730119	1,994,602.38	-4,826.00	0.28
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
			5,000,000.000	99.771417	4,988,570.87	101.255273	5,062,763.65	74,192.78	0.72
		Base		99.771417	4,988,570.87	101.255273	5,062,763.65	74,192.78	0.72
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR					4.507000	22 Oct 2027		
			5,000,000.000	100.000000	5,000,000.00	99.539665	4,976,983.25	-23,016.75	0.71
		Base		100.000000	5,000,000.00	99.539665	4,976,983.25	-23,016.75	0.71

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91159HHZ6	US BANCORP SR UNSECURED 05/25 1.45					1.450000	12 May 2025		
		Local	3,000,000.000	99.993702	2,999,811.05	99.153598	2,974,607.94	-25,203.11	0.42
		Base		99.993702	2,999,811.05	99.153598	2,974,607.94	-25,203.11	0.42
912828ZW3	US TREASURY N/B 06/25 0.25					0.250000	30 Jun 2025		
		Local	3,000,000.000	98.975472	2,969,264.16	98.396094	2,951,882.82	-17,381.34	0.42
		Base		98.975472	2,969,264.16	98.396094	2,951,882.82	-17,381.34	0.42
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.886829	1,997,736.57	96.095312	1,921,906.24	-75,830.33	0.27
		Base		99.886829	1,997,736.57	96.095312	1,921,906.24	-75,830.33	0.27
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
		Local	3,000,000.000	97.027402	2,910,822.05	95.437500	2,863,125.00	-47,697.05	0.41
		Base		97.027402	2,910,822.05	95.437500	2,863,125.00	-47,697.05	0.41
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
		Local	2,000,000.000	99.021102	1,980,422.04	98.750000	1,975,000.00	-5,422.04	0.28
		Base		99.021102	1,980,422.04	98.750000	1,975,000.00	-5,422.04	0.28
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	2,000,000.000	99.997754	1,999,955.08	100.500002	2,010,000.04	10,044.96	0.29
		Base		99.997754	1,999,955.08	100.500002	2,010,000.04	10,044.96	0.29
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.150000	20 Mar 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.585547	3,017,566.41	17,566.41	0.43
		Base		100.000000	3,000,000.00	100.585547	3,017,566.41	17,566.41	0.43
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	5,000,000.000	97.999908	4,899,995.40	96.645448	4,832,272.40	-67,723.00	0.69
		Base		97.999908	4,899,995.40	96.645448	4,832,272.40	-67,723.00	0.69
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	3,000,000.000	99.999802	2,999,994.06	100.045550	3,001,366.50	1,372.44	0.43
Original Face:		Base	3,000,000.000	99.999802	2,999,994.06	100.045550	3,001,366.50	1,372.44	0.43
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,250,000.000	99.983401	4,249,294.54	101.485160	4,313,119.30	63,824.76	0.62
Original Face:		Base	4,250,000.000	99.983401	4,249,294.54	101.485160	4,313,119.30	63,824.76	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
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A					5.210000	20 Jun 2029		
		Local	5,000,000.000	99.996072	4,999,803.60	100.965240	5,048,262.00	48,458.40	0.72
Original Face:		Base	5,000,000.000	99.996072	4,999,803.60	100.965240	5,048,262.00	48,458.40	0.72
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	3,000,000.000	99.978780	2,999,363.40	100.038880	3,001,166.40	1,803.00	0.43
Original Face:		Base	3,000,000.000	99.978780	2,999,363.40	100.038880	3,001,166.40	1,803.00	0.43
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.910141	4,995,507.05	100.962877	5,048,143.85	52,636.80	0.72
		Base		99.910141	4,995,507.05	100.962877	5,048,143.85	52,636.80	0.72
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.981734	1,999,634.68	99.632122	1,992,642.44	-6,992.24	0.28
		Base		99.981734	1,999,634.68	99.632122	1,992,642.44	-6,992.24	0.28
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	3,000,000.000	99.901055	2,997,031.65	101.006041	3,030,181.23	33,149.58	0.43
		Base		99.901055	2,997,031.65	101.006041	3,030,181.23	33,149.58	0.43
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.483626	4,924,181.29	99.118627	4,955,931.35	31,750.06	0.71
		Base		98.483626	4,924,181.29	99.118627	4,955,931.35	31,750.06	0.71
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	3,000,000.000	99.995789	2,999,873.66	101.212146	3,036,364.38	36,490.72	0.43
		Base		99.995789	2,999,873.66	101.212146	3,036,364.38	36,490.72	0.43
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					5.420000	07 Aug 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.883486	3,026,504.58	26,504.58	0.43
		Base		100.000000	3,000,000.00	100.883486	3,026,504.58	26,504.58	0.43
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	101.224404	3,036,732.12	36,732.12	0.43
		Base		100.000000	3,000,000.00	101.224404	3,036,732.12	36,732.12	0.43
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	99.991720	1,999,834.40	-165.60	0.29
		Base		100.000000	2,000,000.00	99.991720	1,999,834.40	-165.60	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
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	100.754010	3,022,620.30	22,620.30	0.43
		Base		100.000000	3,000,000.00	100.754010	3,022,620.30	22,620.30	0.43
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7					4.700000	03 Sep 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	98.527894	1,970,557.88	-29,442.12	0.28
		Base		100.000000	2,000,000.00	98.527894	1,970,557.88	-29,442.12	0.28
US DOLLAR Total									
		Local	521,677,958.440		521,195,014.72		516,356,881.50	-4,838,133.22	73.67
Original Face:		Base	214,816,732.000		521,195,014.72		516,356,881.50	-4,838,133.22	73.67
FIXED INCOME Total									
		Base	521,677,958.440		521,195,014.72		516,356,881.50	-4,838,133.22	73.67
Original Face:			214,816,732.000						

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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									
		706,942,502.740	Base		705,767,236.80		700,928,087.81	-4,839,148.99	100.00
	Original Face:	214,816,732.000							

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								
			-92,330.030	1.000000	-92,330.03	1.000000	-92,330.03	0.00	0.04
		Base		1.000000	-92,330.03	1.000000	-92,330.03	0.00	0.04
US DOLLAR Total									
			-92,330.030		-92,330.03		-92,330.03	0.00	0.04
		Base			-92,330.03		-92,330.03	0.00	0.04
CASH Total									
			-92,330.030	Base	-92,330.03		-92,330.03	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912797NA1	TREASURY BILL 10/25 0.00000					4.170000	30 Oct 2025		
			5,000,000.000	96.860917	4,843,045.83	96.979915	4,848,995.75	5,949.92	2.19
		Base		96.860917	4,843,045.83	96.979915	4,848,995.75	5,949.92	2.19
912797ND5	TREASURY BILL 05/25 0.00000					4.321500	01 May 2025		
			5,000,000.000	98.931629	4,946,581.46	98.987417	4,949,370.85	2,789.39	2.24
		Base		98.931629	4,946,581.46	98.987417	4,949,370.85	2,789.39	2.24
912797NM5	TREASURY BILL 05/25 0.00000					4.317500	22 May 2025		
			5,000,000.000	98.680764	4,934,038.20	98.746000	4,937,300.00	3,261.80	2.23
		Base		98.680764	4,934,038.20	98.746000	4,937,300.00	3,261.80	2.23
912797NS2	TREASURY BILL 03/25 0.00000					4.377500	25 Mar 2025		
			5,000,000.000	99.367694	4,968,384.72	99.367694	4,968,384.70	-0.02	2.24
		Base		99.367694	4,968,384.72	99.367694	4,968,384.70	-0.02	2.24
979QHR003	SOUTH STREET REPO					4.370000	03 Feb 2025		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	45.16
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	45.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO				4.310000	03 Feb 2025		
	17,440,644.650	Local	100.000000	17,440,644.65	100.000000	17,440,644.65	0.00	7.88
		Base	100.000000	17,440,644.65	100.000000	17,440,644.65	0.00	7.88
US DOLLAR Total								
	137,440,644.650	Local		137,132,694.86		137,144,695.95	12,001.09	61.93
		Base		137,132,694.86		137,144,695.95	12,001.09	61.93
CASH EQUIVALENT Total								
	137,440,644.650	Base		137,132,694.86		137,144,695.95	12,001.09	61.93
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	152,291.900	Local	101.174816	154,081.05	98.423104	149,890.42	-4,190.63	0.07
Original Face:	5,000,000.000	Base	101.174816	154,081.05	98.423104	149,890.42	-4,190.63	0.07
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	97,283.990	Local	100.828595	98,090.08	98.023207	95,360.89	-2,729.19	0.04
Original Face:	4,372,786.000	Base	100.828595	98,090.08	98.023207	95,360.89	-2,729.19	0.04
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	139,200.750	Local	100.746986	140,240.56	97.953746	136,352.35	-3,888.21	0.06
Original Face:	5,000,000.000	Base	100.746986	140,240.56	97.953746	136,352.35	-3,888.21	0.06
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	83,022.640	Local	101.273954	84,080.31	98.586418	81,849.05	-2,231.26	0.04
Original Face:	4,169,641.000	Base	101.273954	84,080.31	98.586418	81,849.05	-2,231.26	0.04
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	141,195.640	Local	100.926912	142,504.40	86.381960	121,967.56	-20,536.84	0.06
Original Face:	2,000,000.000	Base	100.926912	142,504.40	86.381960	121,967.56	-20,536.84	0.06
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	53,236.680	Local	100.749126	53,635.49	98.707588	52,548.64	-1,086.85	0.02
Original Face:	2,910,888.000	Base	100.749126	53,635.49	98.707588	52,548.64	-1,086.85	0.02

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36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				4.625000	20 Sep 2040		
	272,921.950	Local	102.399565	279,470.89	100.868638	275,292.65	-4,178.24	0.12
Original Face:	9,450,000.000	Base	102.399565	279,470.89	100.868638	275,292.65	-4,178.24	0.12
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	63,132.780	Local	100.432248	63,405.67	97.686093	61,671.95	-1,733.72	0.03
Original Face:	2,500,000.000	Base	100.432248	63,405.67	97.686093	61,671.95	-1,733.72	0.03
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	74,812.800	Local	100.456045	75,153.98	97.483364	72,930.03	-2,223.95	0.03
Original Face:	1,500,000.000	Base	100.456045	75,153.98	97.483364	72,930.03	-2,223.95	0.03
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.530000	20 Oct 2067		
	915,614.140	Local	101.955096	933,515.28	99.052650	906,940.07	-26,575.21	0.41
Original Face:	3,000,000.000	Base	101.955096	933,515.28	99.052650	906,940.07	-26,575.21	0.41
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	252,550.400	Local	104.211563	263,186.72	93.523777	236,194.67	-26,992.05	0.11
Original Face:	5,872,458.000	Base	104.211563	263,186.72	93.523777	236,194.67	-26,992.05	0.11
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	15,836.610	Local	103.285741	16,356.96	99.933366	15,826.06	-530.90	0.01
Original Face:	1,000,000.000	Base	103.285741	16,356.96	99.933366	15,826.06	-530.90	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	36,005.960	Local	102.466258	36,893.96	99.810410	35,937.70	-956.26	0.02
Original Face:	2,000,000.000	Base	102.466258	36,893.96	99.810410	35,937.70	-956.26	0.02
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				5.338450	20 Sep 2063		
	40,339.580	Local	100.384957	40,494.87	100.116220	40,386.46	-108.41	0.02
Original Face:	1,500,000.000	Base	100.384957	40,494.87	100.116220	40,386.46	-108.41	0.02
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				5.288450	20 Feb 2064		
	67,894.390	Local	100.339837	68,125.12	100.080870	67,949.30	-175.82	0.03
Original Face:	1,530,000.000	Base	100.339837	68,125.12	100.080870	67,949.30	-175.82	0.03
38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				6.722550	20 Jun 2067		
	370,704.640	Local	101.838056	377,518.40	100.930170	374,152.82	-3,365.58	0.17
Original Face:	1,200,000.000	Base	101.838056	377,518.40	100.930170	374,152.82	-3,365.58	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
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB					2.000000	20 Jul 2042		
		Local	684,108.210	101.648051	695,382.66	93.955230	642,755.44	-52,627.22	0.29
Original Face:		Base	4,400,000.000	101.648051	695,382.66	93.955230	642,755.44	-52,627.22	0.29
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF					2.426180	16 Mar 2048		
		Local	122,616.510	100.506237	123,237.24	90.658680	111,162.51	-12,074.73	0.05
Original Face:		Base	1,000,000.000	100.506237	123,237.24	90.658680	111,162.51	-12,074.73	0.05
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	44,699.520	101.098356	45,190.48	95.847750	42,843.48	-2,347.00	0.02
Original Face:		Base	1,000,000.000	101.098356	45,190.48	95.847750	42,843.48	-2,347.00	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	168,260.870	100.621743	169,307.02	87.104290	146,562.44	-22,744.58	0.07
Original Face:		Base	1,000,000.000	100.621743	169,307.02	87.104290	146,562.44	-22,744.58	0.07
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	24,942.510	100.686860	25,113.83	97.183540	24,240.01	-873.82	0.01
Original Face:		Base	1,000,000.000	100.686860	25,113.83	97.183540	24,240.01	-873.82	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA					1.625000	20 Jan 2070		
		Local	546,513.840	100.762160	550,679.15	98.153450	536,422.19	-14,256.96	0.24
Original Face:		Base	4,000,000.000	100.762160	550,679.15	98.153450	536,422.19	-14,256.96	0.24
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
		Local	442,865.120	102.639474	454,554.43	96.696940	428,237.02	-26,317.41	0.19
Original Face:		Base	3,000,000.000	102.639474	454,554.43	96.696940	428,237.02	-26,317.41	0.19
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	189,668.720	100.318650	190,273.10	98.229132	186,309.94	-3,963.16	0.08
Original Face:		Base	2,000,000.000	100.318650	190,273.10	98.229132	186,309.94	-3,963.16	0.08
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	160,938.940	100.062098	161,038.88	98.750360	158,927.78	-2,111.10	0.07
Original Face:		Base	2,000,000.000	100.062098	161,038.88	98.750360	158,927.78	-2,111.10	0.07
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA					3.783830	20 Apr 2071		
		Local	372,173.300	107.235909	399,103.42	98.247630	365,651.45	-33,451.97	0.17
Original Face:		Base	1,978,780.000	107.235909	399,103.42	98.247630	365,651.45	-33,451.97	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	754,130.240	101.937346	768,740.35	76.240290	574,951.08	-193,789.27	0.26
Original Face:		Base	2,000,000.000	101.937346	768,740.35	76.240290	574,951.08	-193,789.27	0.26
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	2,128,563.240	101.245614	2,155,076.92	77.743290	1,654,815.09	-500,261.83	0.75
Original Face:		Base	3,185,000.000	101.245614	2,155,076.92	77.743290	1,654,815.09	-500,261.83	0.75
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	944,796.580	102.062438	964,282.42	78.292530	739,705.15	-224,577.27	0.33
Original Face:		Base	2,000,000.000	102.062438	964,282.42	78.292530	739,705.15	-224,577.27	0.33
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.452350	20 Jun 2036		
		Local	942,634.530	103.372955	974,429.17	90.641300	854,416.19	-120,012.98	0.39
Original Face:		Base	2,000,000.000	103.372955	974,429.17	90.641300	854,416.19	-120,012.98	0.39
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,200,907.740	102.559925	2,257,249.33	86.471650	1,903,161.24	-354,088.09	0.86
Original Face:		Base	3,000,000.000	102.559925	2,257,249.33	86.471650	1,903,161.24	-354,088.09	0.86
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.555130	20 Dec 2071		
		Local	1,122,208.800	100.943311	1,132,794.72	98.980800	1,110,771.25	-22,023.47	0.50
Original Face:		Base	3,000,000.000	100.943311	1,132,794.72	98.980800	1,110,771.25	-22,023.47	0.50
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,540,934.610	103.055595	1,588,019.33	101.652190	1,566,393.78	-21,625.55	0.71
Original Face:		Base	4,000,000.000	103.055595	1,588,019.33	101.652190	1,566,393.78	-21,625.55	0.71
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,861,104.010	99.653819	1,854,661.23	100.475860	1,869,960.26	15,299.03	0.84
Original Face:		Base	2,820,818.000	99.653819	1,854,661.23	100.475860	1,869,960.26	15,299.03	0.84
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.550000	20 Jan 2027		
		Local	1,666,666.630	99.999996	1,666,666.57	100.000000	1,666,666.63	0.06	0.75
Original Face:		Base	5,000,000.000	99.999996	1,666,666.57	100.000000	1,666,666.63	0.06	0.75
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.550000	15 Sep 2026		
		Local	1,604,166.660	100.000000	1,604,166.66	100.000000	1,604,166.66	0.00	0.72
Original Face:		Base	5,500,000.000	100.000000	1,604,166.66	100.000000	1,604,166.66	0.00	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				5.400000	25 Jul 2032		
	2,360,683.530	Local	100.000000	2,360,683.53	99.311452	2,344,429.09	-16,254.44	1.06
Original Face:	3,373,235.000	Base	100.000000	2,360,683.53	99.311452	2,344,429.09	-16,254.44	1.06
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000				0.010000	17 Jul 2027		
	3,900,000.000	Local	103.011836	4,017,461.62	100.912118	3,935,572.60	-81,889.02	1.78
		Base	103.011836	4,017,461.62	100.912118	3,935,572.60	-81,889.02	1.78
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000				0.010000	21 Jun 2025		
	1,826,194.980	Local	103.232096	1,885,219.35	101.757329	1,858,287.23	-26,932.12	0.84
Original Face:	2,000,000.000	Base	103.232096	1,885,219.35	101.757329	1,858,287.23	-26,932.12	0.84
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000					17 Jan 2026		
	3,000,000.000	Local	103.590166	3,107,704.99	99.913753	2,997,412.59	-110,292.40	1.35
		Base	103.590166	3,107,704.99	99.913753	2,997,412.59	-110,292.40	1.35
912797NN3	TREASURY BILL 05/25 0.00000				0.010000	29 May 2025		
	5,000,000.000	Local	98.596813	4,929,840.63	98.663125	4,933,156.25	3,315.62	2.23
		Base	98.596813	4,929,840.63	98.663125	4,933,156.25	3,315.62	2.23
912797NP8	TREASURY BILL 06/25 0.00000				0.010000	05 Jun 2025		
	5,000,000.000	Local	98.518716	4,925,935.82	98.585139	4,929,256.95	3,321.13	2.23
		Base	98.518716	4,925,935.82	98.585139	4,929,256.95	3,321.13	2.23
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	5,000,000.000	Local	99.281757	4,964,087.84	99.332625	4,966,631.25	2,543.41	2.24
		Base	99.281757	4,964,087.84	99.332625	4,966,631.25	2,543.41	2.24
912828ZL7	US TREASURY N/B 04/25 0.375				0.375000	30 Apr 2025		
	2,000,000.000	Local	99.991927	1,999,838.54	99.069336	1,981,386.72	-18,451.82	0.89
		Base	99.991927	1,999,838.54	99.069336	1,981,386.72	-18,451.82	0.89
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	2,000,000.000	Local	99.948221	1,998,964.42	98.688281	1,973,765.62	-25,198.80	0.89
		Base	99.948221	1,998,964.42	98.688281	1,973,765.62	-25,198.80	0.89
912828ZW3	US TREASURY N/B 06/25 0.25				0.250000	30 Jun 2025		
	4,000,000.000	Local	99.477031	3,979,081.23	98.396094	3,935,843.76	-43,237.47	1.78
		Base	99.477031	3,979,081.23	98.396094	3,935,843.76	-43,237.47	1.78

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CAJ0	US TREASURY N/B 08/25 0.25					0.250000	31 Aug 2025		
		Local	2,000,000.000	99.913586	1,998,271.72	97.714844	1,954,296.88	-43,974.84	0.88
		Base		99.913586	1,998,271.72	97.714844	1,954,296.88	-43,974.84	0.88
91282CAM3	US TREASURY N/B 09/25 0.25					0.250000	30 Sep 2025		
		Local	2,000,000.000	99.967413	1,999,348.25	97.406250	1,948,125.00	-51,223.25	0.88
		Base		99.967413	1,999,348.25	97.406250	1,948,125.00	-51,223.25	0.88
91282CAT8	US TREASURY N/B 10/25 0.25					0.250000	31 Oct 2025		
		Local	2,000,000.000	99.850805	1,997,016.10	97.094531	1,941,890.62	-55,125.48	0.88
		Base		99.850805	1,997,016.10	97.094531	1,941,890.62	-55,125.48	0.88
91282CAZ4	US TREASURY N/B 11/25 0.375					0.375000	30 Nov 2025		
		Local	2,000,000.000	99.959254	1,999,185.08	96.867188	1,937,343.76	-61,841.32	0.87
		Base		99.959254	1,999,185.08	96.867188	1,937,343.76	-61,841.32	0.87
91282CBC4	US TREASURY N/B 12/25 0.375					0.375000	31 Dec 2025		
		Local	2,000,000.000	99.914715	1,998,294.29	96.588281	1,931,765.62	-66,528.67	0.87
		Base		99.914715	1,998,294.29	96.588281	1,931,765.62	-66,528.67	0.87
91282CBH3	US TREASURY N/B 01/26 0.375					0.375000	31 Jan 2026		
		Local	2,000,000.000	99.920269	1,998,405.37	96.246875	1,924,937.50	-73,467.87	0.87
		Base		99.920269	1,998,405.37	96.246875	1,924,937.50	-73,467.87	0.87
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	2,000,000.000	99.913900	1,998,277.99	96.095312	1,921,906.24	-76,371.75	0.87
		Base		99.913900	1,998,277.99	96.095312	1,921,906.24	-76,371.75	0.87
91282CBT7	US TREASURY N/B 03/26 0.75					0.750000	31 Mar 2026		
		Local	2,000,000.000	99.802624	1,996,052.48	96.082031	1,921,640.62	-74,411.86	0.87
		Base		99.802624	1,996,052.48	96.082031	1,921,640.62	-74,411.86	0.87
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	2,000,000.000	99.899612	1,997,992.23	99.907212	1,998,144.24	152.01	0.90
		Base		99.899612	1,997,992.23	99.907212	1,998,144.24	152.01	0.90
91282CJV4	US TREASURY N/B 01/26 4.25					4.250000	31 Jan 2026		
		Local	2,000,000.000	99.661154	1,993,223.08	99.971875	1,999,437.50	6,214.42	0.90
		Base		99.661154	1,993,223.08	99.971875	1,999,437.50	6,214.42	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
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	99.033956	1,980,679.11	98.750000	1,975,000.00	-5,679.11	0.89
		Base	99.033956	1,980,679.11	98.750000	1,975,000.00	-5,679.11	0.89
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027		
	2,000,000.000	Local	99.452900	1,989,057.99	99.753906	1,995,078.12	6,020.13	0.90
		Base	99.452900	1,989,057.99	99.753906	1,995,078.12	6,020.13	0.90
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026		
	2,000,000.000	Local	99.920972	1,998,419.43	100.722656	2,014,453.12	16,033.69	0.91
		Base	99.920972	1,998,419.43	100.722656	2,014,453.12	16,033.69	0.91
91282CLR0	US TREASURY N/B 10/29 4.125				4.125000	31 Oct 2029		
	2,000,000.000	Local	99.687047	1,993,740.93	98.968750	1,979,375.00	-14,365.93	0.89
		Base	99.687047	1,993,740.93	98.968750	1,979,375.00	-14,365.93	0.89
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	2,000,000.000	Local	99.515822	1,990,316.44	99.601562	1,992,031.24	1,714.80	0.90
		Base	99.515822	1,990,316.44	99.601562	1,992,031.24	1,714.80	0.90
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	2,000,000.000	Local	99.852977	1,997,059.53	100.003906	2,000,078.12	3,018.59	0.90
		Base	99.852977	1,997,059.53	100.003906	2,000,078.12	3,018.59	0.90
US DOLLAR Total								
	86,385,823.940	Local		86,700,878.64		84,204,615.85	-2,496,262.79	38.03
Original Face:	112,263,606.000	Base		86,700,878.64		84,204,615.85	-2,496,262.79	38.03
FIXED INCOME Total								
	86,385,823.940	Base		86,700,878.64		84,204,615.85	-2,496,262.79	38.03
Original Face:	112,263,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		223,734,138.560	Base		223,741,243.47		221,256,981.77	-2,484,261.70	100.00
	Original Face:	112,263,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.309811	31 Dec 2030		
		Local	12,492,159.400	100.000000	12,492,159.40	100.000000	12,492,159.40	0.00	0.37
		Base		100.000000	12,492,159.40	100.000000	12,492,159.40	0.00	0.37
US DOLLAR Total									
		Local	12,492,159.400		12,492,159.40		12,492,159.40	0.00	0.37
		Base			12,492,159.40		12,492,159.40	0.00	0.37
CASH EQUIVALENT Total									
		Base	12,492,159.400		12,492,159.40		12,492,159.40	0.00	0.37
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1								
		Local	32,049.000	23.459647	751,858.23	107.380000	3,441,421.62	2,689,563.39	0.10
		Base		23.459647	751,858.23	107.380000	3,441,421.62	2,689,563.39	0.10
00130H105	AES CORP COMMON STOCK USD.01								
		Local	45,827.000	19.724393	903,909.76	11.000000	504,097.00	-399,812.76	0.02
		Base		19.724393	903,909.76	11.000000	504,097.00	-399,812.76	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	459,376.000	25.455093	11,693,458.81	23.730000	10,900,992.48	-792,466.33	0.33
		Base		25.455093	11,693,458.81	23.730000	10,900,992.48	-792,466.33	0.33
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	109,478.000	39.527415	4,327,382.33	127.930000	14,005,520.54	9,678,138.21	0.42
		Base		39.527415	4,327,382.33	127.930000	14,005,520.54	9,678,138.21	0.42
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	112,670.000	53.022321	5,974,024.94	183.900000	20,720,013.00	14,745,988.06	0.62
		Base		53.022321	5,974,024.94	183.900000	20,720,013.00	14,745,988.06	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
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	28,529.000	88.650734	2,529,116.78	437.450000	12,480,011.05	9,950,894.27	0.37
		Base		88.650734	2,529,116.78	437.450000	12,480,011.05	9,950,894.27	0.37
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	103,253.000	30.576143	3,157,078.47	115.950000	11,972,185.35	8,815,106.88	0.36
		Base		30.576143	3,157,078.47	115.950000	11,972,185.35	8,815,106.88	0.36
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	18,486.000	41.967204	775,805.73	151.520000	2,800,998.72	2,025,192.99	0.08
		Base		41.967204	775,805.73	151.520000	2,800,998.72	2,025,192.99	0.08
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	28,271.000	133.423259	3,772,008.95	131.170000	3,708,307.07	-63,701.88	0.11
		Base		133.423259	3,772,008.95	131.170000	3,708,307.07	-63,701.88	0.11
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	14,159.000	101.854164	1,442,153.11	335.260000	4,746,946.34	3,304,793.23	0.14
		Base		101.854164	1,442,153.11	335.260000	4,746,946.34	3,304,793.23	0.14
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	9,675.000	52.257917	505,595.35	99.900000	966,532.50	460,937.15	0.03
		Base		52.257917	505,595.35	99.900000	966,532.50	460,937.15	0.03
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	7,448.000	102.620224	764,315.43	84.190000	627,047.12	-137,268.31	0.02
		Base		102.620224	764,315.43	84.190000	627,047.12	-137,268.31	0.02
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,866.000	136.270462	1,344,444.38	97.350000	960,455.10	-383,989.28	0.03
		Base		136.270462	1,344,444.38	97.350000	960,455.10	-383,989.28	0.03
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	4,447.000	188.499678	838,258.07	219.110000	974,382.17	136,124.10	0.03
		Base		188.499678	838,258.07	219.110000	974,382.17	136,124.10	0.03
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	16,379.000	43.015153	704,545.19	58.880000	964,395.52	259,850.33	0.03
		Base		43.015153	704,545.19	58.880000	964,395.52	259,850.33	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	16,804.000	50.050908	841,055.45	192.330000	3,231,913.32	2,390,857.87	0.10
		Base		50.050908	841,055.45	192.330000	3,231,913.32	2,390,857.87	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	85,000.000	24.154129	2,053,101.00	38.980000	3,313,300.00	1,260,199.00	0.10
		Base		24.154129	2,053,101.00	38.980000	3,313,300.00	1,260,199.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	307,702.000	27.010134	8,311,072.36	205.600000	63,263,531.20	54,952,458.84	1.89
		Base		27.010134	8,311,072.36	205.600000	63,263,531.20	54,952,458.84	1.89
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	375,087.000	27.924269	10,474,030.33	204.020000	76,525,249.74	66,051,219.41	2.29
		Base		27.924269	10,474,030.33	204.020000	76,525,249.74	66,051,219.41	2.29
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	108,623.000	22.557664	2,450,281.14	52.230000	5,673,379.29	3,223,098.15	0.17
		Base		22.557664	2,450,281.14	52.230000	5,673,379.29	3,223,098.15	0.17
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	590,606.000	38.531885	22,757,162.53	237.680000	140,375,234.08	117,618,071.55	4.20
		Base		38.531885	22,757,162.53	237.680000	140,375,234.08	117,618,071.55	4.20
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	17,018.000	49.390343	840,524.86	94.200000	1,603,095.60	762,570.74	0.05
		Base		49.390343	840,524.86	94.200000	1,603,095.60	762,570.74	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	34,049.000	49.448130	1,683,659.37	98.360000	3,349,059.64	1,665,400.27	0.10
		Base		49.448130	1,683,659.37	98.360000	3,349,059.64	1,665,400.27	0.10
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	35,273.000	60.186522	2,122,959.18	317.450000	11,197,413.85	9,074,454.67	0.33
		Base		60.186522	2,122,959.18	317.450000	11,197,413.85	9,074,454.67	0.33
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	41,113.000	98.916803	4,066,766.53	73.660000	3,028,383.58	-1,038,382.95	0.09
		Base		98.916803	4,066,766.53	73.660000	3,028,383.58	-1,038,382.95	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	29,558.000	93.904511	2,775,629.55	184.950000	5,466,752.10	2,691,122.55	0.16
		Base		93.904511	2,775,629.55	184.950000	5,466,752.10	2,691,122.55	0.16
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	12,423.000	84.791645	1,053,366.60	124.640000	1,548,402.72	495,036.12	0.05
		Base		84.791645	1,053,366.60	124.640000	1,548,402.72	495,036.12	0.05
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	11,157.000	63.844838	712,316.86	254.210000	2,836,220.97	2,123,904.11	0.08
		Base		63.844838	712,316.86	254.210000	2,836,220.97	2,123,904.11	0.08
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	6,262.000	60.164216	376,748.32	543.360000	3,402,520.32	3,025,772.00	0.10
		Base		60.164216	376,748.32	543.360000	3,402,520.32	3,025,772.00	0.10
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	14,842.000	58.053958	861,636.85	184.560000	2,739,239.52	1,877,602.67	0.08
		Base		58.053958	861,636.85	184.560000	2,739,239.52	1,877,602.67	0.08
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	34,190.000	89.493894	3,059,796.25	285.420000	9,758,509.80	6,698,713.55	0.29
		Base		89.493894	3,059,796.25	285.420000	9,758,509.80	6,698,713.55	0.29
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	76,668.000	10.048234	770,378.03	70.780000	5,426,561.04	4,656,183.01	0.16
		Base		10.048234	770,378.03	70.780000	5,426,561.04	4,656,183.01	0.16
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	31,332.000	71.486007	2,239,799.56	211.890000	6,638,937.48	4,399,137.92	0.20
		Base		71.486007	2,239,799.56	211.890000	6,638,937.48	4,399,137.92	0.20
03662Q105	ANSYS INC COMMON STOCK USD.01								
		Local	5,564.000	153.674003	855,042.15	350.500000	1,950,182.00	1,095,139.85	0.06
		Base		153.674003	855,042.15	350.500000	1,950,182.00	1,095,139.85	0.06
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	14,769.000	106.226083	1,568,853.02	395.700000	5,844,093.30	4,275,240.28	0.17
		Base		106.226083	1,568,853.02	395.700000	5,844,093.30	4,275,240.28	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
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	23,977.000	56.667954	1,358,727.53	21.930000	525,815.61	-832,911.92	0.02
		Base		56.667954	1,358,727.53	21.930000	525,815.61	-832,911.92	0.02
03769M106	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001								
		Local	28,383.000	172.142000	4,885,906.38	172.134500	4,885,693.51	-212.87	0.15
		Base		172.142000	4,885,906.38	172.134500	4,885,693.51	-212.87	0.15
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	970,749.000	29.140577	28,288,185.64	236.000000	229,096,764.00	200,808,578.36	6.85
		Base		29.140577	28,288,185.64	236.000000	229,096,764.00	200,808,578.36	6.85
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	52,434.000	30.934161	1,622,001.78	180.350000	9,456,471.90	7,834,470.12	0.28
		Base		30.934161	1,622,001.78	180.350000	9,456,471.90	7,834,470.12	0.28
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	30,678.000	30.412264	932,987.44	51.230000	1,571,633.94	638,646.50	0.05
		Base		30.412264	932,987.44	51.230000	1,571,633.94	638,646.50	0.05
040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	66,352.000	22.145995	1,469,431.04	115.230000	7,645,740.96	6,176,309.92	0.23
		Base		22.145995	1,469,431.04	115.230000	7,645,740.96	6,176,309.92	0.23
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,294.000	76.125826	250,758.47	215.190000	708,835.86	458,077.39	0.02
		Base		76.125826	250,758.47	215.190000	708,835.86	458,077.39	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	9,932.000	101.443193	1,007,533.79	142.510000	1,415,409.32	407,875.53	0.04
		Base		101.443193	1,007,533.79	142.510000	1,415,409.32	407,875.53	0.04
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	13,683.000	67.303952	920,919.98	311.340000	4,260,065.22	3,339,145.24	0.13
		Base		67.303952	920,919.98	311.340000	4,260,065.22	3,339,145.24	0.13
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	25,885.000	58.870516	1,523,863.31	303.010000	7,843,413.85	6,319,550.54	0.23
		Base		58.870516	1,523,863.31	303.010000	7,843,413.85	6,319,550.54	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
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,091.000	369.762759	403,411.17	3,350.210000	3,655,079.11	3,251,667.94	0.11
		Base		369.762759	403,411.17	3,350.210000	3,655,079.11	3,251,667.94	0.11
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	9,029.000	143.782784	1,298,214.76	221.510000	2,000,013.79	701,799.03	0.06
		Base		143.782784	1,298,214.76	221.510000	2,000,013.79	701,799.03	0.06
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	5,113.000	64.359405	329,069.64	185.730000	949,637.49	620,567.85	0.03
		Base		64.359405	329,069.64	185.730000	949,637.49	620,567.85	0.03
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,607.000	221.393786	1,019,961.17	652.180000	3,004,593.26	1,984,632.09	0.09
		Base		221.393786	1,019,961.17	652.180000	3,004,593.26	1,984,632.09	0.09
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	64,012.000	35.934439	2,300,235.28	46.180000	2,956,074.16	655,838.88	0.09
		Base		35.934439	2,300,235.28	46.180000	2,956,074.16	655,838.88	0.09
058498106	BALL CORP COMMON STOCK								
		Local	19,323.000	24.094117	465,570.62	55.700000	1,076,291.10	610,720.48	0.03
		Base		24.094117	465,570.62	55.700000	1,076,291.10	610,720.48	0.03
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	430,223.000	24.897288	10,711,385.74	46.300000	19,919,324.90	9,207,939.16	0.60
		Base		24.897288	10,711,385.74	46.300000	19,919,324.90	9,207,939.16	0.60
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	46,698.000	37.228847	1,738,512.69	85.930000	4,012,759.14	2,274,246.45	0.12
		Base		37.228847	1,738,512.69	85.930000	4,012,759.14	2,274,246.45	0.12
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	32,401.000	38.871489	1,259,475.12	32.560000	1,054,976.56	-204,498.56	0.03
		Base		38.871489	1,259,475.12	32.560000	1,054,976.56	-204,498.56	0.03
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	18,341.000	150.487615	2,760,093.34	247.600000	4,541,231.60	1,781,138.26	0.14
		Base		150.487615	2,760,093.34	247.600000	4,541,231.60	1,781,138.26	0.14

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	19,341.000	31.790597	614,861.94	58.830000	1,137,831.03	522,969.09	0.03
		Base		31.790597	614,861.94	58.830000	1,137,831.03	522,969.09	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	116,873.000	119.998599	14,024,596.24	468.670000	54,774,868.91	40,750,272.67	1.64
		Base		119.998599	14,024,596.24	468.670000	54,774,868.91	40,750,272.67	1.64
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	12,396.000	39.689607	491,992.37	85.860000	1,064,320.56	572,328.19	0.03
		Base		39.689607	491,992.37	85.860000	1,064,320.56	572,328.19	0.03
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	9,235.000	118.402615	1,093,448.15	143.930000	1,329,193.55	235,745.40	0.04
		Base		118.402615	1,093,448.15	143.930000	1,329,193.55	235,745.40	0.04
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	9,909.000	123.889338	1,227,619.45	73.550000	728,806.95	-498,812.50	0.02
		Base		123.889338	1,227,619.45	73.550000	728,806.95	-498,812.50	0.02
09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	45,941.000	111.429990	5,119,205.16	177.110000	8,136,610.51	3,017,405.35	0.24
		Base		111.429990	5,119,205.16	177.110000	8,136,610.51	3,017,405.35	0.24
09290D101	BLACKROCK INC COMMON STOCK USD.01								
		Local	8,859.000	352.098881	3,119,243.99	1,075.500000	9,527,854.50	6,408,610.51	0.28
		Base		352.098881	3,119,243.99	1,075.500000	9,527,854.50	6,408,610.51	0.28
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	38,969.000	100.848399	3,929,961.25	176.520000	6,878,807.88	2,948,846.63	0.21
		Base		100.848399	3,929,961.25	176.520000	6,878,807.88	2,948,846.63	0.21
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	2,131.000	579.242069	1,234,364.85	4,737.560000	10,095,740.36	8,861,375.51	0.30
		Base		579.242069	1,234,364.85	4,737.560000	10,095,740.36	8,861,375.51	0.30
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	14,415.000	32.579840	469,638.39	31.900000	459,838.50	-9,799.89	0.01
		Base		32.579840	469,638.39	31.900000	459,838.50	-9,799.89	0.01

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101121101	BXP INC REIT USD.01								
		Local	9,201.000	93.504176	860,331.92	73.140000	672,961.14	-187,370.78	0.02
		Base		93.504176	860,331.92	73.140000	672,961.14	-187,370.78	0.02
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	94,152.000	22.776410	2,144,444.53	102.360000	9,637,398.72	7,492,954.19	0.29
		Base		22.776410	2,144,444.53	102.360000	9,637,398.72	7,492,954.19	0.29
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	128,603.000	48.811662	6,277,326.22	58.950000	7,581,146.85	1,303,820.63	0.23
		Base		48.811662	6,277,326.22	58.950000	7,581,146.85	1,303,820.63	0.23
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,419.000	120.010535	890,358.16	238.220000	1,767,354.18	876,996.02	0.05
		Base		120.010535	890,358.16	238.220000	1,767,354.18	876,996.02	0.05
11135F101	BROADCOM INC COMMON STOCK								
		Local	295,994.000	37.251973	11,026,360.51	221.270000	65,494,592.38	54,468,231.87	1.96
		Base		37.251973	11,026,360.51	221.270000	65,494,592.38	54,468,231.87	1.96
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	15,081.000	57.954456	874,011.15	104.660000	1,578,377.46	704,366.31	0.05
		Base		57.954456	874,011.15	104.660000	1,578,377.46	704,366.31	0.05
115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	11,627.000	31.224459	363,046.79	33.010000	383,807.27	20,760.48	0.01
		Base		31.224459	363,046.79	33.010000	383,807.27	20,760.48	0.01
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	7,375.000	165.028765	1,217,087.14	167.280000	1,233,690.00	16,602.86	0.04
		Base		165.028765	1,217,087.14	167.280000	1,233,690.00	16,602.86	0.04
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,684.000	88.449883	591,199.02	204.330000	1,365,741.72	774,542.70	0.04
		Base		88.449883	591,199.02	204.330000	1,365,741.72	774,542.70	0.04
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	19,193.000	33.583791	644,573.70	144.740000	2,777,994.82	2,133,421.12	0.08
		Base		33.583791	644,573.70	144.740000	2,777,994.82	2,133,421.12	0.08

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12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	8,582.000	126.014333	1,081,455.01	199.140000	1,709,019.48	627,564.47	0.05
		Base		126.014333	1,081,455.01	199.140000	1,709,019.48	627,564.47	0.05
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	11,575.000	31.971610	370,071.39	92.210000	1,067,330.75	697,259.36	0.03
		Base		31.971610	370,071.39	92.210000	1,067,330.75	697,259.36	0.03
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,407.000	58.765525	435,276.24	99.490000	736,922.43	301,646.19	0.02
		Base		58.765525	435,276.24	99.490000	736,922.43	301,646.19	0.02
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	16,991.000	87.876085	1,493,102.56	294.210000	4,998,922.11	3,505,819.55	0.15
		Base		87.876085	1,493,102.56	294.210000	4,998,922.11	3,505,819.55	0.15
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	22,819.000	110.486776	2,521,197.74	236.520000	5,397,149.88	2,875,952.14	0.16
		Base		110.486776	2,521,197.74	236.520000	5,397,149.88	2,875,952.14	0.16
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	19,036.000	29.277909	557,334.27	66.000000	1,256,376.00	699,041.73	0.04
		Base		29.277909	557,334.27	66.000000	1,256,376.00	699,041.73	0.04
126408103	CSX CORP COMMON STOCK USD1.0								
		Local	122,830.000	7.802520	958,383.54	32.870000	4,037,422.10	3,079,038.56	0.12
		Base		7.802520	958,383.54	32.870000	4,037,422.10	3,079,038.56	0.12
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	78,908.000	51.516499	4,065,063.91	56.480000	4,456,723.84	391,659.93	0.13
		Base		51.516499	4,065,063.91	56.480000	4,456,723.84	391,659.93	0.13
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	47,605.000	20.410038	971,619.85	27.720000	1,319,610.60	347,990.75	0.04
		Base		20.410038	971,619.85	27.720000	1,319,610.60	347,990.75	0.04
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	17,341.000	51.568370	894,247.10	297.620000	5,161,028.42	4,266,781.32	0.15
		Base		51.568370	894,247.10	297.620000	5,161,028.42	4,266,781.32	0.15

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Base Currency: USD - US DOLLAR

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12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	13,706.000	84.897508	1,163,605.25	36.050000	494,101.30	-669,503.95	0.01
		Base		84.897508	1,163,605.25	36.050000	494,101.30	-669,503.95	0.01
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,750.000	163.267493	1,102,055.58	113.710000	767,542.50	-334,513.08	0.02
		Base		163.267493	1,102,055.58	113.710000	767,542.50	-334,513.08	0.02
134429109	THE CAMPBELL S COMPANY COMMON STOCK USD.0375								
		Local	12,553.000	39.962676	501,651.47	38.770000	486,679.81	-14,971.66	0.01
		Base		39.962676	501,651.47	38.770000	486,679.81	-14,971.66	0.01
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	24,263.000	63.069406	1,530,253.00	203.710000	4,942,615.73	3,412,362.73	0.15
		Base		63.069406	1,530,253.00	203.710000	4,942,615.73	3,412,362.73	0.15
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	15,605.000	44.755583	698,410.87	123.660000	1,929,714.30	1,231,303.43	0.06
		Base		44.755583	698,410.87	123.660000	1,929,714.30	1,231,303.43	0.06
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	9,891.000	32.934216	325,752.33	85.640000	847,065.24	521,312.91	0.03
		Base		32.934216	325,752.33	85.640000	847,065.24	521,312.91	0.03
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	63,942.000	24.409391	1,560,785.29	27.670000	1,769,275.14	208,489.85	0.05
		Base		24.409391	1,560,785.29	27.670000	1,769,275.14	208,489.85	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	53,758.000	15.926664	856,185.63	65.380000	3,514,698.04	2,658,512.41	0.11
		Base		15.926664	856,185.63	65.380000	3,514,698.04	2,658,512.41	0.11
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	30,841.000	77.836850	2,400,566.30	371.440000	11,455,581.04	9,055,014.74	0.34
		Base		77.836850	2,400,566.30	371.440000	11,455,581.04	9,055,014.74	0.34
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	6,918.000	93.671236	648,017.61	71.040000	491,454.72	-156,562.89	0.01
		Base		93.671236	648,017.61	71.040000	491,454.72	-156,562.89	0.01

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15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	33,477.000	53.932489	1,805,497.94	64.030000	2,143,532.31	338,034.37	0.06
		Base		53.932489	1,805,497.94	64.030000	2,143,532.31	338,034.37	0.06
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	41,596.000	21.789652	906,362.35	32.570000	1,354,781.72	448,419.37	0.04
		Base		21.789652	906,362.35	32.570000	1,354,781.72	448,419.37	0.04
15677J108	DAYFORCE INC COMMON STOCK USD.01								
		Local	10,095.000	104.923290	1,059,200.61	70.740000	714,120.30	-345,080.31	0.02
		Base		104.923290	1,059,200.61	70.740000	714,120.30	-345,080.31	0.02
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	3,265.000	354.686322	1,158,050.84	164.760000	537,941.40	-620,109.44	0.02
		Base		354.686322	1,158,050.84	164.760000	537,941.40	-620,109.44	0.02
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	6,080.000	296.788873	1,804,476.35	345.490000	2,100,579.20	296,102.85	0.06
		Base		296.788873	1,804,476.35	345.490000	2,100,579.20	296,102.85	0.06
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	109,359.000	84.417808	9,231,847.10	149.190000	16,315,269.21	7,083,422.11	0.49
		Base		84.417808	9,231,847.10	149.190000	16,315,269.21	7,083,422.11	0.49
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	87,923.000	10.275715	903,471.73	58.350000	5,130,307.05	4,226,835.32	0.15
		Base		10.275715	903,471.73	58.350000	5,130,307.05	4,226,835.32	0.15
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	15,632.000	50.579519	790,659.04	105.520000	1,649,488.64	858,829.60	0.05
		Base		50.579519	790,659.04	105.520000	1,649,488.64	858,829.60	0.05
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	9,979.000	55.031051	549,154.86	137.050000	1,367,621.95	818,467.09	0.04
		Base		55.031051	549,154.86	137.050000	1,367,621.95	818,467.09	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	257,146.000	30.761553	7,910,210.35	60.600000	15,583,047.60	7,672,837.25	0.47
		Base		30.761553	7,910,210.35	60.600000	15,583,047.60	7,672,837.25	0.47

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172908105	CINTAS CORP COMMON STOCK								
		Local	21,758.000	24.723526	537,934.48	200.570000	4,364,002.06	3,826,067.58	0.13
		Base		24.723526	537,934.48	200.570000	4,364,002.06	3,826,067.58	0.13
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	121,251.000	77.908124	9,446,437.92	81.430000	9,873,468.93	427,031.01	0.30
		Base		77.908124	9,446,437.92	81.430000	9,873,468.93	427,031.01	0.30
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	28,260.000	24.983207	706,025.42	47.570000	1,344,328.20	638,302.78	0.04
		Base		24.983207	706,025.42	47.570000	1,344,328.20	638,302.78	0.04
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	7,896.000	76.951882	607,612.06	158.680000	1,252,937.28	645,325.22	0.04
		Base		76.951882	607,612.06	158.680000	1,252,937.28	645,325.22	0.04
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	246,540.000	33.479913	8,254,137.67	63.480000	15,650,359.20	7,396,221.53	0.47
		Base		33.479913	8,254,137.67	63.480000	15,650,359.20	7,396,221.53	0.47
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	31,564.000	30.206973	953,452.91	82.610000	2,607,502.04	1,654,049.13	0.08
		Base		30.206973	953,452.91	82.610000	2,607,502.04	1,654,049.13	0.08
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	52,004.000	41.067433	2,135,670.78	86.700000	4,508,746.80	2,373,076.02	0.13
		Base		41.067433	2,135,670.78	86.700000	4,508,746.80	2,373,076.02	0.13
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	241,688.000	18.755043	4,532,868.94	33.660000	8,135,218.08	3,602,349.14	0.24
		Base		18.755043	4,532,868.94	33.660000	8,135,218.08	3,602,349.14	0.24
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	30,475.000	23.712598	722,641.42	25.890000	788,997.75	66,356.33	0.02
		Base		23.712598	722,641.42	25.890000	788,997.75	66,356.33	0.02
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	83,854.000	52.781332	4,425,925.84	98.830000	8,287,290.82	3,861,364.98	0.25
		Base		52.781332	4,425,925.84	98.830000	8,287,290.82	3,861,364.98	0.25

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209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	22,113.000	58.697734	1,297,982.99	93.740000	2,072,872.62	774,889.63	0.06
		Base		58.697734	1,297,982.99	93.740000	2,072,872.62	774,889.63	0.06
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	9,916.000	71.530292	709,294.38	180.800000	1,792,812.80	1,083,518.42	0.05
		Base		71.530292	709,294.38	180.800000	1,792,812.80	1,083,518.42	0.05
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	20,187.000	40.980193	827,267.16	299.980000	6,055,696.26	5,228,429.10	0.18
		Base		40.980193	827,267.16	299.980000	6,055,696.26	5,228,429.10	0.18
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	12,693.000	53.101296	674,014.75	96.550000	1,225,509.15	551,494.40	0.04
		Base		53.101296	674,014.75	96.550000	1,225,509.15	551,494.40	0.04
217204106	COPART INC COMMON STOCK								
		Local	55,676.000	21.231667	1,182,094.27	57.930000	3,225,310.68	2,043,216.41	0.10
		Base		21.231667	1,182,094.27	57.930000	3,225,310.68	2,043,216.41	0.10
219350105	CORNING INC COMMON STOCK USD.5								
		Local	49,654.000	23.986928	1,191,046.93	52.080000	2,585,980.32	1,394,933.39	0.08
		Base		23.986928	1,191,046.93	52.080000	2,585,980.32	1,394,933.39	0.08
219948106	CORPAY INC COMMON STOCK USD.001								
		Local	4,408.000	215.409483	949,525.00	380.490000	1,677,199.92	727,674.92	0.05
		Base		215.409483	949,525.00	380.490000	1,677,199.92	727,674.92	0.05
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	44,072.000	24.121038	1,063,062.39	65.270000	2,876,579.44	1,813,517.05	0.09
		Base		24.121038	1,063,062.39	65.270000	2,876,579.44	1,813,517.05	0.09
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	28,259.000	122.855625	3,471,777.12	979.880000	27,690,428.92	24,218,651.80	0.83
		Base		122.855625	3,471,777.12	979.880000	27,690,428.92	24,218,651.80	0.83
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	25,980.000	70.716594	1,837,217.12	76.600000	1,990,068.00	152,850.88	0.06
		Base		70.716594	1,837,217.12	76.600000	1,990,068.00	152,850.88	0.06

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22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	14,943.000	386.175208	5,770,616.14	398.070000	5,948,360.01	177,743.87	0.18
		Base		386.175208	5,770,616.14	398.070000	5,948,360.01	177,743.87	0.18
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	27,584.000	85.407203	2,355,872.28	89.280000	2,462,699.52	106,827.24	0.07
		Base		85.407203	2,355,872.28	89.280000	2,462,699.52	106,827.24	0.07
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,735.000	75.514579	659,619.85	356.250000	3,111,843.75	2,452,223.90	0.09
		Base		75.514579	659,619.85	356.250000	3,111,843.75	2,452,223.90	0.09
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	18,492.000	34.139395	631,305.69	141.900000	2,624,014.80	1,992,709.11	0.08
		Base		34.139395	631,305.69	141.900000	2,624,014.80	1,992,709.11	0.08
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	13,201.000	60.272972	795,663.50	119.880000	1,582,535.88	786,872.38	0.05
		Base		60.272972	795,663.50	119.880000	1,582,535.88	786,872.38	0.05
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	40,754.000	66.587138	2,713,692.24	222.740000	9,077,545.96	6,363,853.72	0.27
		Base		66.587138	2,713,692.24	222.740000	9,077,545.96	6,363,853.72	0.27
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	7,598.000	45.836877	348,268.59	195.240000	1,483,433.52	1,135,164.93	0.04
		Base		45.836877	348,268.59	195.240000	1,483,433.52	1,135,164.93	0.04
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	2,955.000	43.135479	127,465.34	176.200000	520,671.00	393,205.66	0.02
		Base		43.135479	127,465.34	176.200000	520,671.00	393,205.66	0.02
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	9,570.000	151.679563	1,451,573.42	177.360000	1,697,335.20	245,761.78	0.05
		Base		151.679563	1,451,573.42	177.360000	1,697,335.20	245,761.78	0.05
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	16,355.000	87.376290	1,429,039.23	476.560000	7,794,138.80	6,365,099.57	0.23
		Base		87.376290	1,429,039.23	476.560000	7,794,138.80	6,365,099.57	0.23

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24703L202	DELL TECHNOLOGIES C COMMON STOCK								
		Local	18,310.000	122.400200	2,241,147.67	103.600000	1,896,916.00	-344,231.67	0.06
		Base		122.400200	2,241,147.67	103.600000	1,896,916.00	-344,231.67	0.06
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	40,071.000	26.130873	1,047,090.20	67.270000	2,695,576.17	1,648,485.97	0.08
		Base		26.130873	1,047,090.20	67.270000	2,695,576.17	1,648,485.97	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	40,161.000	38.831226	1,559,500.85	34.100000	1,369,490.10	-190,010.75	0.04
		Base		38.831226	1,559,500.85	34.100000	1,369,490.10	-190,010.75	0.04
252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	25,865.000	100.331830	2,595,082.78	86.830000	2,245,857.95	-349,224.83	0.07
		Base		100.331830	2,595,082.78	86.830000	2,245,857.95	-349,224.83	0.07
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	12,082.000	112.976227	1,364,978.78	164.360000	1,985,797.52	620,818.74	0.06
		Base		112.976227	1,364,978.78	164.360000	1,985,797.52	620,818.74	0.06
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	19,536.000	112.409347	2,196,029.01	163.860000	3,201,168.96	1,005,139.95	0.10
		Base		112.409347	2,196,029.01	163.860000	3,201,168.96	1,005,139.95	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	161,990.000	59.383144	9,619,475.51	113.060000	18,314,589.40	8,695,113.89	0.55
		Base		59.383144	9,619,475.51	113.060000	18,314,589.40	8,695,113.89	0.55
254709108	DISCOVER FINANCIAL SERVICES COMMON STOCK USD.01								
		Local	15,933.000	30.815103	490,977.04	201.090000	3,203,966.97	2,712,989.93	0.10
		Base		30.815103	490,977.04	201.090000	3,203,966.97	2,712,989.93	0.10
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	14,124.000	70.136643	990,609.94	71.060000	1,003,651.44	13,041.50	0.03
		Base		70.136643	990,609.94	71.060000	1,003,651.44	13,041.50	0.03
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	12,825.000	58.301484	747,716.53	73.350000	940,713.75	192,997.22	0.03
		Base		58.301484	747,716.53	73.350000	940,713.75	192,997.22	0.03

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25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	54,191.000	54.865168	2,973,198.32	55.590000	3,012,477.69	39,279.37	0.09
		Base		54.865168	2,973,198.32	55.590000	3,012,477.69	39,279.37	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	2,236.000	379.086404	847,637.20	449.120000	1,004,232.32	156,595.12	0.03
		Base		379.086404	847,637.20	449.120000	1,004,232.32	156,595.12	0.03
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	8,754.000	46.374610	405,963.34	203.680000	1,783,014.72	1,377,051.38	0.05
		Base		46.374610	405,963.34	203.680000	1,783,014.72	1,377,051.38	0.05
260557103	DOW INC COMMON STOCK USD.01								
		Local	44,722.000	38.161124	1,706,641.78	39.050000	1,746,394.10	39,752.32	0.05
		Base		38.161124	1,706,641.78	39.050000	1,746,394.10	39,752.32	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	49,449.000	63.803800	3,155,034.09	111.990000	5,537,793.51	2,382,759.42	0.17
		Base		63.803800	3,155,034.09	111.990000	5,537,793.51	2,382,759.42	0.17
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		Local	26,704.000	53.795675	1,436,559.70	76.800000	2,050,867.20	614,307.50	0.06
		Base		53.795675	1,436,559.70	76.800000	2,050,867.20	614,307.50	0.06
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	36,480.000	50.729909	1,850,627.09	125.790000	4,588,819.20	2,738,192.11	0.14
		Base		50.729909	1,850,627.09	125.790000	4,588,819.20	2,738,192.11	0.14
26884L109	EQT CORP COMMON STOCK								
		Local	37,974.000	40.046611	1,520,729.99	51.120000	1,941,230.88	420,500.89	0.06
		Base		40.046611	1,520,729.99	51.120000	1,941,230.88	420,500.89	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01								
		Local	7,434.000	42.182669	313,585.96	99.650000	740,798.10	427,212.14	0.02
		Base		42.182669	313,585.96	99.650000	740,798.10	427,212.14	0.02
278642103	EBAY INC COMMON STOCK USD.001								
		Local	31,383.000	19.792276	621,141.01	67.480000	2,117,724.84	1,496,583.83	0.06
		Base		19.792276	621,141.01	67.480000	2,117,724.84	1,496,583.83	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
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	16,103.000	72.736449	1,171,275.04	250.190000	4,028,809.57	2,857,534.53	0.12
		Base		72.736449	1,171,275.04	250.190000	4,028,809.57	2,857,534.53	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	8,720.000	44.442986	387,542.84	54.000000	470,880.00	83,337.16	0.01
		Base		44.442986	387,542.84	54.000000	470,880.00	83,337.16	0.01
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	38,332.000	27.244478	1,044,335.32	72.450000	2,777,153.40	1,732,818.08	0.08
		Base		27.244478	1,044,335.32	72.450000	2,777,153.40	1,732,818.08	0.08
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	15,318.000	48.851970	748,314.48	122.910000	1,882,735.38	1,134,420.90	0.06
		Base		48.851970	748,314.48	122.910000	1,882,735.38	1,134,420.90	0.06
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	36,557.000	44.796568	1,637,628.15	129.950000	4,750,582.15	3,112,954.00	0.14
		Base		44.796568	1,637,628.15	129.950000	4,750,582.15	3,112,954.00	0.14
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	8,612.000	195.619616	1,684,676.13	62.280000	536,355.36	-1,148,320.77	0.02
		Base		195.619616	1,684,676.13	62.280000	536,355.36	-1,148,320.77	0.02
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	27,396.000	37.158478	1,017,993.66	81.080000	2,221,267.68	1,203,274.02	0.07
		Base		37.158478	1,017,993.66	81.080000	2,221,267.68	1,203,274.02	0.07
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	3,629.000	634.137677	2,301,285.63	253.960000	921,620.84	-1,379,664.79	0.03
		Base		634.137677	2,301,285.63	253.960000	921,620.84	-1,379,664.79	0.03
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	7,808.000	121.355479	947,543.58	274.780000	2,145,482.24	1,197,938.66	0.06
		Base		121.355479	947,543.58	274.780000	2,145,482.24	1,197,938.66	0.06
29444U700	EQUINIX INC REIT USD.001								
		Local	6,023.000	369.995663	2,228,483.88	913.660000	5,502,974.18	3,274,490.30	0.16
		Base		369.995663	2,228,483.88	913.660000	5,502,974.18	3,274,490.30	0.16

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29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	21,711.000	49.755292	1,080,237.14	70.630000	1,533,447.93	453,210.79	0.05
		Base		49.755292	1,080,237.14	70.630000	1,533,447.93	453,210.79	0.05
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,578.000	543.368403	857,435.34	402.950000	635,855.10	-221,580.24	0.02
		Base		543.368403	857,435.34	402.950000	635,855.10	-221,580.24	0.02
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	4,054.000	195.398370	792,144.99	284.570000	1,153,646.78	361,501.79	0.03
		Base		195.398370	792,144.99	284.570000	1,153,646.78	361,501.79	0.03
30034W106	EVERGY INC COMMON STOCK								
		Local	14,708.000	55.235767	812,407.66	64.170000	943,812.36	131,404.70	0.03
		Base		55.235767	812,407.66	64.170000	943,812.36	131,404.70	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,910.000	43.633492	999,643.31	57.680000	1,321,448.80	321,805.49	0.04
		Base		43.633492	999,643.31	57.680000	1,321,448.80	321,805.49	0.04
30161N101	EXELON CORP COMMON STOCK								
		Local	63,851.000	30.712122	1,960,999.67	40.000000	2,554,040.00	593,040.33	0.08
		Base		30.712122	1,960,999.67	40.000000	2,554,040.00	593,040.33	0.08
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	8,138.000	85.758978	697,906.56	170.950000	1,391,191.10	693,284.54	0.04
		Base		85.758978	697,906.56	170.950000	1,391,191.10	693,284.54	0.04
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	8,950.000	51.133440	457,644.29	113.580000	1,016,541.00	558,896.71	0.03
		Base		51.133440	457,644.29	113.580000	1,016,541.00	558,896.71	0.03
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	13,371.000	108.948684	1,456,752.86	154.000000	2,059,134.00	602,381.14	0.06
		Base		108.948684	1,456,752.86	154.000000	2,059,134.00	602,381.14	0.06
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	285,101.000	60.817989	17,339,269.54	106.830000	30,457,339.83	13,118,070.29	0.91
		Base		60.817989	17,339,269.54	106.830000	30,457,339.83	13,118,070.29	0.91

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302491303	FMC CORP COMMON STOCK USD.1								
		Local	7,963.000	37.576786	299,223.95	55.780000	444,176.14	144,952.19	0.01
		Base		37.576786	299,223.95	55.780000	444,176.14	144,952.19	0.01
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	138,423.000	117.811208	16,307,780.88	689.180000	95,398,363.14	79,090,582.26	2.85
		Base		117.811208	16,307,780.88	689.180000	95,398,363.14	79,090,582.26	2.85
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	2,413.000	476.863523	1,150,671.68	474.410000	1,144,751.33	-5,920.35	0.03
		Base		476.863523	1,150,671.68	474.410000	1,144,751.33	-5,920.35	0.03
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	1,564.000	687.690390	1,075,547.77	1,873.560000	2,930,247.84	1,854,700.07	0.09
		Base		687.690390	1,075,547.77	1,873.560000	2,930,247.84	1,854,700.07	0.09
311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	36,509.000	20.412960	745,256.75	73.240000	2,673,919.16	1,928,662.41	0.08
		Base		20.412960	745,256.75	73.240000	2,673,919.16	1,928,662.41	0.08
313745101	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	4,766.000	138.809234	661,564.81	108.630000	517,730.58	-143,834.23	0.02
		Base		138.809234	661,564.81	108.630000	517,730.58	-143,834.23	0.02
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	14,285.000	100.582425	1,436,819.94	264.870000	3,783,667.95	2,346,848.01	0.11
		Base		100.582425	1,436,819.94	264.870000	3,783,667.95	2,346,848.01	0.11
315616102	F5 INC COMMON STOCK								
		Local	3,715.000	133.156296	494,675.64	297.260000	1,104,320.90	609,645.26	0.03
		Base		133.156296	494,675.64	297.260000	1,104,320.90	609,645.26	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	34,675.000	86.588814	3,002,467.13	81.470000	2,824,972.25	-177,494.88	0.08
		Base		86.588814	3,002,467.13	81.470000	2,824,972.25	-177,494.88	0.08
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	42,801.000	25.582650	1,094,963.00	44.310000	1,896,512.31	801,549.31	0.06
		Base		25.582650	1,094,963.00	44.310000	1,896,512.31	801,549.31	0.06

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336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,801.000	159.380956	1,083,949.88	167.520000	1,139,303.52	55,353.64	0.03
		Base		159.380956	1,083,949.88	167.520000	1,139,303.52	55,353.64	0.03
337738108	FISERV INC COMMON STOCK USD.01								
		Local	36,680.000	58.017236	2,128,072.20	216.040000	7,924,347.20	5,796,275.00	0.24
		Base		58.017236	2,128,072.20	216.040000	7,924,347.20	5,796,275.00	0.24
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	32,921.000	43.450153	1,430,422.50	39.800000	1,310,255.80	-120,166.70	0.04
		Base		43.450153	1,430,422.50	39.800000	1,310,255.80	-120,166.70	0.04
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	249,678.000	12.130409	3,028,696.36	10.080000	2,516,754.24	-511,942.12	0.08
		Base		12.130409	3,028,696.36	10.080000	2,516,754.24	-511,942.12	0.08
34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	41,267.000	21.103002	870,857.58	100.880000	4,163,014.96	3,292,157.38	0.12
		Base		21.103002	870,857.58	100.880000	4,163,014.96	3,292,157.38	0.12
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	22,405.000	30.703690	687,916.18	81.330000	1,822,198.65	1,134,282.47	0.05
		Base		30.703690	687,916.18	81.330000	1,822,198.65	1,134,282.47	0.05
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	14,283.000	40.218147	574,435.79	51.180000	731,003.94	156,568.15	0.02
		Base		40.218147	574,435.79	51.180000	731,003.94	156,568.15	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	8,389.000	39.898460	334,708.18	48.600000	407,705.40	72,997.22	0.01
		Base		39.898460	334,708.18	48.600000	407,705.40	72,997.22	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	19,622.000	25.640526	503,118.41	22.240000	436,393.28	-66,725.13	0.01
		Base		25.640526	503,118.41	22.240000	436,393.28	-66,725.13	0.01
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	92,324.000	24.683484	2,278,877.94	35.850000	3,309,815.40	1,030,937.46	0.10
		Base		24.683484	2,278,877.94	35.850000	3,309,815.40	1,030,937.46	0.10

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36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		Local	29,048.000	142.199508	4,130,611.30	88.300000	2,564,938.40	-1,565,672.90	0.08
		Base		142.199508	4,130,611.30	88.300000	2,564,938.40	-1,565,672.90	0.08
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	13,959.000	76.611334	1,069,417.61	301.820000	4,213,105.38	3,143,687.77	0.13
		Base		76.611334	1,069,417.61	301.820000	4,213,105.38	3,143,687.77	0.13
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	4,914.000	127.539428	626,728.75	542.830000	2,667,466.62	2,040,737.87	0.08
		Base		127.539428	626,728.75	542.830000	2,667,466.62	2,040,737.87	0.08
36828A101	GE VERNOVA INC COMMON STOCK USD.01								
		Local	17,712.000	139.265323	2,466,667.40	372.880000	6,604,450.56	4,137,783.16	0.20
		Base		139.265323	2,466,667.40	372.880000	6,604,450.56	4,137,783.16	0.20
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	3,868.000	295.702818	1,143,778.50	149.330000	577,608.44	-566,170.06	0.02
		Base		295.702818	1,143,778.50	149.330000	577,608.44	-566,170.06	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	16,556.000	108.127908	1,790,165.65	256.980000	4,254,560.88	2,464,395.23	0.13
		Base		108.127908	1,790,165.65	256.980000	4,254,560.88	2,464,395.23	0.13
369604301	GENERAL ELECTRIC COMMON STOCK USD.01								
		Local	69,629.000	136.653512	9,515,047.41	203.570000	14,174,375.53	4,659,328.12	0.42
		Base		136.653512	9,515,047.41	203.570000	14,174,375.53	4,659,328.12	0.42
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	35,449.000	34.568453	1,225,417.08	60.140000	2,131,902.86	906,485.78	0.06
		Base		34.568453	1,225,417.08	60.140000	2,131,902.86	906,485.78	0.06
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	71,886.000	38.110847	2,739,636.32	49.460000	3,555,481.56	815,845.24	0.11
		Base		38.110847	2,739,636.32	49.460000	3,555,481.56	815,845.24	0.11
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,945.000	52.771615	472,042.10	116.250000	1,039,856.25	567,814.15	0.03
		Base		52.771615	472,042.10	116.250000	1,039,856.25	567,814.15	0.03

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375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	79,500.000	29.533175	2,347,887.40	97.200000	7,727,400.00	5,379,512.60	0.23
		Base		29.533175	2,347,887.40	97.200000	7,727,400.00	5,379,512.60	0.23
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	16,166.000	110.415449	1,784,976.15	112.850000	1,824,333.10	39,356.95	0.05
		Base		110.415449	1,784,976.15	112.850000	1,824,333.10	39,356.95	0.05
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	5,705.000	34.681578	197,858.40	122.090000	696,523.45	498,665.05	0.02
		Base		34.681578	197,858.40	122.090000	696,523.45	498,665.05	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
		Local	9,047.000	140.137900	1,267,827.58	212.650000	1,923,844.55	656,016.97	0.06
		Base		140.137900	1,267,827.58	212.650000	1,923,844.55	656,016.97	0.06
38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	20,021.000	148.324253	2,969,599.87	640.400000	12,821,448.40	9,851,848.53	0.38
		Base		148.324253	2,969,599.87	640.400000	12,821,448.40	9,851,848.53	0.38
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	2,842.000	179.186626	509,248.39	1,062.670000	3,020,108.14	2,510,859.75	0.09
		Base		179.186626	509,248.39	1,062.670000	3,020,108.14	2,510,859.75	0.09
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	11,863.000	86.811973	1,029,850.43	329.910000	3,913,722.33	2,883,871.90	0.12
		Base		86.811973	1,029,850.43	329.910000	3,913,722.33	2,883,871.90	0.12
40434L105	HP INC COMMON STOCK USD.01								
		Local	62,746.000	19.008344	1,192,697.58	32.500000	2,039,245.00	846,547.42	0.06
		Base		19.008344	1,192,697.58	32.500000	2,039,245.00	846,547.42	0.06
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	56,786.000	31.064063	1,764,003.88	26.020000	1,477,571.72	-286,432.16	0.04
		Base		31.064063	1,764,003.88	26.020000	1,477,571.72	-286,432.16	0.04
416515104	HARTFORD FINANCIAL SVCS GRP COMMON STOCK USD.01								
		Local	18,688.000	46.262558	864,554.69	111.550000	2,084,646.40	1,220,091.71	0.06
		Base		46.262558	864,554.69	111.550000	2,084,646.40	1,220,091.71	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
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	8,316.000	47.471172	394,770.27	57.840000	480,997.44	86,227.17	0.01
		Base		47.471172	394,770.27	57.840000	480,997.44	86,227.17	0.01
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	45,023.000	30.098431	1,355,121.65	20.660000	930,175.18	-424,946.47	0.03
		Base		30.098431	1,355,121.65	20.660000	930,175.18	-424,946.47	0.03
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,646.000	130.837043	607,868.90	174.090000	808,822.14	200,953.24	0.02
		Base		130.837043	607,868.90	174.090000	808,822.14	200,953.24	0.02
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	9,449.000	79.448609	750,709.91	149.250000	1,410,263.25	659,553.34	0.04
		Base		79.448609	750,709.91	149.250000	1,410,263.25	659,553.34	0.04
42809H107	HESS CORP COMMON STOCK USD1.0								
		Local	17,779.000	58.216792	1,035,036.34	139.030000	2,471,814.37	1,436,778.03	0.07
		Base		58.216792	1,035,036.34	139.030000	2,471,814.37	1,436,778.03	0.07
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01								
		Local	82,123.000	11.374143	934,078.77	21.190000	1,740,186.37	806,107.60	0.05
		Base		11.374143	934,078.77	21.190000	1,740,186.37	806,107.60	0.05
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01								
		Local	15,710.000	76.347899	1,199,425.49	256.070000	4,022,859.70	2,823,434.21	0.12
		Base		76.347899	1,199,425.49	256.070000	4,022,859.70	2,823,434.21	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01								
		Local	14,701.000	41.538268	610,654.08	72.140000	1,060,530.14	449,876.06	0.03
		Base		41.538268	610,654.08	72.140000	1,060,530.14	449,876.06	0.03
437076102	HOME DEPOT INC COMMON STOCK USD.05								
		Local	63,258.000	71.695374	4,535,305.96	411.980000	26,061,030.84	21,525,724.88	0.78
		Base		71.695374	4,535,305.96	411.980000	26,061,030.84	21,525,724.88	0.78
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	41,464.000	62.396383	2,587,203.61	223.720000	9,276,326.08	6,689,122.47	0.28
		Base		62.396383	2,587,203.61	223.720000	9,276,326.08	6,689,122.47	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
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465								
		Local	18,328.000	18.616543	341,204.00	29.980000	549,473.44	208,269.44	0.02
		Base		18.616543	341,204.00	29.980000	549,473.44	208,269.44	0.02
44107P104	HOST HOTELS + RESORTS INC REIT USD.01								
		Local	44,466.000	18.352501	816,062.29	16.710000	743,026.86	-73,035.43	0.02
		Base		18.352501	816,062.29	16.710000	743,026.86	-73,035.43	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK								
		Local	26,236.000	37.567599	985,623.53	126.580000	3,320,952.88	2,335,329.35	0.10
		Base		37.567599	985,623.53	126.580000	3,320,952.88	2,335,329.35	0.10
443510607	HUBBELL INC COMMON STOCK USD.01								
		Local	3,442.000	284.217255	978,275.79	423.010000	1,456,000.42	477,724.63	0.04
		Base		284.217255	978,275.79	423.010000	1,456,000.42	477,724.63	0.04
444859102	HUMANA INC COMMON STOCK USD.1666666								
		Local	7,822.000	104.650657	818,577.44	293.230000	2,293,645.06	1,475,067.62	0.07
		Base		104.650657	818,577.44	293.230000	2,293,645.06	1,475,067.62	0.07
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	5,086.000	92.544231	470,679.96	171.220000	870,824.92	400,144.96	0.03
		Base		92.544231	470,679.96	171.220000	870,824.92	400,144.96	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	92,732.000	11.732622	1,087,989.51	17.200000	1,594,990.40	507,000.89	0.05
		Base		11.732622	1,087,989.51	17.200000	1,594,990.40	507,000.89	0.05
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,520.000	224.549230	565,864.06	197.260000	497,095.20	-68,768.86	0.01
		Base		224.549230	565,864.06	197.260000	497,095.20	-68,768.86	0.01
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,829.000	163.589793	789,975.11	224.310000	1,083,192.99	293,217.88	0.03
		Base		163.589793	789,975.11	224.310000	1,083,192.99	293,217.88	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	5,209.000	158.739528	826,874.20	422.050000	2,198,458.45	1,371,584.25	0.07
		Base		158.739528	826,874.20	422.050000	2,198,458.45	1,371,584.25	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
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	17,167.000	64.856847	1,113,397.50	259.160000	4,448,999.72	3,335,602.22	0.13
		Base		64.856847	1,113,397.50	259.160000	4,448,999.72	3,335,602.22	0.13
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,150.000	120.834205	1,226,467.18	74.160000	752,724.00	-473,743.18	0.02
		Base		120.834205	1,226,467.18	74.160000	752,724.00	-473,743.18	0.02
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	25,821.000	24.170432	624,104.73	93.800000	2,422,009.80	1,797,905.07	0.07
		Base		24.170432	624,104.73	93.800000	2,422,009.80	1,797,905.07	0.07
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,483.000	308.195733	1,381,641.47	278.380000	1,247,977.54	-133,663.93	0.04
		Base		308.195733	1,381,641.47	278.380000	1,247,977.54	-133,663.93	0.04
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	269,921.000	31.491690	8,500,268.37	19.430000	5,244,565.03	-3,255,703.34	0.16
		Base		31.491690	8,500,268.37	19.430000	5,244,565.03	-3,255,703.34	0.16
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	36,488.000	43.446279	1,585,267.84	159.830000	5,831,877.04	4,246,609.20	0.17
		Base		43.446279	1,585,267.84	159.830000	5,831,877.04	4,246,609.20	0.17
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	58,601.000	117.167197	6,866,114.89	255.700000	14,984,275.70	8,118,160.81	0.45
		Base		117.167197	6,866,114.89	255.700000	14,984,275.70	8,118,160.81	0.45
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	16,336.000	107.721159	1,759,732.85	87.090000	1,422,702.24	-337,030.61	0.04
		Base		107.721159	1,759,732.85	87.090000	1,422,702.24	-337,030.61	0.04
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	22,230.000	33.934835	754,371.38	55.630000	1,236,654.90	482,283.52	0.04
		Base		33.934835	754,371.38	55.630000	1,236,654.90	482,283.52	0.04
460690100	INTERPUBLIC GROUP OF COS INC COMMON STOCK USD.1								
		Local	23,919.000	19.304109	461,734.98	28.670000	685,757.73	224,022.75	0.02
		Base		19.304109	461,734.98	28.670000	685,757.73	224,022.75	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
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	17,818.000	132.852014	2,367,157.18	601.510000	10,717,705.18	8,350,548.00	0.32
		Base		132.852014	2,367,157.18	601.510000	10,717,705.18	8,350,548.00	0.32
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	22,508.000	106.677712	2,401,101.95	571.880000	12,871,875.04	10,470,773.09	0.38
		Base		106.677712	2,401,101.95	571.880000	12,871,875.04	10,470,773.09	0.38
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	36,222.000	35.684010	1,292,546.21	31.150000	1,128,315.30	-164,230.91	0.03
		Base		35.684010	1,292,546.21	31.150000	1,128,315.30	-164,230.91	0.03
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	10,914.000	117.305731	1,280,274.75	201.360000	2,197,643.04	917,368.29	0.07
		Base		117.305731	1,280,274.75	201.360000	2,197,643.04	917,368.29	0.07
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	18,618.000	33.164312	617,453.16	101.570000	1,891,030.26	1,273,577.10	0.06
		Base		33.164312	617,453.16	101.570000	1,891,030.26	1,273,577.10	0.06
46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	180,583.000	73.868885	13,339,464.94	267.300000	48,269,835.90	34,930,370.96	1.44
		Base		73.868885	13,339,464.94	267.300000	48,269,835.90	34,930,370.96	1.44
466313103	JABIL INC COMMON STOCK USD.001								
		Local	7,220.000	131.103129	946,564.59	162.410000	1,172,600.20	226,035.61	0.04
		Base		131.103129	946,564.59	162.410000	1,172,600.20	226,035.61	0.04
46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
		Local	7,997.000	68.281471	546,046.92	140.130000	1,120,619.61	574,572.69	0.03
		Base		68.281471	546,046.92	140.130000	1,120,619.61	574,572.69	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	152,457.000	76.253144	11,625,325.65	152.150000	23,196,332.55	11,571,006.90	0.69
		Base		76.253144	11,625,325.65	152.150000	23,196,332.55	11,571,006.90	0.69
48203R104	JUNIPER NETWORKS INC COMMON STOCK USD.00001								
		Local	21,002.000	21.890519	459,744.68	34.860000	732,129.72	272,385.04	0.02
		Base		21.890519	459,744.68	34.860000	732,129.72	272,385.04	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
482480100	KLA CORP COMMON STOCK USD.001								
		Local	8,562.000	78.927147	675,774.23	738.240000	6,320,810.88	5,645,036.65	0.19
		Base		78.927147	675,774.23	738.240000	6,320,810.88	5,645,036.65	0.19
48251W104	KKR + CO INC COMMON STOCK USD.01								
		Local	43,191.000	105.981751	4,577,457.81	167.070000	7,215,920.37	2,638,462.56	0.22
		Base		105.981751	4,577,457.81	167.070000	7,215,920.37	2,638,462.56	0.22
487836108	KELLANOVA COMMON STOCK USD.25								
		Local	17,117.000	47.001146	804,518.62	81.730000	1,398,972.41	594,453.79	0.04
		Base		47.001146	804,518.62	81.730000	1,398,972.41	594,453.79	0.04
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	129,735.000	22.699872	2,944,967.94	21.290000	2,762,058.15	-182,909.79	0.08
		Base		22.699872	2,944,967.94	21.290000	2,762,058.15	-182,909.79	0.08
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	67,735.000	34.981028	2,369,439.93	32.100000	2,174,293.50	-195,146.43	0.06
		Base		34.981028	2,369,439.93	32.100000	2,174,293.50	-195,146.43	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	58,911.000	14.010991	825,401.50	17.980000	1,059,219.78	233,818.28	0.03
		Base		14.010991	825,401.50	17.980000	1,059,219.78	233,818.28	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01								
		Local	11,088.000	68.879944	763,740.82	178.350000	1,977,544.80	1,213,803.98	0.06
		Base		68.879944	763,740.82	178.350000	1,977,544.80	1,213,803.98	0.06
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	21,491.000	72.954742	1,567,870.37	129.970000	2,793,185.27	1,225,314.90	0.08
		Base		72.954742	1,567,870.37	129.970000	2,793,185.27	1,225,314.90	0.08
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	42,697.000	22.345579	954,089.19	22.450000	958,547.65	4,458.46	0.03
		Base		22.345579	954,089.19	22.450000	958,547.65	4,458.46	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	123,103.000	31.921802	3,929,669.65	27.480000	3,382,870.44	-546,799.21	0.10
		Base		31.921802	3,929,669.65	27.480000	3,382,870.44	-546,799.21	0.10

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500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	56,706.000	33.663923	1,908,946.39	29.840000	1,692,107.04	-216,839.35	0.05
		Base		33.663923	1,908,946.39	29.840000	1,692,107.04	-216,839.35	0.05
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	42,474.000	18.325812	778,370.52	61.640000	2,618,097.36	1,839,726.84	0.08
		Base		18.325812	778,370.52	61.640000	2,618,097.36	1,839,726.84	0.08
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	16,758.000	33.653157	563,959.60	37.390000	626,581.62	62,622.02	0.02
		Base		33.653157	563,959.60	37.390000	626,581.62	62,622.02	0.02
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	12,160.000	81.157252	986,872.18	212.010000	2,578,041.60	1,591,169.42	0.08
		Base		81.157252	986,872.18	212.010000	2,578,041.60	1,591,169.42	0.08
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	5,363.000	138.033226	740,272.19	249.800000	1,339,677.40	599,405.21	0.04
		Base		138.033226	740,272.19	249.800000	1,339,677.40	599,405.21	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	82,615.000	8.899574	735,238.31	81.050000	6,695,945.75	5,960,707.44	0.20
		Base		8.899574	735,238.31	81.050000	6,695,945.75	5,960,707.44	0.20
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	9,164.000	76.314124	699,342.63	59.940000	549,290.16	-150,052.47	0.02
		Base		76.314124	699,342.63	59.940000	549,290.16	-150,052.47	0.02
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	22,273.000	52.683574	1,173,421.25	45.830000	1,020,771.59	-152,649.66	0.03
		Base		52.683574	1,173,421.25	45.830000	1,020,771.59	-152,649.66	0.03
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	14,888.000	74.490050	1,109,007.87	83.430000	1,242,105.84	133,097.97	0.04
		Base		74.490050	1,109,007.87	83.430000	1,242,105.84	133,097.97	0.04
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	8,611.000	86.740681	746,924.00	142.030000	1,223,020.33	476,096.33	0.04
		Base		86.740681	746,924.00	142.030000	1,223,020.33	476,096.33	0.04

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526057104	LENNAR CORP A COMMON STOCK USD.1								
		Local	15,246.000	56.334372	858,873.84	131.240000	2,000,885.04	1,142,011.20	0.06
		Base		56.334372	858,873.84	131.240000	2,000,885.04	1,142,011.20	0.06
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	2,008.000	596.222201	1,197,214.18	596.214700	1,197,199.12	-15.06	0.04
		Base		596.222201	1,197,214.18	596.214700	1,197,199.12	-15.06	0.04
532457108	ELI LILLY + CO COMMON STOCK								
		Local	49,983.000	93.870288	4,691,918.61	811.080000	40,540,211.64	35,848,293.03	1.21
		Base		93.870288	4,691,918.61	811.080000	40,540,211.64	35,848,293.03	1.21
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	10,035.000	76.947324	772,166.40	144.680000	1,451,863.80	679,697.40	0.04
		Base		76.947324	772,166.40	144.680000	1,451,863.80	679,697.40	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	13,616.000	119.527460	1,627,485.89	462.950000	6,303,527.20	4,676,041.31	0.19
		Base		119.527460	1,627,485.89	462.950000	6,303,527.20	4,676,041.31	0.19
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	11,635.000	33.325636	387,743.77	85.450000	994,210.75	606,466.98	0.03
		Base		33.325636	387,743.77	85.450000	994,210.75	606,466.98	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	36,452.000	40.469749	1,475,203.29	260.040000	9,478,978.08	8,003,774.79	0.28
		Base		40.469749	1,475,203.29	260.040000	9,478,978.08	8,003,774.79	0.28
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	7,426.000	399.484775	2,966,573.94	414.200000	3,075,849.20	109,275.26	0.09
		Base		399.484775	2,966,573.94	414.200000	3,075,849.20	109,275.26	0.09
55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	10,577.000	115.865378	1,225,508.10	201.240000	2,128,515.48	903,007.38	0.06
		Base		115.865378	1,225,508.10	201.240000	2,128,515.48	903,007.38	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	14,677.000	32.437226	476,081.16	34.480000	506,062.96	29,981.80	0.02
		Base		32.437226	476,081.16	34.480000	506,062.96	29,981.80	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
55354G100	MSCI INC COMMON STOCK USD.01							
	4,975.000	Local	191.865721	954,531.96	596.770000	2,968,930.75	2,014,398.79	0.09
		Base	191.865721	954,531.96	596.770000	2,968,930.75	2,014,398.79	0.09
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01							
	41,815.000	Local	35.582980	1,487,902.30	145.710000	6,092,863.65	4,604,961.35	0.18
		Base	35.582980	1,487,902.30	145.710000	6,092,863.65	4,604,961.35	0.18
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003							
	2,402.000	Local	326.298272	783,768.45	220.630000	529,953.26	-253,815.19	0.02
		Base	326.298272	783,768.45	220.630000	529,953.26	-253,815.19	0.02
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0							
	31,192.000	Local	52.096801	1,625,003.42	216.880000	6,764,920.96	5,139,917.54	0.20
		Base	52.096801	1,625,003.42	216.880000	6,764,920.96	5,139,917.54	0.20
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01							
	14,915.000	Local	55.418904	826,572.95	290.590000	4,334,149.85	3,507,576.90	0.13
		Base	55.418904	826,572.95	290.590000	4,334,149.85	3,507,576.90	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01							
	3,891.000	Local	160.799617	625,671.31	544.120000	2,117,170.92	1,491,499.61	0.06
		Base	160.799617	625,671.31	544.120000	2,117,170.92	1,491,499.61	0.06
574599106	MASCO CORP COMMON STOCK USD1.0							
	13,906.000	Local	23.486770	326,607.03	79.280000	1,102,467.68	775,860.65	0.03
		Base	23.486770	326,607.03	79.280000	1,102,467.68	775,860.65	0.03
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001							
	52,638.000	Local	71.695425	3,773,903.77	555.430000	29,236,724.34	25,462,820.57	0.87
		Base	71.695425	3,773,903.77	555.430000	29,236,724.34	25,462,820.57	0.87
57667L107	MATCH GROUP INC COMMON STOCK USD.001							
	16,523.000	Local	144.576700	2,388,840.81	35.700000	589,871.10	-1,798,969.71	0.02
		Base	144.576700	2,388,840.81	35.700000	589,871.10	-1,798,969.71	0.02
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01							
	15,943.000	Local	32.386568	516,339.06	77.230000	1,231,277.89	714,938.83	0.04
		Base	32.386568	516,339.06	77.230000	1,231,277.89	714,938.83	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
580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	45,733.000	74.064043	3,387,170.90	288.700000	13,203,117.10	9,815,946.20	0.39
		Base		74.064043	3,387,170.90	288.700000	13,203,117.10	9,815,946.20	0.39
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	8,291.000	83.122287	689,166.88	594.750000	4,931,072.25	4,241,905.37	0.15
		Base		83.122287	689,166.88	594.750000	4,931,072.25	4,241,905.37	0.15
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	160,928.000	51.669589	8,315,083.59	98.820000	15,902,904.96	7,587,821.37	0.48
		Base		51.669589	8,315,083.59	98.820000	15,902,904.96	7,587,821.37	0.48
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	37,508.000	37.922121	1,422,382.90	86.510000	3,244,817.08	1,822,434.18	0.10
		Base		37.922121	1,422,382.90	86.510000	3,244,817.08	1,822,434.18	0.10
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,343.000	481.855153	647,131.47	1,364.440000	1,832,442.92	1,185,311.45	0.05
		Base		481.855153	647,131.47	1,364.440000	1,832,442.92	1,185,311.45	0.05
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	472,433.000	64.898040	30,659,975.94	415.060000	196,088,040.98	165,428,065.04	5.86
		Base		64.898040	30,659,975.94	415.060000	196,088,040.98	165,428,065.04	5.86
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	33,859.000	30.574114	1,035,208.91	54.300000	1,838,543.70	803,334.79	0.05
		Base		30.574114	1,035,208.91	54.300000	1,838,543.70	803,334.79	0.05
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	70,259.000	27.665563	1,943,754.77	91.240000	6,410,431.16	4,466,676.39	0.19
		Base		27.665563	1,943,754.77	91.240000	6,410,431.16	4,466,676.39	0.19
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	7,410.000	100.119435	741,885.01	152.580000	1,130,617.80	388,732.79	0.03
		Base		100.119435	741,885.01	152.580000	1,130,617.80	388,732.79	0.03
601137102	MILLROSE PROPERTIES W/I REIT USD.01								
		Local	7,623.000	11.060000	84,310.38	11.060000	84,310.38	0.00	0.00
		Base		11.060000	84,310.38	11.060000	84,310.38	0.00	0.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	21,776.000	293.944184	6,400,928.55	39.420000	858,409.92	-5,542,518.63	0.03
		Base		293.944184	6,400,928.55	39.420000	858,409.92	-5,542,518.63	0.03
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01								
		Local	3,382.000	87.770719	296,840.57	122.300000	413,618.60	116,778.03	0.01
		Base		87.770719	296,840.57	122.300000	413,618.60	116,778.03	0.01
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001								
		Local	3,717.000	312.110565	1,160,114.97	310.410000	1,153,793.97	-6,321.00	0.03
		Base		312.110565	1,160,114.97	310.410000	1,153,793.97	-6,321.00	0.03
60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	11,242.000	51.942602	583,938.73	54.750000	615,499.50	31,560.77	0.02
		Base		51.942602	583,938.73	54.750000	615,499.50	31,560.77	0.02
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	85,301.000	22.751668	1,940,740.02	57.990000	4,946,604.99	3,005,864.97	0.15
		Base		22.751668	1,940,740.02	57.990000	4,946,604.99	3,005,864.97	0.15
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	3,046.000	383.235259	1,167,334.60	637.370000	1,941,429.02	774,094.42	0.06
		Base		383.235259	1,167,334.60	637.370000	1,941,429.02	774,094.42	0.06
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	45,312.000	18.977395	859,903.71	48.710000	2,207,147.52	1,347,243.81	0.07
		Base		18.977395	859,903.71	48.710000	2,207,147.52	1,347,243.81	0.07
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	9,949.000	73.892588	735,157.36	499.440000	4,968,928.56	4,233,771.20	0.15
		Base		73.892588	735,157.36	499.440000	4,968,928.56	4,233,771.20	0.15
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	78,217.000	40.594211	3,175,157.43	138.430000	10,827,579.31	7,652,421.88	0.32
		Base		40.594211	3,175,157.43	138.430000	10,827,579.31	7,652,421.88	0.32
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	20,385.000	46.223057	942,257.01	27.890000	568,537.65	-373,719.36	0.02
		Base		46.223057	942,257.01	27.890000	568,537.65	-373,719.36	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
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,703.000	97.484678	1,043,378.51	469.250000	5,022,382.75	3,979,004.24	0.15
		Base		97.484678	1,043,378.51	469.250000	5,022,382.75	3,979,004.24	0.15
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	13,253.000	26.269285	348,146.84	102.440000	1,357,637.32	1,009,490.48	0.04
		Base		26.269285	348,146.84	102.440000	1,357,637.32	1,009,490.48	0.04
62944T105	NVR INC COMMON STOCK USD.01								
		Local	194.000	3,896.213299	755,865.38	8,016.180000	1,555,138.92	799,273.54	0.05
		Base		3,896.213299	755,865.38	8,016.180000	1,555,138.92	799,273.54	0.05
631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	26,149.000	25.332775	662,426.73	82.340000	2,153,108.66	1,490,681.93	0.06
		Base		25.332775	662,426.73	82.340000	2,153,108.66	1,490,681.93	0.06
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	13,091.000	39.268280	514,061.06	122.100000	1,598,411.10	1,084,350.04	0.05
		Base		39.268280	514,061.06	122.100000	1,598,411.10	1,084,350.04	0.05
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	27,208.000	142.160879	3,867,913.19	976.760000	26,575,686.08	22,707,772.89	0.79
		Base		142.160879	3,867,913.19	976.760000	26,575,686.08	22,707,772.89	0.79
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	73,999.000	38.492504	2,848,406.78	42.720000	3,161,237.28	312,830.50	0.09
		Base		38.492504	2,848,406.78	42.720000	3,161,237.28	312,830.50	0.09
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	24,290.000	12.986525	315,442.69	28.120000	683,034.80	367,592.11	0.02
		Base		12.986525	315,442.69	28.120000	683,034.80	367,592.11	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,214.000	14.071906	101,514.73	31.650000	228,323.10	126,808.37	0.01
		Base		14.071906	101,514.73	31.650000	228,323.10	126,808.37	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	131,896.000	26.460251	3,490,001.29	71.560000	9,438,477.76	5,948,476.47	0.28
		Base		26.460251	3,490,001.29	71.560000	9,438,477.76	5,948,476.47	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
654106103	NIKE INC CL B COMMON STOCK								
		Local	76,529.000	30.556075	2,338,425.85	76.900000	5,885,080.10	3,546,654.25	0.18
		Base		30.556075	2,338,425.85	76.900000	5,885,080.10	3,546,654.25	0.18
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	28,649.000	16.072147	460,450.94	37.300000	1,068,607.70	608,156.76	0.03
		Base		16.072147	460,450.94	37.300000	1,068,607.70	608,156.76	0.03
655663102	NORDSON CORP COMMON STOCK								
		Local	3,464.000	232.710892	806,110.53	220.220000	762,842.08	-43,268.45	0.02
		Base		232.710892	806,110.53	220.220000	762,842.08	-43,268.45	0.02
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	14,317.000	64.911430	929,336.94	255.300000	3,655,130.10	2,725,793.16	0.11
		Base		64.911430	929,336.94	255.300000	3,655,130.10	2,725,793.16	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	12,821.000	65.431978	838,903.39	112.290000	1,439,670.09	600,766.70	0.04
		Base		65.431978	838,903.39	112.290000	1,439,670.09	600,766.70	0.04
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,761.000	96.867295	848,654.37	487.270000	4,268,972.47	3,420,318.10	0.13
		Base		96.867295	848,654.37	487.270000	4,268,972.47	3,420,318.10	0.13
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	34,459.000	26.922647	927,727.49	26.910000	927,291.69	-435.80	0.03
		Base		26.922647	927,727.49	26.910000	927,291.69	-435.80	0.03
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	15,089.000	42.295719	638,200.10	128.430000	1,937,880.27	1,299,680.17	0.06
		Base		42.295719	638,200.10	128.430000	1,937,880.27	1,299,680.17	0.06
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,602,226.000	4.229780	6,777,063.43	120.070000	192,379,275.82	185,602,212.39	5.75
		Base		4.229780	6,777,063.43	120.070000	192,379,275.82	185,602,212.39	5.75
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	3,716.000	118.872616	441,730.64	1,294.420000	4,810,064.72	4,368,334.08	0.14
		Base		118.872616	441,730.64	1,294.420000	4,810,064.72	4,368,334.08	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
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
			43,335.000	44.233436	1,916,855.96	46.650000	2,021,577.75	104,721.79	0.06
		Base		44.233436	1,916,855.96	46.650000	2,021,577.75	104,721.79	0.06
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
			9,176.000	4.950000	45,421.20	24.770000	227,289.52	181,868.32	0.01
		Base		4.950000	45,421.20	24.770000	227,289.52	181,868.32	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
			11,865.000	74.723350	886,592.55	185.610000	2,202,262.65	1,315,670.10	0.07
		Base		74.723350	886,592.55	185.610000	2,202,262.65	1,315,670.10	0.07
681919106	OMNICOM GROUP COMMON STOCK USD.15								
			12,429.000	46.936803	583,377.52	86.790000	1,078,712.91	495,335.39	0.03
		Base		46.936803	583,377.52	86.790000	1,078,712.91	495,335.39	0.03
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
			27,131.000	51.709060	1,402,918.52	52.340000	1,420,036.54	17,118.02	0.04
		Base		51.709060	1,402,918.52	52.340000	1,420,036.54	17,118.02	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
			37,665.000	46.775509	1,761,799.56	97.170000	3,659,908.05	1,898,108.49	0.11
		Base		46.775509	1,761,799.56	97.170000	3,659,908.05	1,898,108.49	0.11
68389X105	ORACLE CORP COMMON STOCK USD.01								
			101,745.000	31.414900	3,196,309.05	170.060000	17,302,754.70	14,106,445.65	0.52
		Base		31.414900	3,196,309.05	170.060000	17,302,754.70	14,106,445.65	0.52
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
			25,593.000	39.602997	1,013,559.50	95.420000	2,442,084.06	1,428,524.56	0.07
		Base		39.602997	1,013,559.50	95.420000	2,442,084.06	1,428,524.56	0.07
69331C108	P G + E CORP COMMON STOCK								
			138,152.000	15.536528	2,146,402.39	15.650000	2,162,078.80	15,676.41	0.06
		Base		15.536528	2,146,402.39	15.650000	2,162,078.80	15,676.41	0.06
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
			25,095.000	89.434330	2,244,354.52	200.950000	5,042,840.25	2,798,485.73	0.15
		Base		89.434330	2,244,354.52	200.950000	5,042,840.25	2,798,485.73	0.15

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	14,859.000	49.625226	737,381.24	115.380000	1,714,431.42	977,050.18	0.05
		Base		49.625226	737,381.24	115.380000	1,714,431.42	977,050.18	0.05
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	47,503.000	26.859893	1,275,925.48	33.600000	1,596,100.80	320,175.32	0.05
		Base		26.859893	1,275,925.48	33.600000	1,596,100.80	320,175.32	0.05
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,673.000	131.542500	1,009,325.60	193.480000	1,484,572.04	475,246.44	0.04
		Base		131.542500	1,009,325.60	193.480000	1,484,572.04	475,246.44	0.04
693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	33,495.000	26.896270	900,890.57	110.880000	3,713,925.60	2,813,035.03	0.11
		Base		26.896270	900,890.57	110.880000	3,713,925.60	2,813,035.03	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	5,676.000	112.597666	639,104.35	212.660000	1,207,058.16	567,953.81	0.04
		Base		112.597666	639,104.35	212.660000	1,207,058.16	567,953.81	0.04
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	129,385.000	36.988400	4,785,744.13	82.490000	10,672,968.65	5,887,224.52	0.32
		Base		36.988400	4,785,744.13	82.490000	10,672,968.65	5,887,224.52	0.32
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	42,094.000	123.812591	5,211,767.21	184.420000	7,762,975.48	2,551,208.27	0.23
		Base		123.812591	5,211,767.21	184.420000	7,762,975.48	2,551,208.27	0.23
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	8,208.000	86.830318	712,703.25	707.050000	5,803,466.40	5,090,763.15	0.17
		Base		86.830318	712,703.25	707.050000	5,803,466.40	5,090,763.15	0.17
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	20,483.000	44.340363	908,223.65	147.670000	3,024,724.61	2,116,500.96	0.09
		Base		44.340363	908,223.65	147.670000	3,024,724.61	2,116,500.96	0.09
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	3,145.000	313.064903	984,589.12	207.560000	652,776.20	-331,812.92	0.02
		Base		313.064903	984,589.12	207.560000	652,776.20	-331,812.92	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
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	64,883.000	38.586105	2,503,582.27	88.580000	5,747,336.14	3,243,753.87	0.17
		Base		38.586105	2,503,582.27	88.580000	5,747,336.14	3,243,753.87	0.17
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	88,481.000	69.508456	6,150,177.66	150.690000	13,333,201.89	7,183,024.23	0.40
		Base		69.508456	6,150,177.66	150.690000	13,333,201.89	7,183,024.23	0.40
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	7,838.000	62.123174	486,921.44	126.130000	988,606.94	501,685.50	0.03
		Base		62.123174	486,921.44	126.130000	988,606.94	501,685.50	0.03
717081103	PFIZER INC COMMON STOCK USD.05								
		Local	359,455.000	29.330401	10,542,959.12	26.520000	9,532,746.60	-1,010,212.52	0.28
		Base		29.330401	10,542,959.12	26.520000	9,532,746.60	-1,010,212.52	0.28
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	99,071.000	48.919572	4,846,510.88	130.200000	12,899,044.20	8,052,533.32	0.39
		Base		48.919572	4,846,510.88	130.200000	12,899,044.20	8,052,533.32	0.39
718546104	PHILLIPS 66 COMMON STOCK								
		Local	26,715.000	46.057197	1,230,418.01	117.870000	3,148,897.05	1,918,479.04	0.09
		Base		46.057197	1,230,418.01	117.870000	3,148,897.05	1,918,479.04	0.09
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,232.000	49.918760	361,012.47	86.960000	628,894.72	267,882.25	0.02
		Base		49.918760	361,012.47	86.960000	628,894.72	267,882.25	0.02
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	2,435.000	346.248037	843,113.97	344.250000	838,248.75	-4,865.22	0.03
		Base		346.248037	843,113.97	344.250000	838,248.75	-4,865.22	0.03
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	14,064.000	55.877928	785,867.18	116.920000	1,644,362.88	858,495.70	0.05
		Base		55.877928	785,867.18	116.920000	1,644,362.88	858,495.70	0.05
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	13,555.000	35.983601	487,757.71	82.450000	1,117,609.75	629,852.04	0.03
		Base		35.983601	487,757.71	82.450000	1,117,609.75	629,852.04	0.03

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742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	149,129.000	67.220174	10,024,477.28	165.990000	24,753,922.71	14,729,445.43	0.74
		Base		67.220174	10,024,477.28	165.990000	24,753,922.71	14,729,445.43	0.74
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	37,420.000	32.910963	1,231,528.22	246.440000	9,221,784.80	7,990,256.58	0.28
		Base		32.910963	1,231,528.22	246.440000	9,221,784.80	7,990,256.58	0.28
74340W103	PROLOGIS INC REIT USD.01								
		Local	57,765.000	62.968895	3,637,398.23	119.250000	6,888,476.25	3,251,078.02	0.21
		Base		62.968895	3,637,398.23	119.250000	6,888,476.25	3,251,078.02	0.21
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	22,676.000	54.647370	1,239,183.77	120.760000	2,738,353.76	1,499,169.99	0.08
		Base		54.647370	1,239,183.77	120.760000	2,738,353.76	1,499,169.99	0.08
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	32,043.000	34.681414	1,111,296.54	83.540000	2,676,872.22	1,565,575.68	0.08
		Base		34.681414	1,111,296.54	83.540000	2,676,872.22	1,565,575.68	0.08
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	9,945.000	138.281022	1,375,204.76	298.480000	2,968,383.60	1,593,178.84	0.09
		Base		138.281022	1,375,204.76	298.480000	2,968,383.60	1,593,178.84	0.09
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	13,191.000	22.617328	298,345.18	113.780000	1,500,871.98	1,202,526.80	0.04
		Base		22.617328	298,345.18	113.780000	1,500,871.98	1,202,526.80	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	70,437.000	57.594015	4,056,749.62	172.930000	12,180,670.41	8,123,920.79	0.36
		Base		57.594015	4,056,749.62	172.930000	12,180,670.41	8,123,920.79	0.36
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	9,451.000	41.419619	391,456.82	307.610000	2,907,222.11	2,515,765.29	0.09
		Base		41.419619	391,456.82	307.610000	2,907,222.11	2,515,765.29	0.09
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	7,071.000	58.089963	410,754.13	163.100000	1,153,280.10	742,525.97	0.03
		Base		58.089963	410,754.13	163.100000	1,153,280.10	742,525.97	0.03

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751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	2,556.000	98.781886	252,486.50	249.700000	638,233.20	385,746.70	0.02
		Base		98.781886	252,486.50	249.700000	638,233.20	385,746.70	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	11,748.000	57.766063	678,635.71	168.480000	1,979,303.04	1,300,667.33	0.06
		Base		57.766063	678,635.71	168.480000	1,979,303.04	1,300,667.33	0.06
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	85,118.000	37.873216	3,223,692.39	128.950000	10,975,966.10	7,752,273.71	0.33
		Base		37.873216	3,223,692.39	128.950000	10,975,966.10	7,752,273.71	0.33
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	55,368.000	59.768222	3,309,246.90	54.640000	3,025,307.52	-283,939.38	0.09
		Base		59.768222	3,309,246.90	54.640000	3,025,307.52	-283,939.38	0.09
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	10,362.000	65.871593	682,561.45	71.840000	744,406.08	61,844.63	0.02
		Base		65.871593	682,561.45	71.840000	744,406.08	61,844.63	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,745.000	391.623305	2,641,499.19	672.980000	4,539,250.10	1,897,750.91	0.14
		Base		391.623305	2,641,499.19	672.980000	4,539,250.10	1,897,750.91	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	58,389.000	13.447850	785,206.51	24.640000	1,438,704.96	653,498.45	0.04
		Base		13.447850	785,206.51	24.640000	1,438,704.96	653,498.45	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	13,016.000	36.707506	477,784.90	216.870000	2,822,779.92	2,344,995.02	0.08
		Base		36.707506	477,784.90	216.870000	2,822,779.92	2,344,995.02	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	9,433.000	98.615808	930,242.92	236.180000	2,227,885.94	1,297,643.02	0.07
		Base		98.615808	930,242.92	236.180000	2,227,885.94	1,297,643.02	0.07
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	7,231.000	70.549679	510,144.73	278.430000	2,013,327.33	1,503,182.60	0.06
		Base		70.549679	510,144.73	278.430000	2,013,327.33	1,503,182.60	0.06

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775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,976.000	29.808997	535,846.53	49.500000	889,812.00	353,965.47	0.03
		Base		29.808997	535,846.53	49.500000	889,812.00	353,965.47	0.03
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,818.000	137.015239	934,169.90	575.650000	3,924,781.70	2,990,611.80	0.12
		Base		137.015239	934,169.90	575.650000	3,924,781.70	2,990,611.80	0.12
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	21,126.000	25.260337	533,649.87	150.560000	3,180,730.56	2,647,080.69	0.10
		Base		25.260337	533,649.87	150.560000	3,180,730.56	2,647,080.69	0.10
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	20,260.000	124.701924	2,526,460.99	521.410000	10,563,766.60	8,037,305.61	0.32
		Base		124.701924	2,526,460.99	521.410000	10,563,766.60	8,037,305.61	0.32
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,831.000	171.887561	1,174,163.93	197.560000	1,349,532.36	175,368.43	0.04
		Base		171.887561	1,174,163.93	197.560000	1,349,532.36	175,368.43	0.04
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	66,357.000	518.621502	34,414,167.01	601.820000	39,934,969.74	5,520,802.73	1.19
		Base		518.621502	34,414,167.01	601.820000	39,934,969.74	5,520,802.73	1.19
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	61,744.000	95.556799	5,900,058.99	341.700000	21,097,924.80	15,197,865.81	0.63
		Base		95.556799	5,900,058.99	341.700000	21,097,924.80	15,197,865.81	0.63
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	8,058.000	56.376521	454,282.01	80.000000	644,640.00	190,357.99	0.02
		Base		56.376521	454,282.01	80.000000	644,640.00	190,357.99	0.02
806857108	SCHLUMBERGER LTD COMMON STOCK USD.01								
		Local	92,201.000	74.978505	6,913,093.16	40.280000	3,713,856.28	-3,199,236.88	0.11
		Base		74.978505	6,913,093.16	40.280000	3,713,856.28	-3,199,236.88	0.11
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	94,422.000	31.877449	3,009,932.50	82.720000	7,810,587.84	4,800,655.34	0.23
		Base		31.877449	3,009,932.50	82.720000	7,810,587.84	4,800,655.34	0.23

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816851109	SEMPRA COMMON STOCK								
		Local	40,115.000	40.648601	1,630,618.61	82.930000	3,326,736.95	1,696,118.34	0.10
		Base		40.648601	1,630,618.61	82.930000	3,326,736.95	1,696,118.34	0.10
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	12,953.000	333.308125	4,317,340.14	1,018.380000	13,191,076.14	8,873,736.00	0.39
		Base		333.308125	4,317,340.14	1,018.380000	13,191,076.14	8,873,736.00	0.39
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	14,774.000	56.401532	833,276.24	358.160000	5,291,455.84	4,458,179.60	0.16
		Base		56.401532	833,276.24	358.160000	5,291,455.84	4,458,179.60	0.16
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,443.000	88.720243	1,724,987.69	173.860000	3,380,359.98	1,655,372.29	0.10
		Base		88.720243	1,724,987.69	173.860000	3,380,359.98	1,655,372.29	0.10
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	10,103.000	94.638144	956,129.17	88.760000	896,742.28	-59,386.89	0.03
		Base		94.638144	956,129.17	88.760000	896,742.28	-59,386.89	0.03
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	7,722.000	54.277853	419,133.58	67.300000	519,690.60	100,557.02	0.02
		Base		54.277853	419,133.58	67.300000	519,690.60	100,557.02	0.02
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,757.000	74.648322	504,398.71	106.890000	722,255.73	217,857.02	0.02
		Base		74.648322	504,398.71	106.890000	722,255.73	217,857.02	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,370.000	67.349798	226,968.82	355.150000	1,196,855.50	969,886.68	0.04
		Base		67.349798	226,968.82	355.150000	1,196,855.50	969,886.68	0.04
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,743.000	54.355948	475,234.05	74.060000	647,506.58	172,272.53	0.02
		Base		54.355948	475,234.05	74.060000	647,506.58	172,272.53	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	70,087.000	40.758263	2,856,624.38	83.950000	5,883,803.65	3,027,179.27	0.18
		Base		40.758263	2,856,624.38	83.950000	5,883,803.65	3,027,179.27	0.18

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844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	37,476.000	21.000160	787,002.00	30.710000	1,150,887.96	363,885.96	0.03
		Base		21.000160	787,002.00	30.710000	1,150,887.96	363,885.96	0.03
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,803.000	71.488536	700,802.12	88.070000	863,350.21	162,548.09	0.03
		Base		71.488536	700,802.12	88.070000	863,350.21	162,548.09	0.03
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	72,572.000	25.431284	1,845,599.12	107.680000	7,814,552.96	5,968,953.84	0.23
		Base		25.431284	1,845,599.12	107.680000	7,814,552.96	5,968,953.84	0.23
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	18,889.000	57.204463	1,080,535.10	101.620000	1,919,500.18	838,965.08	0.06
		Base		57.204463	1,080,535.10	101.620000	1,919,500.18	838,965.08	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	9,084.000	102.113796	927,601.72	128.200000	1,164,568.80	236,967.08	0.03
		Base		102.113796	927,601.72	128.200000	1,164,568.80	236,967.08	0.03
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	21,786.000	95.000604	2,069,683.15	391.290000	8,524,643.94	6,454,960.79	0.25
		Base		95.000604	2,069,683.15	391.290000	8,524,643.94	6,454,960.79	0.25
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	32,383.000	60.054595	1,944,747.96	28.520000	923,563.16	-1,021,184.80	0.03
		Base		60.054595	1,944,747.96	28.520000	923,563.16	-1,021,184.80	0.03
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	9,734.000	101.857139	991,477.39	525.480000	5,115,022.32	4,123,544.93	0.15
		Base		101.857139	991,477.39	525.480000	5,115,022.32	4,123,544.93	0.15
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	25,105.000	32.795522	823,331.58	68.980000	1,731,742.90	908,411.32	0.05
		Base		32.795522	823,331.58	68.980000	1,731,742.90	908,411.32	0.05
871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	31,397.000	38.463686	1,207,644.34	72.920000	2,289,469.24	1,081,824.90	0.07
		Base		38.463686	1,207,644.34	72.920000	2,289,469.24	1,081,824.90	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
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	70,981.000	16.631705	1,180,535.08	124.790000	8,857,718.99	7,677,183.91	0.26
		Base		16.631705	1,180,535.08	124.790000	8,857,718.99	7,677,183.91	0.26
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	31,304.000	96.162844	3,010,281.66	232.970000	7,292,892.88	4,282,611.22	0.22
		Base		96.162844	3,010,281.66	232.970000	7,292,892.88	4,282,611.22	0.22
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,376.000	115.980369	1,203,412.31	185.510000	1,924,851.76	721,439.45	0.06
		Base		115.980369	1,203,412.31	185.510000	1,924,851.76	721,439.45	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	14,722.000	32.432134	477,465.87	72.940000	1,073,822.68	596,356.81	0.03
		Base		32.432134	477,465.87	72.940000	1,073,822.68	596,356.81	0.03
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	29,014.000	59.328365	1,721,353.19	137.910000	4,001,320.74	2,279,967.55	0.12
		Base		59.328365	1,721,353.19	137.910000	4,001,320.74	2,279,967.55	0.12
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	14,115.000	68.827849	971,505.09	196.800000	2,777,832.00	1,806,326.91	0.08
		Base		68.827849	971,505.09	196.800000	2,777,832.00	1,806,326.91	0.08
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,982.000	345.709343	1,030,905.26	511.330000	1,524,786.06	493,880.80	0.05
		Base		345.709343	1,030,905.26	511.330000	1,524,786.06	493,880.80	0.05
879369106	TELEFLEX INC COMMON STOCK USD1.0								
		Local	2,994.000	275.122124	823,715.64	180.240000	539,638.56	-284,077.08	0.02
		Base		275.122124	823,715.64	180.240000	539,638.56	-284,077.08	0.02
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	10,362.000	85.931771	890,425.01	115.790000	1,199,815.98	309,390.97	0.04
		Base		85.931771	890,425.01	115.790000	1,199,815.98	309,390.97	0.04
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	182,563.000	238.960614	43,625,366.66	404.600000	73,864,989.80	30,239,623.14	2.21
		Base		238.960614	43,625,366.66	404.600000	73,864,989.80	30,239,623.14	2.21

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	58,051.000	53.991710	3,134,272.73	184.610000	10,716,795.11	7,582,522.38	0.32
		Base		53.991710	3,134,272.73	184.610000	10,716,795.11	7,582,522.38	0.32
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01								
		Local	1,189.000	1,185.217805	1,409,223.97	1,297.170000	1,542,335.13	133,111.16	0.05
		Base		1,185.217805	1,409,223.97	1,297.170000	1,542,335.13	133,111.16	0.05
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	12,041.000	35.119808	422,877.61	76.510000	921,256.91	498,379.30	0.03
		Base		35.119808	422,877.61	76.510000	921,256.91	498,379.30	0.03
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	24,239.000	137.204312	3,325,695.32	597.750000	14,488,862.25	11,163,166.93	0.43
		Base		137.204312	3,325,695.32	597.750000	14,488,862.25	11,163,166.93	0.43
88579Y101	3M CO COMMON STOCK USD.01								
		Local	35,085.000	71.649991	2,513,839.95	152.200000	5,339,937.00	2,826,097.05	0.16
		Base		71.649991	2,513,839.95	152.200000	5,339,937.00	2,826,097.05	0.16
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	34,410.000	16.490554	567,439.96	54.360000	1,870,527.60	1,303,087.64	0.06
		Base		16.490554	567,439.96	54.360000	1,870,527.60	1,303,087.64	0.06
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,590.000	377.602983	1,355,594.71	1,353.340000	4,858,490.60	3,502,895.89	0.15
		Base		377.602983	1,355,594.71	1,353.340000	4,858,490.60	3,502,895.89	0.15
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	14,434.000	58.269954	841,068.51	245.180000	3,538,928.12	2,697,859.61	0.11
		Base		58.269954	841,068.51	245.180000	3,538,928.12	2,697,859.61	0.11
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	15,559.000	67.968068	1,057,515.17	74.960000	1,166,302.64	108,787.47	0.03
		Base		67.968068	1,057,515.17	74.960000	1,166,302.64	108,787.47	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	84,269.000	34.674601	2,921,993.96	47.620000	4,012,889.78	1,090,895.82	0.12
		Base		34.674601	2,921,993.96	47.620000	4,012,889.78	1,090,895.82	0.12

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,721.000	344.032216	936,111.66	601.640000	1,637,062.44	700,950.78	0.05
		Base		344.032216	936,111.66	601.640000	1,637,062.44	700,950.78	0.05
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	18,221.000	30.836122	561,864.97	56.490000	1,029,304.29	467,439.32	0.03
		Base		30.836122	561,864.97	56.490000	1,029,304.29	467,439.32	0.03
902653104	UDR INC REIT USD.01								
		Local	18,975.000	39.323897	746,170.94	41.740000	792,016.50	45,845.56	0.02
		Base		39.323897	746,170.94	41.740000	792,016.50	45,845.56	0.02
902973304	US BANCORP COMMON STOCK USD.01								
		Local	98,612.000	29.779901	2,936,655.60	47.780000	4,711,681.36	1,775,025.76	0.14
		Base		29.779901	2,936,655.60	47.780000	4,711,681.36	1,775,025.76	0.14
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	136,047.000	62.206665	8,463,030.09	66.850000	9,094,741.95	631,711.86	0.27
		Base		62.206665	8,463,030.09	66.850000	9,094,741.95	631,711.86	0.27
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	3,109.000	223.209035	693,956.89	412.150000	1,281,374.35	587,417.46	0.04
		Base		223.209035	693,956.89	412.150000	1,281,374.35	587,417.46	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	38,417.000	49.185081	1,889,543.27	247.790000	9,519,348.43	7,629,805.16	0.28
		Base		49.185081	1,889,543.27	247.790000	9,519,348.43	7,629,805.16	0.28
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	20,814.000	51.086260	1,063,309.42	105.840000	2,202,953.76	1,139,644.34	0.07
		Base		51.086260	1,063,309.42	105.840000	2,202,953.76	1,139,644.34	0.07
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	45,909.000	87.727865	4,027,498.55	114.230000	5,244,185.07	1,216,686.52	0.16
		Base		87.727865	4,027,498.55	114.230000	5,244,185.07	1,216,686.52	0.16
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	4,235.000	131.974942	558,913.88	758.060000	3,210,384.10	2,651,470.22	0.10
		Base		131.974942	558,913.88	758.060000	3,210,384.10	2,651,470.22	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01							
	59,337.000	Local	96.004496	5,696,618.79	542.490000	32,189,729.13	26,493,110.34	0.96
		Base	96.004496	5,696,618.79	542.490000	32,189,729.13	26,493,110.34	0.96
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01							
	3,797.000	Local	115.275144	437,699.72	188.560000	715,962.32	278,262.60	0.02
		Base	115.275144	437,699.72	188.560000	715,962.32	278,262.60	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01							
	20,373.000	Local	39.069885	795,970.77	133.000000	2,709,609.00	1,913,638.23	0.08
		Base	39.069885	795,970.77	133.000000	2,709,609.00	1,913,638.23	0.08
92276F100	VENTAS INC REIT USD.25							
	26,272.000	Local	45.913677	1,206,244.11	60.420000	1,587,354.24	381,110.13	0.05
		Base	45.913677	1,206,244.11	60.420000	1,587,354.24	381,110.13	0.05
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF							
	28,000.000	Local	399.445775	11,184,481.70	553.330000	15,493,240.00	4,308,758.30	0.46
		Base	399.445775	11,184,481.70	553.330000	15,493,240.00	4,308,758.30	0.46
92338C103	VERALTO CORP COMMON STOCK USD.01							
	15,771.000	Local	34.170020	538,895.39	103.390000	1,630,563.69	1,091,668.30	0.05
		Base	34.170020	538,895.39	103.390000	1,630,563.69	1,091,668.30	0.05
92343E102	VERISIGN INC COMMON STOCK USD.001							
	5,345.000	Local	74.124782	396,196.96	215.000000	1,149,175.00	752,978.04	0.03
		Base	74.124782	396,196.96	215.000000	1,149,175.00	752,978.04	0.03
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1							
	269,623.000	Local	44.168852	11,908,938.36	39.390000	10,620,449.97	-1,288,488.39	0.32
		Base	44.168852	11,908,938.36	39.390000	10,620,449.97	-1,288,488.39	0.32
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001							
	9,128.000	Local	95.956882	875,894.42	287.440000	2,623,752.32	1,747,857.90	0.08
		Base	95.956882	875,894.42	287.440000	2,623,752.32	1,747,857.90	0.08
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01							
	16,481.000	Local	120.674257	1,988,832.43	461.680000	7,608,948.08	5,620,115.65	0.23
		Base	120.674257	1,988,832.43	461.680000	7,608,948.08	5,620,115.65	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
92556H206	PARAMOUNT GLOBAL CLASS B COMMON STOCK USD.001								
		Local	37,872.000	40.662264	1,539,961.25	10.880000	412,047.36	-1,127,913.89	0.01
		Base		40.662264	1,539,961.25	10.880000	412,047.36	-1,127,913.89	0.01
92556V106	VIATRIS INC COMMON STOCK								
		Local	114,846.000	14.836769	1,703,943.59	11.280000	1,295,462.88	-408,480.71	0.04
		Base		14.836769	1,703,943.59	11.280000	1,295,462.88	-408,480.71	0.04
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	66,693.000	30.065707	2,005,172.19	29.770000	1,985,450.61	-19,721.58	0.06
		Base		30.065707	2,005,172.19	29.770000	1,985,450.61	-19,721.58	0.06
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	105,951.000	61.523975	6,518,526.66	341.800000	36,214,051.80	29,695,525.14	1.08
		Base		61.523975	6,518,526.66	341.800000	36,214,051.80	29,695,525.14	1.08
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	22,091.000	93.718320	2,070,331.40	168.030000	3,711,950.73	1,641,619.33	0.11
		Base		93.718320	2,070,331.40	168.030000	3,711,950.73	1,641,619.33	0.11
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	8,403.000	74.454922	625,644.71	274.150000	2,303,682.45	1,678,037.74	0.07
		Base		74.454922	625,644.71	274.150000	2,303,682.45	1,678,037.74	0.07
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	20,242.000	45.589880	922,830.36	99.260000	2,009,220.92	1,086,390.56	0.06
		Base		45.589880	922,830.36	99.260000	2,009,220.92	1,086,390.56	0.06
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	11,227.000	74.837494	840,200.55	207.920000	2,334,317.84	1,494,117.29	0.07
		Base		74.837494	840,200.55	207.920000	2,334,317.84	1,494,117.29	0.07
931142103	WALMART INC COMMON STOCK USD.1								
		Local	276,725.000	24.127816	6,676,769.80	98.160000	27,163,326.00	20,486,556.20	0.81
		Base		24.127816	6,676,769.80	98.160000	27,163,326.00	20,486,556.20	0.81
931427108	WALGREENS BOOTS ALLIANCE INC COMMON STOCK USD.01								
		Local	44,594.000	41.391100	1,845,794.72	10.280000	458,426.32	-1,387,368.40	0.01
		Base		41.391100	1,845,794.72	10.280000	458,426.32	-1,387,368.40	0.01

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934423104	WARNER BROS DISCOVERY INC COMMON STOCK								
		Local	140,815.000	29.362688	4,134,706.91	10.440000	1,470,108.60	-2,664,598.31	0.04
		Base		29.362688	4,134,706.91	10.440000	1,470,108.60	-2,664,598.31	0.04
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01								
		Local	23,299.000	45.120652	1,051,266.07	220.260000	5,131,837.74	4,080,571.67	0.15
		Base		45.120652	1,051,266.07	220.260000	5,131,837.74	4,080,571.67	0.15
941848103	WATERS CORP COMMON STOCK USD.01								
		Local	3,758.000	81.933797	307,907.21	415.480000	1,561,373.84	1,253,466.63	0.05
		Base		81.933797	307,907.21	415.480000	1,561,373.84	1,253,466.63	0.05
949746101	WELLS FARGO + CO COMMON STOCK USD1.666								
		Local	216,635.000	37.820319	8,193,204.78	78.800000	17,070,838.00	8,877,633.22	0.51
		Base		37.820319	8,193,204.78	78.800000	17,070,838.00	8,877,633.22	0.51
95040Q104	WELLTOWER INC REIT USD1.0								
		Local	36,889.000	67.676321	2,496,511.81	136.480000	5,034,610.72	2,538,098.91	0.15
		Base		67.676321	2,496,511.81	136.480000	5,034,610.72	2,538,098.91	0.15
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25								
		Local	4,592.000	220.359935	1,011,892.82	341.550000	1,568,397.60	556,504.78	0.05
		Base		220.359935	1,011,892.82	341.550000	1,568,397.60	556,504.78	0.05
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01								
		Local	20,607.000	43.079961	887,748.76	65.130000	1,342,133.91	454,385.15	0.04
		Base		43.079961	887,748.76	65.130000	1,342,133.91	454,385.15	0.04
962166104	WEYERHAEUSER CO REIT USD1.25								
		Local	45,971.000	28.319829	1,301,890.88	30.620000	1,407,632.02	105,741.14	0.04
		Base		28.319829	1,301,890.88	30.620000	1,407,632.02	105,741.14	0.04
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	78,278.000	28.408235	2,223,739.79	55.430000	4,338,949.54	2,115,209.75	0.13
		Base		28.408235	2,223,739.79	55.430000	4,338,949.54	2,115,209.75	0.13
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
		Local	13,723.000	262.177800	3,597,865.95	262.170300	3,597,763.03	-102.92	0.11
		Base		262.177800	3,597,865.95	262.170300	3,597,763.03	-102.92	0.11

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983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	5,917.000	90.482445	535,384.63	86.850000	513,891.45	-21,493.18	0.02
		Base		90.482445	535,384.63	86.850000	513,891.45	-21,493.18	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	35,504.000	33.268299	1,181,157.69	67.200000	2,385,868.80	1,204,711.11	0.07
		Base		33.268299	1,181,157.69	67.200000	2,385,868.80	1,204,711.11	0.07
98419M100	XYLEM INC COMMON STOCK								
		Local	15,483.000	53.329771	825,704.84	124.040000	1,920,511.32	1,094,806.48	0.06
		Base		53.329771	825,704.84	124.040000	1,920,511.32	1,094,806.48	0.06
988498101	YUM BRANDS INC COMMON STOCK								
		Local	17,906.000	34.898481	624,892.20	130.500000	2,336,733.00	1,711,840.80	0.07
		Base		34.898481	624,892.20	130.500000	2,336,733.00	1,711,840.80	0.07
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	3,271.000	260.319694	851,505.72	391.940000	1,282,035.74	430,530.02	0.04
		Base		260.319694	851,505.72	391.940000	1,282,035.74	430,530.02	0.04
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	12,907.000	78.305236	1,010,685.68	109.480000	1,413,058.36	402,372.68	0.04
		Base		78.305236	1,010,685.68	109.480000	1,413,058.36	402,372.68	0.04
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	28,609.000	51.538591	1,474,467.56	170.900000	4,889,278.10	3,414,810.54	0.15
		Base		51.538591	1,474,467.56	170.900000	4,889,278.10	3,414,810.54	0.15
G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	5,578.000	41.260350	230,150.23	132.730000	740,367.94	510,217.71	0.02
		Base		41.260350	230,150.23	132.730000	740,367.94	510,217.71	0.02
G0250X107	AMCOR PLC COMMON STOCK USD.01								
		Local	91,932.000	11.078002	1,018,422.92	9.720000	893,579.04	-124,843.88	0.03
		Base		11.078002	1,018,422.92	9.720000	893,579.04	-124,843.88	0.03
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	13,893.000	83.052023	1,153,841.76	370.820000	5,151,802.26	3,997,960.50	0.15
		Base		83.052023	1,153,841.76	370.820000	5,151,802.26	3,997,960.50	0.15

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	24,086.000	57.788478	1,391,893.28	93.070000	2,241,684.02	849,790.74	0.07
		Base		57.788478	1,391,893.28	93.070000	2,241,684.02	849,790.74	0.07
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	39,844.000	97.696759	3,892,629.67	384.950000	15,337,947.80	11,445,318.13	0.46
		Base		97.696759	3,892,629.67	384.950000	15,337,947.80	11,445,318.13	0.46
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	25,418.000	51.296609	1,303,857.22	326.440000	8,297,451.92	6,993,594.70	0.25
		Base		51.296609	1,303,857.22	326.440000	8,297,451.92	6,993,594.70	0.25
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,778.000	265.512192	737,592.87	347.510000	965,382.78	227,789.91	0.03
		Base		265.512192	737,592.87	347.510000	965,382.78	227,789.91	0.03
G3265R107	APTIV PLC COMMON STOCK USD.01								
		Local	16,987.000	48.392598	822,045.06	62.420000	1,060,328.54	238,283.48	0.03
		Base		48.392598	822,045.06	62.420000	1,060,328.54	238,283.48	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	28,573.000	20.665412	590,472.83	19.230000	549,458.79	-41,014.04	0.02
		Base		20.665412	590,472.83	19.230000	549,458.79	-41,014.04	0.02
G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	29,398.000	38.824336	1,141,357.83	78.000000	2,293,044.00	1,151,686.17	0.07
		Base		38.824336	1,141,357.83	78.000000	2,293,044.00	1,151,686.17	0.07
G54950103	LINDE PLC COMMON STOCK								
		Local	30,573.000	173.200159	5,295,248.45	446.120000	13,639,226.76	8,343,978.31	0.41
		Base		173.200159	5,295,248.45	446.120000	13,639,226.76	8,343,978.31	0.41
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	81,161.000	78.601876	6,379,406.84	90.820000	7,371,042.02	991,635.18	0.22
		Base		78.601876	6,379,406.84	90.820000	7,371,042.02	991,635.18	0.22
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,771.000	36.487714	1,013,300.31	28.350000	787,307.85	-225,992.46	0.02
		Base		36.487714	1,013,300.31	28.350000	787,307.85	-225,992.46	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
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,342.000	41.801139	557,710.80	96.360000	1,285,635.12	727,924.32	0.04
		Base		41.801139	557,710.80	96.360000	1,285,635.12	727,924.32	0.04
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	10,600.000	30.544375	323,770.38	103.680000	1,099,008.00	775,237.62	0.03
		Base		30.544375	323,770.38	103.680000	1,099,008.00	775,237.62	0.03
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,465.000	46.188154	1,453,310.26	53.090000	1,670,476.85	217,166.59	0.05
		Base		46.188154	1,453,310.26	53.090000	1,670,476.85	217,166.59	0.05
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	6,285.000	163.122153	1,025,222.73	220.650000	1,386,785.25	361,562.52	0.04
		Base		163.122153	1,025,222.73	220.650000	1,386,785.25	361,562.52	0.04
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	19,303.000	46.009373	888,118.92	147.970000	2,856,264.91	1,968,145.99	0.09
		Base		46.009373	888,118.92	147.970000	2,856,264.91	1,968,145.99	0.09
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	14,401.000	42.863068	617,271.04	362.750000	5,223,962.75	4,606,691.71	0.16
		Base		42.863068	617,271.04	362.750000	5,223,962.75	4,606,691.71	0.16
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	6,477.000	137.185592	888,551.08	329.565000	2,134,592.51	1,246,041.43	0.06
		Base		137.185592	888,551.08	329.565000	2,134,592.51	1,246,041.43	0.06
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	9,018.000	100.227324	903,850.01	76.130000	686,540.34	-217,309.67	0.02
		Base		100.227324	903,850.01	76.130000	686,540.34	-217,309.67	0.02
H1467J104	CHUBB LTD COMMON STOCK								
		Local	23,961.000	91.268998	2,186,896.46	271.880000	6,514,516.68	4,327,620.22	0.19
		Base		91.268998	2,186,896.46	271.880000	6,514,516.68	4,327,620.22	0.19
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,801.000	61.733140	605,046.51	215.850000	2,115,545.85	1,510,499.34	0.06
		Base		61.733140	605,046.51	215.850000	2,115,545.85	1,510,499.34	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
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04							
	16,579.000	Local	60.849907	1,008,830.61	75.700000	1,255,030.30	246,199.69	0.04
		Base	60.849907	1,008,830.61	75.700000	1,255,030.30	246,199.69	0.04
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK EUR.2							
	16,105.000	Local	194.602794	3,134,078.00	208.550000	3,358,697.75	224,619.75	0.10
		Base	194.602794	3,134,078.00	208.550000	3,358,697.75	224,619.75	0.10
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01							
	15,111.000	Local	80.954818	1,223,308.25	266.600000	4,028,592.60	2,805,284.35	0.12
		Base	80.954818	1,223,308.25	266.600000	4,028,592.60	2,805,284.35	0.12
US DOLLAR Total								
	23,047,939.000	Local		1,137,837,526.08		3,333,264,337.06	2,195,426,810.98	99.63
		Base		1,137,837,526.08		3,333,264,337.06	2,195,426,810.98	99.63
EQUITY Total								
	23,047,939.000	Base		1,137,837,526.08		3,333,264,337.06	2,195,426,810.98	99.63

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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
FUND Total									
		35,540,098.400	Base		1,150,329,685.48		3,345,756,496.46	2,195,426,810.98	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			49,999.980	1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
		Base		1.000000	49,999.98	1.000000	49,999.98	0.00	0.00
US DOLLAR Total									
			49,999.980		49,999.98		49,999.98	0.00	0.00
		Base			49,999.98		49,999.98	0.00	0.00
CASH Total									
			49,999.980		49,999.98		49,999.98	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
912797KS5	TREASURY BILL 04/25 0.00000					4.927000	17 Apr 2025		
			90,000,000.000	98.973924	89,076,531.25	99.151375	89,236,237.50	159,706.25	3.25
		Base		98.973924	89,076,531.25	99.151375	89,236,237.50	159,706.25	3.25
912797LB1	TREASURY BILL 05/25 0.00000					4.863000	15 May 2025		
			25,000,000.000	98.608642	24,652,160.42	98.825875	24,706,468.75	54,308.33	0.90
		Base		98.608642	24,652,160.42	98.825875	24,706,468.75	54,308.33	0.90
912797LW5	TREASURY BILL 07/25 0.00000					4.490000	10 Jul 2025		
			35,000,000.000	98.016917	34,305,920.83	98.190139	34,366,548.65	60,627.82	1.25
		Base		98.016917	34,305,920.83	98.190139	34,366,548.65	60,627.82	1.25
912797MM6	TREASURY BILL 03/25 0.00000					4.345500	06 Mar 2025		
			40,000,000.000	99.601663	39,840,665.00	99.601663	39,840,665.20	0.20	1.45
		Base		99.601663	39,840,665.00	99.601663	39,840,665.20	0.20	1.45
912797MU8	TREASURY BILL 03/25 0.00000					4.250300	27 Mar 2025		
			35,000,000.000	99.362455	34,776,859.25	99.362455	34,776,859.25	0.00	1.27
		Base		99.362455	34,776,859.25	99.362455	34,776,859.25	0.00	1.27

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NF0	TREASURY BILL 02/25 0.00000				4.449300	04 Feb 2025		
	25,000,000.000	Local	99.962922	24,990,730.62	99.962922	24,990,730.50	-0.12	0.91
		Base	99.962922	24,990,730.62	99.962922	24,990,730.50	-0.12	0.91
912797NV5	TREASURY BILL 06/25 0.00000				4.165000	20 Jun 2025		
	40,000,000.000	Local	98.391847	39,356,738.89	98.418792	39,367,516.80	10,777.91	1.43
		Base	98.391847	39,356,738.89	98.418792	39,367,516.80	10,777.91	1.43
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				4.260000	03 Feb 2025		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.11
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.11
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				4.290000	03 Feb 2025		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.47
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	5.47
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.300000	18 Feb 2025		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.64
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.64
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				4.260000	03 Feb 2025		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.11
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	9.11
978UHK000	DAIWA CAPITAL MARKETS REPO				4.250000	03 Feb 2025		
	400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.58
		Base	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	14.58
985FHY004	MITSUBISHI UFJ REPO				4.310000	03 Feb 2025		
	64,594,296.370	Local	100.000000	64,594,296.37	100.000000	64,594,296.37	0.00	2.35
		Base	100.000000	64,594,296.37	100.000000	64,594,296.37	0.00	2.35
985FHY004	MITSUBISHI UFJ REPO				4.320000	20 Mar 2025		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.64
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.64
US DOLLAR Total								
	1,604,594,296.370	Local		1,601,593,902.63		1,601,879,323.02	285,420.39	58.38
		Base		1,601,593,902.63		1,601,879,323.02	285,420.39	58.38

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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
CASH EQUIVALENT Total									
		Base	1,604,594,296.370		1,601,593,902.63		1,601,879,323.02	285,420.39	58.38
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	134,573,189.300	1.000000	134,573,189.30	1.000000	134,573,189.30	0.00	4.90
		Base		1.000000	134,573,189.30	1.000000	134,573,189.30	0.00	4.90
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	111,961,080.080	1.000000	111,961,080.08	1.000000	111,961,080.08	0.00	4.08
		Base		1.000000	111,961,080.08	1.000000	111,961,080.08	0.00	4.08
US DOLLAR Total									
		Local	246,534,269.380		246,534,269.38		246,534,269.38	0.00	8.99
		Base			246,534,269.38		246,534,269.38	0.00	8.99
EQUITY Total									
		Base	246,534,269.380		246,534,269.38		246,534,269.38	0.00	8.99
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					4.875000	20 Apr 2042		
		Local	314,320.050	102.129810	321,014.47	101.045221	317,605.39	-3,409.08	0.01
Original Face:		Base	15,000,000.000	102.129810	321,014.47	101.045221	317,605.39	-3,409.08	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					4.625000	20 Jul 2047		
		Local	329,677.750	100.305893	330,686.21	100.834658	332,429.43	1,743.22	0.01
Original Face:		Base	5,000,000.000	100.305893	330,686.21	100.834658	332,429.43	1,743.22	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
		Local	892,533.900	99.930544	891,913.98	98.327506	877,606.32	-14,307.66	0.03
Original Face:		Base	10,000,000.000	99.930544	891,913.98	98.327506	877,606.32	-14,307.66	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
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
		Local	182,605.630	103.971104	189,857.09	97.909450	178,788.17	-11,068.92	0.01
Original Face:	17,600,000.000	Base		103.971104	189,857.09	97.909450	178,788.17	-11,068.92	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
		Local	757,405.210	103.926233	787,142.70	97.180650	736,051.31	-51,091.39	0.03
Original Face:	50,000,000.000	Base		103.926233	787,142.70	97.180650	736,051.31	-51,091.39	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					4.813200	20 Jun 2042		
		Local	379,352.810	100.039441	379,502.43	98.767550	374,677.48	-4,824.95	0.01
Original Face:	10,000,000.000	Base		100.039441	379,502.43	98.767550	374,677.48	-4,824.95	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
		Local	3,166,277.570	101.796284	3,223,152.92	92.949300	2,943,032.84	-280,120.08	0.11
Original Face:	41,570,000.000	Base		101.796284	3,223,152.92	92.949300	2,943,032.84	-280,120.08	0.11
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF					4.719650	16 Jun 2037		
		Local	615,970.370	100.126940	616,752.28	99.533790	613,098.65	-3,653.63	0.02
Original Face:	32,313,742.000	Base		100.126940	616,752.28	99.533790	613,098.65	-3,653.63	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA					2.000000	20 Jan 2065		
		Local	17,683.180	99.823844	17,652.03	94.831760	16,769.27	-882.76	0.00
Original Face:	8,021,011.000	Base		99.823844	17,652.03	94.831760	16,769.27	-882.76	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	7,663.780	99.722591	7,642.52	95.001020	7,280.67	-361.85	0.00
Original Face:	2,750,000.000	Base		99.722591	7,642.52	95.001020	7,280.67	-361.85	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA					4.500000	16 Aug 2039		
		Local	296,824.470	104.634439	310,580.62	98.890950	293,532.54	-17,048.08	0.01
Original Face:	10,300,000.000	Base		104.634439	310,580.62	98.890950	293,532.54	-17,048.08	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA					4.000000	20 Aug 2039		
		Local	165,484.440	104.000062	172,103.92	97.185280	160,826.52	-11,277.40	0.01
Original Face:	7,350,000.000	Base		104.000062	172,103.92	97.185280	160,826.52	-11,277.40	0.01
38377T2L4	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 23 GQ					4.500000	20 Feb 2026		
		Local	1,718.620	100.338062	1,724.43	99.663270	1,712.83	-11.60	0.00
Original Face:	5,000,000.000	Base		100.338062	1,724.43	99.663270	1,712.83	-11.60	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	277,554.970	Local	99.867165	277,186.28	96.687920	268,362.13	-8,824.15	0.01
Original Face:	10,815,142.000	Base	99.867165	277,186.28	96.687920	268,362.13	-8,824.15	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	151,883.520	Local	101.716783	154,491.03	97.537260	148,143.02	-6,348.01	0.01
Original Face:	5,648,629.000	Base	101.716783	154,491.03	97.537260	148,143.02	-6,348.01	0.01
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.713200	20 Nov 2042		
	4,133,937.020	Local	100.000000	4,133,937.02	97.932660	4,048,474.49	-85,462.53	0.15
Original Face:	25,333,333.000	Base	100.000000	4,133,937.02	97.932660	4,048,474.49	-85,462.53	0.15
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.769650	16 Nov 2041		
	1,059,624.740	Local	100.107534	1,060,764.20	99.115930	1,050,256.92	-10,507.28	0.04
Original Face:	10,000,000.000	Base	100.107534	1,060,764.20	99.115930	1,050,256.92	-10,507.28	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	265,873.870	Local	103.354346	274,792.20	97.442080	259,073.03	-15,719.17	0.01
Original Face:	10,359,452.000	Base	103.354346	274,792.20	97.442080	259,073.03	-15,719.17	0.01
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.769650	16 Dec 2041		
	2,053,140.610	Local	100.107760	2,055,353.07	99.013700	2,032,890.48	-22,462.59	0.07
Original Face:	12,911,372.000	Base	100.107760	2,055,353.07	99.013700	2,032,890.48	-22,462.59	0.07
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	867,969.700	Local	96.115251	834,251.26	91.867150	797,379.03	-36,872.23	0.03
Original Face:	10,000,000.000	Base	96.115251	834,251.26	91.867150	797,379.03	-36,872.23	0.03
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	899,384.000	Local	100.131719	900,568.66	92.163630	828,904.94	-71,663.72	0.03
Original Face:	10,000,000.000	Base	100.131719	900,568.66	92.163630	828,904.94	-71,663.72	0.03
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	899,384.000	Local	100.630871	905,057.95	92.697990	833,710.89	-71,347.06	0.03
Original Face:	10,000,000.000	Base	100.630871	905,057.95	92.697990	833,710.89	-71,347.06	0.03
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	823,620.430	Local	101.364950	834,862.44	91.981320	757,576.94	-77,285.50	0.03
Original Face:	18,249,312.000	Base	101.364950	834,862.44	91.981320	757,576.94	-77,285.50	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD					1.500000	20 Oct 2042		
		Local	1,051,045.220	99.999998	1,051,045.20	85.935360	903,219.49	-147,825.71	0.03
Original Face:		Base	10,000,000.000	99.999998	1,051,045.20	85.935360	903,219.49	-147,825.71	0.03
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA					2.000000	20 Oct 2042		
		Local	1,051,045.220	101.238803	1,064,065.60	87.577670	920,480.91	-143,584.69	0.03
Original Face:		Base	10,000,000.000	101.238803	1,064,065.60	87.577670	920,480.91	-143,584.69	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE					2.000000	16 Oct 2042		
		Local	997,414.300	101.351090	1,010,890.26	91.314380	910,782.68	-100,107.58	0.03
Original Face:		Base	10,000,000.000	101.351090	1,010,890.26	91.314380	910,782.68	-100,107.58	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,373,809.300	95.252291	2,261,107.75	83.011870	1,970,543.49	-290,564.26	0.07
Original Face:		Base	10,000,000.000	95.252291	2,261,107.75	83.011870	1,970,543.49	-290,564.26	0.07
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB					2.000000	16 Jun 2045		
		Local	2,860,328.400	99.476252	2,845,347.50	88.616430	2,534,720.91	-310,626.59	0.09
Original Face:		Base	15,000,000.000	99.476252	2,845,347.50	88.616430	2,534,720.91	-310,626.59	0.09
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD					3.000000	16 Jul 2050		
		Local	44,699.520	101.098356	45,190.48	95.847750	42,843.48	-2,347.00	0.00
Original Face:		Base	1,000,000.000	101.098356	45,190.48	95.847750	42,843.48	-2,347.00	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ					3.028000	16 Aug 2052		
		Local	336,521.740	100.621728	338,613.99	87.104290	293,124.87	-45,489.12	0.01
Original Face:		Base	2,000,000.000	100.621728	338,613.99	87.104290	293,124.87	-45,489.12	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD					2.850000	16 Feb 2049		
		Local	24,942.510	100.686860	25,113.83	97.183540	24,240.01	-873.82	0.00
Original Face:		Base	1,000,000.000	100.686860	25,113.83	97.183540	24,240.01	-873.82	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG					2.500000	20 May 2045		
		Local	158,593.590	100.868944	159,971.68	87.654360	139,014.20	-20,957.48	0.01
Original Face:		Base	5,000,000.000	100.868944	159,971.68	87.654360	139,014.20	-20,957.48	0.01
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	489,450.700	98.028351	479,800.45	90.401230	442,469.45	-37,331.00	0.02
Original Face:		Base	5,000,000.000	98.028351	479,800.45	90.401230	442,469.45	-37,331.00	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
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	959,856.120	100.669379	966,281.20	84.681100	812,816.72	-153,464.48	0.03
Original Face:		Base	20,000,000.000	100.669379	966,281.20	84.681100	812,816.72	-153,464.48	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	448,825.010	100.184660	449,653.81	84.127790	377,586.56	-72,067.25	0.01
Original Face:		Base	10,000,000.000	100.184660	449,653.81	84.127790	377,586.56	-72,067.25	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,365,653.520	96.399544	1,316,483.77	84.081930	1,148,267.84	-168,215.93	0.04
Original Face:		Base	4,000,000.000	96.399544	1,316,483.77	84.081930	1,148,267.84	-168,215.93	0.04
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,881,027.950	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.06
Original Face:		Base	5,000,000.000	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	60,023.310	99.918348	59,974.30	98.932160	59,382.36	-591.94	0.00
Original Face:		Base	10,000,000.000	99.918348	59,974.30	98.932160	59,382.36	-591.94	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	402,347.360	100.075877	402,652.65	98.750360	397,319.47	-5,333.18	0.01
Original Face:		Base	5,000,000.000	100.075877	402,652.65	98.750360	397,319.47	-5,333.18	0.01
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE					4.500000	16 Dec 2049		
		Local	6,917,587.350	99.759487	6,900,949.63	98.158150	6,790,175.77	-110,773.86	0.25
Original Face:		Base	6,982,274.000	99.759487	6,900,949.63	98.158150	6,790,175.77	-110,773.86	0.25
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	258,243.670	100.000000	258,243.67	93.706320	241,990.64	-16,253.03	0.01
Original Face:		Base	10,000,000.000	100.000000	258,243.67	93.706320	241,990.64	-16,253.03	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.452350	20 Jun 2036		
		Local	3,770,538.120	103.372955	3,897,716.67	90.641300	3,417,664.77	-480,051.90	0.12
Original Face:		Base	8,000,000.000	103.372955	3,897,716.67	90.641300	3,417,664.77	-480,051.90	0.12
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					4.550000	15 Mar 2030		
		Local	13,125,000.000	100.000000	13,125,000.00	100.000000	13,125,000.00	0.00	0.48
Original Face:		Base	25,000,000.000	100.000000	13,125,000.00	100.000000	13,125,000.00	0.00	0.48

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6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					4.550000	20 Jan 2027		
		Local	5,000,000.000	100.000000	5,000,000.01	100.000000	5,000,000.01	0.00	0.18
Original Face:		Base	15,000,000.000	100.000000	5,000,000.01	100.000000	5,000,000.01	0.00	0.18
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					4.550000	15 Sep 2026		
		Local	583,333.340	100.000000	583,333.34	100.000000	583,333.34	0.00	0.02
Original Face:		Base	2,000,000.000	100.000000	583,333.34	100.000000	583,333.34	0.00	0.02
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	332,629.240	102.185103	339,897.53	99.187330	329,926.06	-9,971.47	0.01
Original Face:		Base	28,600,000.000	102.185103	339,897.53	99.187330	329,926.06	-9,971.47	0.01
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					9.450000	25 Jan 2029		
		Local	376,793.750	104.517235	393,814.41	101.216757	381,378.41	-12,436.00	0.01
Original Face:		Base	5,000,000.000	104.517235	393,814.41	101.216757	381,378.41	-12,436.00	0.01
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	4,000,000.000	98.798903	3,951,956.12	98.986413	3,959,456.52	7,500.40	0.14
		Base		98.798903	3,951,956.12	98.986413	3,959,456.52	7,500.40	0.14
90376PBY6	INT DEVELOPMENT FIN CORP US GOVT GUAR 07/27 0.00000					0.010000	17 Jul 2027		
		Local	3,000,000.000	103.011927	3,090,357.80	100.912118	3,027,363.54	-62,994.26	0.11
		Base		103.011927	3,090,357.80	100.912118	3,027,363.54	-62,994.26	0.11
90376PDJ7	INT DEVELOPMENT FIN CORP US GOVT GUAR 06/25 0.00000					0.010000	21 Jun 2025		
		Local	3,104,531.470	103.232132	3,204,874.01	101.757329	3,159,088.30	-45,785.71	0.12
Original Face:		Base	3,400,000.000	103.232132	3,204,874.01	101.757329	3,159,088.30	-45,785.71	0.12
90376PDN8	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/26 0.00000						17 Jan 2026		
		Local	7,000,000.000	103.590167	7,251,311.66	99.913753	6,993,962.71	-257,348.95	0.25
		Base		103.590167	7,251,311.66	99.913753	6,993,962.71	-257,348.95	0.25
9128286A3	US TREASURY N/B 01/26 2.625					2.625000	31 Jan 2026		
		Local	20,000,000.000	98.554935	19,710,987.01	98.416406	19,683,281.20	-27,705.81	0.72
		Base		98.554935	19,710,987.01	98.416406	19,683,281.20	-27,705.81	0.72
9128286L9	US TREASURY N/B 03/26 2.25					2.250000	31 Mar 2026		
		Local	20,000,000.000	98.389256	19,677,851.23	97.753906	19,550,781.20	-127,070.03	0.71
		Base		98.389256	19,677,851.23	97.753906	19,550,781.20	-127,070.03	0.71

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912828ZC7	US TREASURY N/B 02/25 1.125				1.125000	28 Feb 2025		
	25,000,000.000	Local	99.787551	24,946,887.76	99.774740	24,943,685.00	-3,202.76	0.91
		Base	99.787551	24,946,887.76	99.774740	24,943,685.00	-3,202.76	0.91
912828ZT0	US TREASURY N/B 05/25 0.25				0.250000	31 May 2025		
	20,000,000.000	Local	99.753470	19,950,693.93	98.688281	19,737,656.20	-213,037.73	0.72
		Base	99.753470	19,950,693.93	98.688281	19,737,656.20	-213,037.73	0.72
91282CAB7	US TREASURY N/B 07/25 0.25				0.250000	31 Jul 2025		
	15,000,000.000	Local	98.642461	14,796,369.12	98.053906	14,708,085.90	-88,283.22	0.54
		Base	98.642461	14,796,369.12	98.053906	14,708,085.90	-88,283.22	0.54
91282CAJ0	US TREASURY N/B 08/25 0.25				0.250000	31 Aug 2025		
	10,000,000.000	Local	99.569056	9,956,905.57	97.714844	9,771,484.40	-185,421.17	0.36
		Base	99.569056	9,956,905.57	97.714844	9,771,484.40	-185,421.17	0.36
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.646051	19,929,210.22	96.095312	19,219,062.40	-710,147.82	0.70
		Base	99.646051	19,929,210.22	96.095312	19,219,062.40	-710,147.82	0.70
91282CDZ1	US TREASURY N/B 02/25 1.5				1.500000	15 Feb 2025		
	20,000,000.000	Local	99.995317	19,999,063.41	99.907212	19,981,442.40	-17,621.01	0.73
		Base	99.995317	19,999,063.41	99.907212	19,981,442.40	-17,621.01	0.73
91282CED9	US TREASURY N/B 03/25 1.75				1.750000	15 Mar 2025		
	10,000,000.000	Local	99.970735	9,997,073.50	99.733073	9,973,307.30	-23,766.20	0.36
		Base	99.970735	9,997,073.50	99.733073	9,973,307.30	-23,766.20	0.36
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.697147	24,924,286.83	99.667187	24,916,796.75	-7,490.08	0.91
		Base	99.697147	24,924,286.83	99.667187	24,916,796.75	-7,490.08	0.91
91282CEQ0	US TREASURY N/B 05/25 2.75				2.750000	15 May 2025		
	90,000,000.000	Local	100.024286	90,021,857.57	99.561719	89,605,547.10	-416,310.47	3.27
		Base	100.024286	90,021,857.57	99.561719	89,605,547.10	-416,310.47	3.27
91282CEU1	US TREASURY N/B 06/25 2.875				2.875000	15 Jun 2025		
	25,000,000.000	Local	99.791060	24,947,764.98	99.465625	24,866,406.25	-81,358.73	0.91
		Base	99.791060	24,947,764.98	99.465625	24,866,406.25	-81,358.73	0.91

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91282CGN5	US TREASURY N/B 02/25 4.625				4.625000	28 Feb 2025		
	25,000,000.000	Local	100.044013	25,011,003.24	100.011719	25,002,929.75	-8,073.49	0.91
		Base	100.044013	25,011,003.24	100.011719	25,002,929.75	-8,073.49	0.91
91282CGU9	US TREASURY N/B 03/25 3.875				3.875000	31 Mar 2025		
	25,000,000.000	Local	99.973453	24,993,363.23	99.931250	24,982,812.50	-10,550.73	0.91
		Base	99.973453	24,993,363.23	99.931250	24,982,812.50	-10,550.73	0.91
91282CGX3	US TREASURY N/B 04/25 3.875				3.875000	30 Apr 2025		
	20,000,000.000	Local	99.947894	19,989,578.80	99.887500	19,977,500.00	-12,078.80	0.73
		Base	99.947894	19,989,578.80	99.887500	19,977,500.00	-12,078.80	0.73
91282CHL8	US TREASURY N/B 06/25 4.625				4.625000	30 Jun 2025		
	25,000,000.000	Local	99.813088	24,953,271.91	100.121094	25,030,273.50	77,001.59	0.91
		Base	99.813088	24,953,271.91	100.121094	25,030,273.50	77,001.59	0.91
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.865032	24,966,258.11	100.220312	25,055,078.00	88,819.89	0.91
		Base	99.865032	24,966,258.11	100.220312	25,055,078.00	88,819.89	0.91
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	50,000,000.000	Local	99.940770	49,970,385.21	100.359375	50,179,687.50	209,302.29	1.83
		Base	99.940770	49,970,385.21	100.359375	50,179,687.50	209,302.29	1.83
91282CJB8	US TREASURY N/B 09/25 5				5.000000	30 Sep 2025		
	60,000,000.000	Local	99.920660	59,952,395.96	100.438281	60,262,968.60	310,572.64	2.20
		Base	99.920660	59,952,395.96	100.438281	60,262,968.60	310,572.64	2.20
91282CJC6	US TREASURY N/B 10/26 4.625				4.625000	15 Oct 2026		
	20,000,000.000	Local	99.363619	19,872,723.86	100.593750	20,118,750.00	246,026.14	0.73
		Base	99.363619	19,872,723.86	100.593750	20,118,750.00	246,026.14	0.73
91282CJS1	US TREASURY N/B 12/25 4.25				4.250000	31 Dec 2025		
	25,000,000.000	Local	99.930091	24,982,522.80	99.984375	24,996,093.75	13,570.95	0.91
		Base	99.930091	24,982,522.80	99.984375	24,996,093.75	13,570.95	0.91
91282CKY6	US TREASURY N/B 06/26 4.625				4.625000	30 Jun 2026		
	50,000,000.000	Local	100.194642	50,097,321.21	100.503906	50,251,953.00	154,631.79	1.83
		Base	100.194642	50,097,321.21	100.503906	50,251,953.00	154,631.79	1.83

& 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
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	70,000,000.000	Local	100.497189	70,348,032.23	100.179688	70,125,781.60	-222,250.63	2.56
		Base	100.497189	70,348,032.23	100.179688	70,125,781.60	-222,250.63	2.56
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	45,000,000.000	Local	99.689773	44,860,397.82	99.601562	44,820,702.90	-39,694.92	1.63
		Base	99.689773	44,860,397.82	99.601562	44,820,702.90	-39,694.92	1.63
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	80,000,000.000	Local	99.922487	79,937,989.53	100.003906	80,003,124.80	65,135.27	2.92
		Base	99.922487	79,937,989.53	100.003906	80,003,124.80	65,135.27	2.92
US DOLLAR Total								
	900,534,131.350	Local		899,770,872.50		895,233,200.44	-4,537,672.06	32.63
Original Face:	565,204,267.000	Base		899,770,872.50		895,233,200.44	-4,537,672.06	32.63
FIXED INCOME Total								
	900,534,131.350	Base		899,770,872.50		895,233,200.44	-4,537,672.06	32.63
Original Face:	565,204,267.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,751,712,697.080	Base		2,747,949,044.49		2,743,696,792.82	-4,252,251.67	100.00
	Original Face:	565,204,267.000							

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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								
			-677,010.160	1.000000	-677,010.16	1.000000	-677,010.16	0.00	0.01
		Base		1.000000	-677,010.16	1.000000	-677,010.16	0.00	0.01
US DOLLAR Total									
			-677,010.160		-677,010.16		-677,010.16	0.00	0.01
		Base			-677,010.16		-677,010.16	0.00	0.01
CASH Total									
			-677,010.160	Base	-677,010.16		-677,010.16	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
06369LQ65	BANK MONTREAL DISC COML PAPER					5.220000	06 Mar 2025		
			25,000,000.000	Local	99.521500	24,880,375.00	99.521500	24,880,375.00	0.00	0.49
		Base		99.521500	24,880,375.00	99.521500	24,880,375.00	0.00	0.49
138994009	CANTOR FITZGERALD REPO REPO					4.400000	20 Mar 2025		
			113,000,000.000	Local	100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.24
		Base		100.000000	113,000,000.00	100.000000	113,000,000.00	0.00	2.24
19121AP39	COCA COLA COMPANY					4.500000	03 Feb 2025		
			12,000,000.000	Local	99.975000	11,997,000.00	99.975000	11,997,000.00	0.00	0.24
		Base		99.975000	11,997,000.00	99.975000	11,997,000.00	0.00	0.24
19121ARB9	COCA COLA COMPANY					4.340000	11 Apr 2025		
			9,512,000.000	Local	99.168167	9,432,876.01	99.172963	9,433,332.24	456.23	0.19
		Base		99.168167	9,432,876.01	99.172963	9,433,332.24	456.23	0.19
22599G006	CREDIT AGRICOLE REPO REPO					4.330000	03 Feb 2025		
			400,000,000.000	Local	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.95
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	7.95

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422CP64	DEERE JOHN CR INC					4.440000	06 Feb 2025		
		Local	5,000,000.000	99.938333	4,996,916.67	99.938333	4,996,916.65	-0.02	0.10
		Base		99.938333	4,996,916.67	99.938333	4,996,916.65	-0.02	0.10
26055AP75	DOW CHEMICAL COMPANY 02/25 ZCP					4.550000	07 Feb 2025		
		Local	20,000,000.000	99.924167	19,984,833.34	99.924167	19,984,833.40	0.06	0.40
		Base		99.924167	19,984,833.34	99.924167	19,984,833.40	0.06	0.40
3016A2PE1	EXELON CORP					4.480000	14 Feb 2025		
		Local	20,000,000.000	99.838222	19,967,644.45	99.838222	19,967,644.40	-0.05	0.40
		Base		99.838222	19,967,644.45	99.838222	19,967,644.40	-0.05	0.40
36955DQD5	GEN DYNAMICS CORP					4.330000	13 Mar 2025		
		Local	25,000,000.000	99.518889	24,879,722.22	99.518889	24,879,722.25	0.03	0.49
		Base		99.518889	24,879,722.22	99.518889	24,879,722.25	0.03	0.49
3703E0PT1	GENERAL MILLS INC.					4.310000	27 Feb 2025		
		Local	3,000,000.000	99.688722	2,990,661.67	99.688722	2,990,661.67	0.00	0.06
		Base		99.688722	2,990,661.67	99.688722	2,990,661.67	0.00	0.06
46514TZN1	ISRAEL ST 05/26 0					1.830000	01 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
		Base		100.000000	1,500,000.00	100.000000	1,500,000.00	0.00	0.03
47816FR11	JOHNSON + JOHNSON					4.230000	01 Apr 2025		
		Local	25,000,000.000	99.306750	24,826,687.50	99.306750	24,826,687.50	0.00	0.49
		Base		99.306750	24,826,687.50	99.306750	24,826,687.50	0.00	0.49
57978CPU9	MCCORMICK + COMPANY					4.480000	28 Feb 2025		
		Local	25,000,000.000	99.664000	24,916,000.00	99.664000	24,916,000.00	0.00	0.49
		Base		99.664000	24,916,000.00	99.664000	24,916,000.00	0.00	0.49
58013LPD2	MCDONALD S CORPORATI					4.590000	13 Feb 2025		
		Local	25,000,000.000	99.847000	24,961,750.00	99.847000	24,961,750.00	0.00	0.50
		Base		99.847000	24,961,750.00	99.847000	24,961,750.00	0.00	0.50
63743CQ63	NATL RURAL UTIL COOP					4.450000	06 Mar 2025		
		Local	25,000,000.000	99.592083	24,898,020.84	99.592083	24,898,020.75	-0.09	0.49
		Base		99.592083	24,898,020.84	99.592083	24,898,020.75	-0.09	0.49

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71344TQL9	PEPSICO INC				4.330000	20 Mar 2025		
	25,000,000.000	Local	99.434694	24,858,673.61	99.434694	24,858,673.50	-0.11	0.49
		Base	99.434694	24,858,673.61	99.434694	24,858,673.50	-0.11	0.49
85462CPT6	STANLEY WORKS (THE)				4.570000	27 Feb 2025		
	7,900,000.000	Local	99.669944	7,873,925.61	99.669944	7,873,925.58	-0.03	0.16
		Base	99.669944	7,873,925.61	99.669944	7,873,925.58	-0.03	0.16
89233GU20	TOYOTA MOTOR CREDIT				4.350000	02 Jul 2025		
	20,000,000.000	Local	98.175417	19,635,083.33	98.151849	19,630,369.80	-4,713.53	0.39
		Base	98.175417	19,635,083.33	98.151849	19,630,369.80	-4,713.53	0.39
912797KJ5	TREASURY BILL 03/25 0.00000				4.225600	20 Mar 2025		
	80,000,000.000	Local	99.441836	79,553,468.67	99.441836	79,553,468.40	-0.27	1.58
		Base	99.441836	79,553,468.67	99.441836	79,553,468.40	-0.27	1.58
912797LW5	TREASURY BILL 07/25 0.00000				4.505000	10 Jul 2025		
	80,000,000.000	Local	97.985625	78,388,499.67	98.190139	78,552,111.20	163,611.53	1.56
		Base	97.985625	78,388,499.67	98.190139	78,552,111.20	163,611.53	1.56
912797MS3	TREASURY BILL 10/25 0.00000				4.035000	02 Oct 2025		
	25,000,000.000	Local	97.276375	24,319,093.75	97.285626	24,321,406.50	2,312.75	0.48
		Base	97.276375	24,319,093.75	97.285626	24,321,406.50	2,312.75	0.48
912797NW3	TREASURY BILL 06/25 0.00000				4.160500	26 Jun 2025		
	25,000,000.000	Local	98.324243	24,581,060.77	98.343583	24,585,895.75	4,834.98	0.49
		Base	98.324243	24,581,060.77	98.343583	24,585,895.75	4,834.98	0.49
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.300000	03 Feb 2025		
	650,000,000.000	Local	100.000000	650,000,000.00	100.000000	650,000,000.00	0.00	12.91
		Base	100.000000	650,000,000.00	100.000000	650,000,000.00	0.00	12.91
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.360000	03 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.360000	20 Mar 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94107MPB6	WASTE MANAGEMENT INC					4.500000	11 Feb 2025		
		Local	25,000,000.000	99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	0.50
		Base		99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	0.50
979QHR003	SOUTH STREET REPO					4.350000	03 Feb 2025		
		Local	271,164,666.190	100.000000	271,164,666.19	100.000000	271,164,666.19	0.00	5.39
		Base		100.000000	271,164,666.19	100.000000	271,164,666.19	0.00	5.39
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY					3.600000	01 Feb 2025		
		Local	22,661,649.890	100.000000	22,661,649.89	100.000000	22,661,649.89	0.00	0.45
		Base		100.000000	22,661,649.89	100.000000	22,661,649.89	0.00	0.45
985FHY004	MITSUBISHI UFJ REPO					4.320000	20 Mar 2025		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.99
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	0.99
US DOLLAR Total									
		Local	2,055,738,316.080		2,051,237,359.19		2,051,403,860.67	166,501.48	40.75
		Base			2,051,237,359.19		2,051,403,860.67	166,501.48	40.75
CASH EQUIVALENT Total									
		Base	2,055,738,316.080		2,051,237,359.19		2,051,403,860.67	166,501.48	40.75

EQUITY

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST								
		Local	78,887,554.440	1.000000	78,887,554.44	1.000000	78,887,554.44	0.00	1.57
		Base		1.000000	78,887,554.44	1.000000	78,887,554.44	0.00	1.57
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	32,554,350.140	1.000000	32,554,350.14	1.000000	32,554,350.14	0.00	0.65
		Base		1.000000	32,554,350.14	1.000000	32,554,350.14	0.00	0.65
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT								
		Local	57,521,248.740	1.000000	57,521,248.74	1.000000	57,521,248.74	0.00	1.14
		Base		1.000000	57,521,248.74	1.000000	57,521,248.74	0.00	1.14

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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
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	60,510,472.400	Local	1.000000	60,510,472.40	1.000000	60,510,472.40	0.00	1.20
		Base	1.000000	60,510,472.40	1.000000	60,510,472.40	0.00	1.20
US DOLLAR Total								
	229,473,625.720	Local		229,473,625.72		229,473,625.72	0.00	4.56
		Base		229,473,625.72		229,473,625.72	0.00	4.56
EQUITY Total								
	229,473,625.720	Base		229,473,625.72		229,473,625.72	0.00	4.56
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00108WAS9	AEP TEXAS INC SR UNSECURED 05/29 5.45				5.450000	15 May 2029		
	7,000,000.000	Local	99.974612	6,998,222.87	101.488022	7,104,161.54	105,938.67	0.14
		Base	99.974612	6,998,222.87	101.488022	7,104,161.54	105,938.67	0.14
00206RML3	AT+T INC SR UNSECURED 03/26 1.7				1.700000	25 Mar 2026		
	7,000,000.000	Local	99.961904	6,997,333.29	96.708198	6,769,573.86	-227,759.43	0.13
		Base	99.961904	6,997,333.29	96.708198	6,769,573.86	-227,759.43	0.13
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	4,000,000.000	Local	99.963135	3,998,525.40	100.835817	4,033,432.68	34,907.28	0.08
		Base	99.963135	3,998,525.40	100.835817	4,033,432.68	34,907.28	0.08
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	10,000,000.000	Local	99.947690	9,994,768.96	100.852068	10,085,206.80	90,437.84	0.20
		Base	99.947690	9,994,768.96	100.852068	10,085,206.80	90,437.84	0.20
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3				3.300000	13 Apr 2027		
	7,000,000.000	Local	99.905385	6,993,376.97	97.765009	6,843,550.63	-149,826.34	0.14
		Base	99.905385	6,993,376.97	97.765009	6,843,550.63	-149,826.34	0.14
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	20,000,000.000	Local	99.998263	19,999,652.52	100.169233	20,033,846.60	34,194.08	0.40
		Base	99.998263	19,999,652.52	100.169233	20,033,846.60	34,194.08	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
025537AR2	AMERICAN ELECTRIC POWER SR UNSECURED 11/25 1				1.000000	01 Nov 2025		
	3,000,000.000	Local	99.965100	2,998,953.01	97.288780	2,918,663.40	-80,289.61	0.06
		Base	99.965100	2,998,953.01	97.288780	2,918,663.40	-80,289.61	0.06
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.420000	04 Mar 2025		
	2,000,000.000	Local	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.04
		Base	100.000000	2,000,000.00	100.000000	2,000,000.00	0.00	0.04
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	20,000,000.000	Local	99.836575	19,967,315.07	99.729591	19,945,918.20	-21,396.87	0.40
		Base	99.836575	19,967,315.07	99.729591	19,945,918.20	-21,396.87	0.40
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR				5.389000	28 Jul 2027		
	20,000,000.000	Local	100.000000	20,000,000.00	101.001295	20,200,259.00	200,259.00	0.40
		Base	100.000000	20,000,000.00	101.001295	20,200,259.00	200,259.00	0.40
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR				5.098000	16 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	100.659584	3,019,787.52	19,787.52	0.06
		Base	100.000000	3,000,000.00	100.659584	3,019,787.52	19,787.52	0.06
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR				5.645000	23 Apr 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	101.048087	10,104,808.70	104,808.70	0.20
		Base	100.000000	10,000,000.00	101.048087	10,104,808.70	104,808.70	0.20
02582JJX9	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 4 A				4.950000	15 Oct 2027		
	6,000,000.000	Local	99.998734	5,999,924.04	100.299600	6,017,976.00	18,051.96	0.12
Original Face:	6,000,000.000	Base	99.998734	5,999,924.04	100.299600	6,017,976.00	18,051.96	0.12
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR				5.270000	12 Jan 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.448000	15,067,200.00	67,200.00	0.30
		Base	100.000000	15,000,000.00	100.448000	15,067,200.00	67,200.00	0.30
02665WEQ0	AMERICAN HONDA FINANCE SR UNSECURED 10/25 5.8				5.800000	03 Oct 2025		
	15,000,000.000	Local	99.967790	14,995,168.47	100.849085	15,127,362.75	132,194.28	0.30
		Base	99.967790	14,995,168.47	100.849085	15,127,362.75	132,194.28	0.30
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45				1.450000	15 Sep 2026		
	3,000,000.000	Local	99.826764	2,994,802.91	94.841995	2,845,259.85	-149,543.06	0.06
		Base	99.826764	2,994,802.91	94.841995	2,845,259.85	-149,543.06	0.06

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.798211	9,979,821.10	100.910282	10,091,028.20	111,207.10	0.20
		Base	99.798211	9,979,821.10	100.910282	10,091,028.20	111,207.10	0.20
03040WAL9	AMERICAN WATER CAPITAL C SR UNSECURED 03/25 3.4				3.400000	01 Mar 2025		
	9,046,000.000	Local	99.874248	9,034,624.50	99.891869	9,036,218.47	1,593.97	0.18
		Base	99.874248	9,034,624.50	99.891869	9,036,218.47	1,593.97	0.18
031162CV0	AMGEN INC SR UNSECURED 02/25 1.9				1.900000	21 Feb 2025		
	1,830,000.000	Local	99.849669	1,827,248.95	99.864883	1,827,527.36	278.41	0.04
		Base	99.849669	1,827,248.95	99.864883	1,827,527.36	278.41	0.04
031162DN7	AMGEN INC SR UNSECURED 03/26 5.507				5.507000	02 Mar 2026		
	13,000,000.000	Local	100.000000	13,000,000.00	100.018400	13,002,392.00	2,392.00	0.26
		Base	100.000000	13,000,000.00	100.018400	13,002,392.00	2,392.00	0.26
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	3,000,000.000	Local	99.887627	2,996,628.80	101.058540	3,031,756.20	35,127.40	0.06
		Base	99.887627	2,996,628.80	101.058540	3,031,756.20	35,127.40	0.06
037833DX5	APPLE INC SR UNSECURED 08/25 0.55				0.550000	20 Aug 2025		
	10,000,000.000	Local	99.974151	9,997,415.11	97.967783	9,796,778.30	-200,636.81	0.19
		Base	99.974151	9,997,415.11	97.967783	9,796,778.30	-200,636.81	0.19
037833EB2	APPLE INC SR UNSECURED 02/26 0.7				0.700000	08 Feb 2026		
	5,000,000.000	Local	99.954162	4,997,708.09	96.451039	4,822,551.95	-175,156.14	0.10
		Base	99.954162	4,997,708.09	96.451039	4,822,551.95	-175,156.14	0.10
037833ES5	APPLE INC SR UNSECURED 05/26 4.421				4.421000	08 May 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	99.959873	11,995,184.76	-4,815.24	0.24
		Base	100.000000	12,000,000.00	99.959873	11,995,184.76	-4,815.24	0.24
040555CS1	ARIZONA PUBLIC SERVICE SR UNSECURED 05/25 3.15				3.150000	15 May 2025		
	5,000,000.000	Local	100.089512	5,004,475.62	99.486008	4,974,300.40	-30,175.22	0.10
		Base	100.089512	5,004,475.62	99.486008	4,974,300.40	-30,175.22	0.10
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	12,000,000.000	Local	99.938743	11,992,649.14	99.182541	11,901,904.92	-90,744.22	0.24
		Base	99.938743	11,992,649.14	99.182541	11,901,904.92	-90,744.22	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
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05				5.050000	15 Jul 2026		
	7,000,000.000	Local	99.938325	6,995,682.76	100.519300	7,036,351.00	40,668.24	0.14
		Base	99.938325	6,995,682.76	100.519300	7,036,351.00	40,668.24	0.14
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25				6.250000	01 Nov 2028		
	5,000,000.000	Local	99.926423	4,996,321.15	104.521704	5,226,085.20	229,764.05	0.10
		Base	99.926423	4,996,321.15	104.521704	5,226,085.20	229,764.05	0.10
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1				5.100000	15 Jul 2029		
	5,000,000.000	Local	99.902445	4,995,122.26	100.418437	5,020,921.85	25,799.59	0.10
		Base	99.902445	4,995,122.26	100.418437	5,020,921.85	25,799.59	0.10
06048WK66	BANK OF AMERICA CORP SR UNSECURED 12/25 VAR				1.000000	23 Dec 2025		
	5,000,000.000	Local	99.945983	4,997,299.16	96.920798	4,846,039.90	-151,259.26	0.10
		Base	99.945983	4,997,299.16	96.920798	4,846,039.90	-151,259.26	0.10
06048WL32	BANK OF AMERICA CORP SR UNSECURED 02/26 0.8				0.800000	24 Feb 2026		
	5,371,000.000	Local	99.256333	5,331,057.65	95.593400	5,134,321.51	-196,736.14	0.10
		Base	99.256333	5,331,057.65	95.593400	5,134,321.51	-196,736.14	0.10
06048WV64	BANK OF AMERICA CORP SR UNSECURED 11/25 4				4.000000	17 Nov 2025		
	25,000,000.000	Local	99.964335	24,991,083.87	98.962535	24,740,633.75	-250,450.12	0.49
		Base	99.964335	24,991,083.87	98.962535	24,740,633.75	-250,450.12	0.49
06048WW63	BANK OF AMERICA CORP SR UNSECURED 06/27 5				5.000000	22 Jun 2027		
	20,000,000.000	Local	99.923756	19,984,751.23	99.648873	19,929,774.60	-54,976.63	0.40
		Base	99.923756	19,984,751.23	99.648873	19,929,774.60	-54,976.63	0.40
06048WX70	BANK OF AMERICA CORP SR UNSECURED 09/26 VAR				5.000000	01 Sep 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	99.306683	19,861,336.60	-138,663.40	0.39
		Base	100.000000	20,000,000.00	99.306683	19,861,336.60	-138,663.40	0.39
06051GFP9	BANK OF AMERICA CORP SUBORDINATED 04/25 3.95				3.950000	21 Apr 2025		
	10,000,000.000	Local	99.620179	9,962,017.94	99.855090	9,985,509.00	23,491.06	0.20
		Base	99.620179	9,962,017.94	99.855090	9,985,509.00	23,491.06	0.20
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4				5.400000	25 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	99.571810	19,914,362.00	-85,638.00	0.40
		Base	100.000000	20,000,000.00	99.571810	19,914,362.00	-85,638.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06055JGH6	BANK OF AMERICA CORP SR UNSECURED 10/25 VAR					4.510000	24 Oct 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.561086	9,956,108.60	-43,891.40	0.20
		Base		100.000000	10,000,000.00	99.561086	9,956,108.60	-43,891.40	0.20
06055JJJ9	BANK OF AMERICA CORP SR UNSECURED 02/26 4.6					4.600000	23 Feb 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.146451	10,014,645.10	14,645.10	0.20
		Base		100.000000	10,000,000.00	100.146451	10,014,645.10	14,645.10	0.20
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.17
		Base		100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.17
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.750000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.10
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.10
06367WX81	BANK OF MONTREAL SR UNSECURED 07/25 VAR					1.500000	30 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.065523	9,806,552.30	-193,447.70	0.19
		Base		100.000000	10,000,000.00	98.065523	9,806,552.30	-193,447.70	0.19
06368GC54	BANK OF MONTREAL SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	94.391192	18,878,238.40	-1,121,761.60	0.38
		Base		100.000000	20,000,000.00	94.391192	18,878,238.40	-1,121,761.60	0.38
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
		Local	16,000,000.000	100.000000	16,000,000.00	95.837541	15,334,006.56	-665,993.44	0.30
		Base		100.000000	16,000,000.00	95.837541	15,334,006.56	-665,993.44	0.30
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.975740	13,996,603.55	100.112503	14,015,750.42	19,146.87	0.28
		Base		99.975740	13,996,603.55	100.112503	14,015,750.42	19,146.87	0.28
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203					5.203000	01 Feb 2028		
		Local	10,000,000.000	99.997502	9,999,750.22	101.022132	10,102,213.20	102,462.98	0.20
		Base		99.997502	9,999,750.22	101.022132	10,102,213.20	102,462.98	0.20
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.038190	19,807,638.00	-192,362.00	0.39
		Base		100.000000	20,000,000.00	99.038190	19,807,638.00	-192,362.00	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR					5.148000	22 May 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.138061	12,016,567.32	16,567.32	0.24
		Base		100.000000	12,000,000.00	100.138061	12,016,567.32	16,567.32	0.24
06406RAQ0	BANK OF NY MELLON CORP SR UNSECURED 01/26 0.75					0.750000	28 Jan 2026		
		Local	7,000,000.000	99.957494	6,997,024.60	96.476642	6,753,364.94	-243,659.66	0.13
		Base		99.957494	6,997,024.60	96.476642	6,753,364.94	-243,659.66	0.13
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.980000	25 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.075357	10,007,535.70	7,535.70	0.20
		Base		100.000000	10,000,000.00	100.075357	10,007,535.70	7,535.70	0.20
06417XAN1	BANK OF NOVA SCOTIA SR UNSECURED 02/26 4.75					4.750000	02 Feb 2026		
		Local	10,000,000.000	99.969191	9,996,919.06	100.219885	10,021,988.50	25,069.44	0.20
		Base		99.969191	9,996,919.06	100.219885	10,021,988.50	25,069.44	0.20
097023DA0	BOEING CO SR UNSECURED 02/26 2.75					2.750000	01 Feb 2026		
		Local	10,000,000.000	96.756470	9,675,646.95	97.931514	9,793,151.40	117,504.45	0.19
		Base		96.756470	9,675,646.95	97.931514	9,793,151.40	117,504.45	0.19
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298					6.298000	01 May 2029		
		Local	3,000,000.000	100.000000	3,000,000.00	103.944437	3,118,333.11	118,333.11	0.06
		Base		100.000000	3,000,000.00	103.944437	3,118,333.11	118,333.11	0.06
110122ED6	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/26 4.95					4.950000	20 Feb 2026		
		Local	7,000,000.000	99.971963	6,998,037.38	100.507995	7,035,559.65	37,522.27	0.14
		Base		99.971963	6,998,037.38	100.507995	7,035,559.65	37,522.27	0.14
126650DS6	CVS HEALTH CORP SR UNSECURED 02/26 5					5.000000	20 Feb 2026		
		Local	12,000,000.000	99.874862	11,984,983.46	100.173783	12,020,853.96	35,870.50	0.24
		Base		99.874862	11,984,983.46	100.173783	12,020,853.96	35,870.50	0.24
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	5,306,911.410	99.999164	5,306,867.04	100.311420	5,323,438.19	16,571.15	0.11
Original Face:		Base	15,000,000.000	99.999164	5,306,867.04	100.311420	5,323,438.19	16,571.15	0.11
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	0.20
		Base		100.000000	10,000,000.00	98.457000	9,845,700.00	-154,300.00	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
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR					1.400000	14 Apr 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	93.130000	4,656,500.00	-343,500.00	0.09
		Base		100.000000	5,000,000.00	93.130000	4,656,500.00	-343,500.00	0.09
13605WD32	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 0.9					0.900000	08 Sep 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	97.276299	14,591,444.85	-408,555.15	0.29
		Base		100.000000	15,000,000.00	97.276299	14,591,444.85	-408,555.15	0.29
13605WN23	CANADIAN IMPERIAL BANK SR UNSECURED 11/25 0.9					0.900000	25 Nov 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	96.259623	9,625,962.30	-374,037.70	0.19
		Base		100.000000	10,000,000.00	96.259623	9,625,962.30	-374,037.70	0.19
13605WWG2	CANADIAN IMPERIAL BANK SR UNSECURED 03/25 VAR					2.000000	06 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.762653	9,976,265.30	-23,734.70	0.20
		Base		100.000000	10,000,000.00	99.762653	9,976,265.30	-23,734.70	0.20
13607X3X3	CANADIAN IMPERIAL BANK SR UNSECURED 12/26 2					2.000000	22 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	94.264625	9,426,462.50	-573,537.50	0.19
		Base		100.000000	10,000,000.00	94.264625	9,426,462.50	-573,537.50	0.19
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.023000	09 May 2025		
		Local	40,000,000.000	100.000000	40,000,000.00	99.820110	39,928,044.00	-71,956.00	0.79
		Base		100.000000	40,000,000.00	99.820110	39,928,044.00	-71,956.00	0.79
13607XAL1	CANADIAN IMPERIAL BANK SR UNSECURED 07/25 4.35					4.350000	28 Jul 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.248451	19,849,690.20	-150,309.80	0.39
		Base		100.000000	20,000,000.00	99.248451	19,849,690.20	-150,309.80	0.39
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR					5.077000	06 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.673640	10,067,364.00	67,364.00	0.20
		Base		100.000000	10,000,000.00	100.673640	10,067,364.00	67,364.00	0.20
141781BU7	CARGILL INC SR UNSECURED 144A 04/25 3.5					3.500000	22 Apr 2025		
		Local	2,000,000.000	99.978642	1,999,572.83	99.760828	1,995,216.56	-4,356.27	0.04
		Base		99.978642	1,999,572.83	99.760828	1,995,216.56	-4,356.27	0.04
141781BY9	CARGILL INC SR UNSECURED 144A 10/25 4.875					4.875000	10 Oct 2025		
		Local	3,000,000.000	99.978736	2,999,362.08	100.177566	3,005,326.98	5,964.90	0.06
		Base		99.978736	2,999,362.08	100.177566	3,005,326.98	5,964.90	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
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	8,000,000.000	99.909075	7,992,725.99	100.160957	8,012,876.56	20,150.57	0.16
		Base		99.909075	7,992,725.99	100.160957	8,012,876.56	20,150.57	0.16
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	10,000,000.000	99.987678	9,998,767.84	99.717360	9,971,736.00	-27,031.84	0.20
		Base		99.987678	9,998,767.84	99.717360	9,971,736.00	-27,031.84	0.20
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	10,000,000.000	99.991888	9,999,188.75	100.417357	10,041,735.70	42,546.95	0.20
		Base		99.991888	9,999,188.75	100.417357	10,041,735.70	42,546.95	0.20
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.920000	15 Nov 2027		
		Local	7,000,000.000	100.000000	7,000,000.00	100.159763	7,011,183.41	11,183.41	0.14
		Base		100.000000	7,000,000.00	100.159763	7,011,183.41	11,183.41	0.14
161571HS6	CHASE ISSUANCE TRUST CHAIT 2022 A1 A					3.970000	15 Sep 2027		
		Local	7,500,000.000	99.996283	7,499,721.22	99.678750	7,475,906.25	-23,814.97	0.15
Original Face:		Base	7,500,000.000	99.996283	7,499,721.22	99.678750	7,475,906.25	-23,814.97	0.15
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					3.893000	02 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	97.103504	9,710,350.40	-289,649.60	0.19
		Base		100.000000	10,000,000.00	97.103504	9,710,350.40	-289,649.60	0.19
17298CJN9	CITIGROUP INC SR UNSECURED 06/25 1.4					1.400000	19 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.659524	4,932,976.20	-67,023.80	0.10
		Base		100.000000	5,000,000.00	98.659524	4,932,976.20	-67,023.80	0.10
17298CJP4	CITIGROUP INC SR UNSECURED 06/25 VAR					2.300000	30 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.766277	9,876,627.70	-123,372.30	0.20
		Base		100.000000	10,000,000.00	98.766277	9,876,627.70	-123,372.30	0.20
17298CKU1	CITIGROUP INC SR UNSECURED 11/25 VAR					1.300000	25 Nov 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	96.361224	14,454,183.60	-545,816.40	0.29
		Base		100.000000	15,000,000.00	96.361224	14,454,183.60	-545,816.40	0.29
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375					1.375000	20 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	95.288828	4,764,441.40	-235,558.60	0.09
		Base		100.000000	5,000,000.00	95.288828	4,764,441.40	-235,558.60	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17328W4G0	CITIGROUP GLOBAL MARKETS COMPANY GUAR 07/25 VAR					1.500000	31 Jul 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	98.171387	14,725,708.05	-274,291.95	0.29
		Base		100.000000	15,000,000.00	98.171387	14,725,708.05	-274,291.95	0.29
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.061000	21 Feb 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	99.976680	19,995,336.00	-4,664.00	0.40
		Base		100.000000	20,000,000.00	99.976680	19,995,336.00	-4,664.00	0.40
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
		Local	2,952,825.200	99.994928	2,952,675.43	100.418250	2,965,175.39	12,499.96	0.06
Original Face:		Base	3,000,000.000	99.994928	2,952,675.43	100.418250	2,965,175.39	12,499.96	0.06
194162AM5	COLGATE PALMOLIVE CO SR UNSECURED 08/25 3.1					3.100000	15 Aug 2025		
		Local	5,000,000.000	99.982959	4,999,147.94	99.355426	4,967,771.30	-31,376.64	0.10
		Base		99.982959	4,999,147.94	99.355426	4,967,771.30	-31,376.64	0.10
21036PBN7	CONSTELLATION BRANDS INC SR UNSECURED 02/26 5					5.000000	02 Feb 2026		
		Local	4,000,000.000	99.939973	3,997,598.90	99.933678	3,997,347.12	-251.78	0.08
		Base		99.939973	3,997,598.90	99.933678	3,997,347.12	-251.78	0.08
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8					4.800000	15 Jan 2029		
		Local	10,000,000.000	99.910289	9,991,028.88	99.273695	9,927,369.50	-63,659.38	0.20
		Base		99.910289	9,991,028.88	99.273695	9,927,369.50	-63,659.38	0.20
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	2,000,000.000	99.844242	1,996,884.84	100.592553	2,011,851.06	14,966.22	0.04
		Base		99.844242	1,996,884.84	100.592553	2,011,851.06	14,966.22	0.04
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	9,000,000.000	99.867219	8,988,049.67	100.216101	9,019,449.09	31,399.42	0.18
		Base		99.867219	8,988,049.67	100.216101	9,019,449.09	31,399.42	0.18
24422EWW5	JOHN DEERE CAPITAL CORP SR UNSECURED 06/25 4.95					4.950000	06 Jun 2025		
		Local	7,000,000.000	99.990004	6,999,300.27	100.213576	7,014,950.32	15,650.05	0.14
		Base		99.990004	6,999,300.27	100.213576	7,014,950.32	15,650.05	0.14
24422EXC8	JOHN DEERE CAPITAL CORP SR UNSECURED 09/25 5.3					5.300000	08 Sep 2025		
		Local	10,000,000.000	100.695614	10,069,561.41	100.493619	10,049,361.90	-20,199.51	0.20
		Base		100.695614	10,069,561.41	100.493619	10,049,361.90	-20,199.51	0.20

Base Currency: USD - US DOLLAR

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24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	10,000,000.000	99.926775	9,992,677.51	100.197854	10,019,785.40	27,107.89	0.20
		Base		99.926775	9,992,677.51	100.197854	10,019,785.40	27,107.89	0.20
254687FN1	WALT DISNEY COMPANY/THE COMPANY GUAR 03/25 3.35					3.350000	24 Mar 2025		
		Local	7,000,000.000	100.328995	7,023,029.62	99.854327	6,989,802.89	-33,226.73	0.14
		Base		100.328995	7,023,029.62	99.854327	6,989,802.89	-33,226.73	0.14
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85					4.850000	05 Jan 2027		
		Local	7,000,000.000	99.992762	6,999,493.37	100.345114	7,024,157.98	24,664.61	0.14
		Base		99.992762	6,999,493.37	100.345114	7,024,157.98	24,664.61	0.14
278642AV5	EBAY INC SR UNSECURED 03/25 1.9					1.900000	11 Mar 2025		
		Local	2,000,000.000	100.020165	2,000,403.30	99.697849	1,993,956.98	-6,446.32	0.04
		Base		100.020165	2,000,403.30	99.697849	1,993,956.98	-6,446.32	0.04
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.967037	4,998,351.86	96.019842	4,800,992.10	-197,359.76	0.10
		Base		99.967037	4,998,351.86	96.019842	4,800,992.10	-197,359.76	0.10
3130AMU75	FEDERAL HOME LOAN BANK BONDS 06/26 1					1.000000	26 Jun 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.561617	9,556,161.70	-443,838.30	0.19
		Base		100.000000	10,000,000.00	95.561617	9,556,161.70	-443,838.30	0.19
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	7,000,000.000	100.000000	7,000,000.00	94.849940	6,639,495.80	-360,504.20	0.13
		Base		100.000000	7,000,000.00	94.849940	6,639,495.80	-360,504.20	0.13
3130APL45	FEDERAL HOME LOAN BANK BONDS 04/25 1					1.000000	28 Apr 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.229434	9,922,943.40	-77,056.60	0.20
		Base		100.000000	10,000,000.00	99.229434	9,922,943.40	-77,056.60	0.20
3130APTT2	FEDERAL HOME LOAN BANK BONDS 05/25 1					1.000000	28 May 2025		
		Local	7,500,000.000	100.000000	7,500,000.00	98.926685	7,419,501.38	-80,498.62	0.15
		Base		100.000000	7,500,000.00	98.926685	7,419,501.38	-80,498.62	0.15
3130AQYX5	FEDERAL HOME LOAN BANK BONDS 03/25 2.15					2.150000	10 Mar 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	99.797040	997,970.40	-2,029.60	0.02
		Base		100.000000	1,000,000.00	99.797040	997,970.40	-2,029.60	0.02

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3130B1K71	FEDERAL HOME LOAN BANK BONDS 05/27 5.5				5.500000	24 May 2027		
	2,125,000.000	Local	100.000000	2,125,000.00	99.938563	2,123,694.46	-1,305.54	0.04
		Base	100.000000	2,125,000.00	99.938563	2,123,694.46	-1,305.54	0.04
3130B2FS9	FEDERAL HOME LOAN BANK BONDS 08/29 5.1				5.100000	28 Aug 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	99.762193	4,988,109.65	-11,890.35	0.10
		Base	100.000000	5,000,000.00	99.762193	4,988,109.65	-11,890.35	0.10
3133EMBJ0	FEDERAL FARM CREDIT BANK BONDS 09/25 0.53				0.530000	29 Sep 2025		
	15,000,000.000	Local	99.980285	14,997,042.71	97.518311	14,627,746.65	-369,296.06	0.29
		Base	99.980285	14,997,042.71	97.518311	14,627,746.65	-369,296.06	0.29
3133EMHF2	FEDERAL FARM CREDIT BANK BONDS 11/25 0.6				0.600000	24 Nov 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.117551	4,855,877.55	-144,122.45	0.10
		Base	100.000000	5,000,000.00	97.117551	4,855,877.55	-144,122.45	0.10
3133EMWH1	FEDERAL FARM CREDIT BANK BONDS 04/25 0.71				0.710000	21 Apr 2025		
	5,000,000.000	Local	99.997293	4,999,864.63	99.232802	4,961,640.10	-38,224.53	0.10
		Base	99.997293	4,999,864.63	99.232802	4,961,640.10	-38,224.53	0.10
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	96.089613	9,608,961.30	-391,038.70	0.19
		Base	100.000000	10,000,000.00	96.089613	9,608,961.30	-391,038.70	0.19
3133ERGD7	FEDERAL FARM CREDIT BANK BONDS 06/26 5.32				5.320000	04 Jun 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.246700	10,024,670.00	24,670.00	0.20
		Base	100.000000	10,000,000.00	100.246700	10,024,670.00	24,670.00	0.20
3133ERJP7	FEDERAL FARM CREDIT BANK BONDS 07/26 5.125				5.125000	01 Jul 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	100.145085	10,014,508.50	14,508.50	0.20
		Base	100.000000	10,000,000.00	100.145085	10,014,508.50	14,508.50	0.20
3133ERMH1	FEDERAL FARM CREDIT BANK BONDS 07/27 5				5.000000	29 Jul 2027		
	20,000,000.000	Local	99.978910	19,995,781.92	100.231616	20,046,323.20	50,541.28	0.40
		Base	99.978910	19,995,781.92	100.231616	20,046,323.20	50,541.28	0.40
3133ERTY7	FEDERAL FARM CREDIT BANK BONDS 09/28 4.32				4.320000	19 Sep 2028		
	10,000,000.000	Local	100.000000	10,000,000.00	99.268268	9,926,826.80	-73,173.20	0.20
		Base	100.000000	10,000,000.00	99.268268	9,926,826.80	-73,173.20	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
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5				1.500000	01 Mar 2036		
	5,900,447.400	Local	101.747077	6,003,532.76	86.928529	5,129,172.13	-874,360.63	0.10
Original Face:	10,000,000.000	Base	101.747077	6,003,532.76	86.928529	5,129,172.13	-874,360.63	0.10
3134GVB31	FREDDIE MAC NOTES 05/25 0.75				0.750000	28 May 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	98.856794	9,885,679.40	-114,320.60	0.20
		Base	100.000000	10,000,000.00	98.856794	9,885,679.40	-114,320.60	0.20
3134GWH82	FREDDIE MAC NOTES 09/25 0.625				0.625000	08 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.857900	4,892,895.00	-107,105.00	0.10
		Base	100.000000	5,000,000.00	97.857900	4,892,895.00	-107,105.00	0.10
3134GWYX8	FREDDIE MAC NOTES 10/25 0.5				0.500000	15 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.403810	4,870,190.50	-129,809.50	0.10
		Base	100.000000	5,000,000.00	97.403810	4,870,190.50	-129,809.50	0.10
3134GXG24	FREDDIE MAC NOTES 07/25 4.05				4.050000	21 Jul 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.788340	9,978,834.00	-21,166.00	0.20
		Base	100.000000	10,000,000.00	99.788340	9,978,834.00	-21,166.00	0.20
3134GXR63	FREDDIE MAC NOTES 08/25 4.05				4.050000	28 Aug 2025		
	15,000,000.000	Local	100.000000	15,000,000.00	99.828901	14,974,335.15	-25,664.85	0.30
		Base	100.000000	15,000,000.00	99.828901	14,974,335.15	-25,664.85	0.30
3134GXS88	FREDDIE MAC NOTES 02/25 4				4.000000	28 Feb 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.973042	19,994,608.40	-5,391.60	0.40
		Base	100.000000	20,000,000.00	99.973042	19,994,608.40	-5,391.60	0.40
3134HADH3	FREDDIE MAC NOTES 08/29 5				5.000000	03 Aug 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	99.808576	9,980,857.60	-19,142.40	0.20
		Base	100.000000	10,000,000.00	99.808576	9,980,857.60	-19,142.40	0.20
3134HAH89	FREDDIE MAC NOTES 11/27 5.05				5.050000	26 Nov 2027		
	33,170,000.000	Local	99.998072	33,169,360.34	99.974123	33,161,416.60	-7,943.74	0.66
		Base	99.998072	33,169,360.34	99.974123	33,161,416.60	-7,943.74	0.66
3134HAV42	FREDDIE MAC NOTES 12/29 5.15				5.150000	18 Dec 2029		
	5,000,000.000	Local	100.000000	5,000,000.00	99.937874	4,996,893.70	-3,106.30	0.10
		Base	100.000000	5,000,000.00	99.937874	4,996,893.70	-3,106.30	0.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	245,326.850	101.167332	248,190.63	91.816440	225,250.38	-22,940.25	0.00
Original Face:		Base	5,677,376.000	101.167332	248,190.63	91.816440	225,250.38	-22,940.25	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	353,180.760	101.075149	356,977.98	88.848550	313,795.98	-43,182.00	0.01
Original Face:		Base	5,677,376.000	101.075149	356,977.98	88.848550	313,795.98	-43,182.00	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	340,106.620	100.620070	342,215.52	94.484550	321,348.21	-20,867.31	0.01
Original Face:		Base	6,713,909.000	100.620070	342,215.52	94.484550	321,348.21	-20,867.31	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	262,654.550	99.901734	262,396.45	95.909420	251,910.46	-10,485.99	0.01
Original Face:		Base	5,677,376.000	99.901734	262,396.45	95.909420	251,910.46	-10,485.99	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	589,019.220	101.186352	596,007.06	93.802940	552,517.35	-43,489.71	0.01
Original Face:		Base	6,995,663.000	101.186352	596,007.06	93.802940	552,517.35	-43,489.71	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	262,654.550	100.095094	262,904.32	96.206250	252,690.09	-10,214.23	0.01
Original Face:		Base	5,677,376.000	100.095094	262,904.32	96.206250	252,690.09	-10,214.23	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	598,924.730	100.542671	602,174.92	87.689130	525,191.89	-76,983.03	0.01
Original Face:		Base	11,354,753.000	100.542671	602,174.92	87.689130	525,191.89	-76,983.03	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	169,367.320	98.912742	167,525.86	95.517990	161,776.26	-5,749.60	0.00
Original Face:		Base	2,000,000.000	98.912742	167,525.86	95.517990	161,776.26	-5,749.60	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	646,746.250	101.219687	654,634.53	88.848550	574,624.67	-80,009.86	0.01
Original Face:		Base	8,516,065.000	101.219687	654,634.53	88.848550	574,624.67	-80,009.86	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	150,297.860	99.950738	150,223.82	97.092850	145,928.48	-4,295.34	0.00
Original Face:		Base	5,677,376.000	99.950738	150,223.82	97.092850	145,928.48	-4,295.34	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
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	459,701.950	99.266164	456,328.49	95.058290	436,984.81	-19,343.68	0.01
Original Face:		Base	6,060,416.000	99.266164	456,328.49	95.058290	436,984.81	-19,343.68	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	3,976,629.860	99.776306	3,967,734.39	73.283190	2,914,201.22	-1,053,533.17	0.06
Original Face:		Base	7,000,000.000	99.776306	3,967,734.39	73.283190	2,914,201.22	-1,053,533.17	0.06
3136G4A37	FANNIE MAE NOTES 07/25 0.67					0.670000	28 Jul 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.244392	9,824,439.20	-175,560.80	0.20
		Base		100.000000	10,000,000.00	98.244392	9,824,439.20	-175,560.80	0.20
3136G4X40	FANNIE MAE NOTES 08/25 0.6					0.600000	26 Aug 2025		
		Local	10,000,000.000	99.996599	9,999,659.87	97.916007	9,791,600.70	-208,059.17	0.19
		Base		99.996599	9,999,659.87	97.916007	9,791,600.70	-208,059.17	0.19
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	29,137.500	98.678027	28,752.31	98.312470	28,645.80	-106.51	0.00
Original Face:		Base	2,838,688.000	98.678027	28,752.31	98.312470	28,645.80	-106.51	0.00
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	5,331.230	100.592546	5,362.82	99.363770	5,297.31	-65.51	0.00
Original Face:		Base	500,000.000	100.592546	5,362.82	99.363770	5,297.31	-65.51	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	67,560.240	99.982653	67,548.52	97.746810	66,037.98	-1,510.54	0.00
Original Face:		Base	2,838,688.000	99.982653	67,548.52	97.746810	66,037.98	-1,510.54	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	52,867.800	99.965404	52,849.51	98.081910	51,853.75	-995.76	0.00
Original Face:		Base	3,247,459.000	99.965404	52,849.51	98.081910	51,853.75	-995.76	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	112,365.890	100.061923	112,435.47	98.506500	110,687.71	-1,747.76	0.00
Original Face:		Base	5,677,376.000	100.061923	112,435.47	98.506500	110,687.71	-1,747.76	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	333,747.140	100.025100	333,830.91	96.341340	321,536.47	-12,294.44	0.01
Original Face:		Base	7,380,589.000	100.025100	333,830.91	96.341340	321,536.47	-12,294.44	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
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	938,048.940	101.002704	947,454.79	89.328170	837,941.95	-109,512.84	0.02
	Original Face:	Base	5,677,376.000	101.002704	947,454.79	89.328170	837,941.95	-109,512.84	0.02
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	538,967.830	100.018849	539,069.42	91.778770	494,658.05	-44,411.37	0.01
	Original Face:	Base	5,677,376.000	100.018849	539,069.42	91.778770	494,658.05	-44,411.37	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,347,419.670	100.584349	1,355,293.31	92.498570	1,246,343.93	-108,949.38	0.02
	Original Face:	Base	14,193,441.000	100.584349	1,355,293.31	92.498570	1,246,343.93	-108,949.38	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	341,183.020	99.916183	340,897.05	92.900330	316,960.15	-23,936.90	0.01
	Original Face:	Base	3,250,000.000	99.916183	340,897.05	92.900330	316,960.15	-23,936.90	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	920,635.770	99.925123	919,946.43	90.228120	830,672.35	-89,274.08	0.02
	Original Face:	Base	8,516,065.000	99.925123	919,946.43	90.228120	830,672.35	-89,274.08	0.02
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	136,562.070	98.662213	134,735.16	95.359760	130,225.26	-4,509.90	0.00
	Original Face:	Base	2,500,000.000	98.662213	134,735.16	95.359760	130,225.26	-4,509.90	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	3,555,630.500	100.156677	3,561,201.34	83.235840	2,959,558.91	-601,642.43	0.06
	Original Face:	Base	5,000,000.000	100.156677	3,561,201.34	83.235840	2,959,558.91	-601,642.43	0.06
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	197,856.550	100.751241	199,342.93	96.744500	191,415.33	-7,927.60	0.00
	Original Face:	Base	44,567,405.000	100.751241	199,342.93	96.744500	191,415.33	-7,927.60	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	3,967.480	102.457983	4,065.00	100.087280	3,970.94	-94.06	0.00
	Original Face:	Base	1,000,000.000	102.457983	4,065.00	100.087280	3,970.94	-94.06	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	306,578.440	104.867762	321,501.95	96.454790	295,709.59	-25,792.36	0.01
	Original Face:	Base	24,898,134.000	104.867762	321,501.95	96.454790	295,709.59	-25,792.36	0.01

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	87,219.920	103.805346	90,538.94	99.379140	86,678.41	-3,860.53	0.00
Original Face:		Base	8,516,065.000	103.805346	90,538.94	99.379140	86,678.41	-3,860.53	0.00
31424WFZ0	FARMER MAC NOTES 03/26 5.1					5.100000	04 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.057956	10,005,795.60	5,795.60	0.20
		Base		100.000000	10,000,000.00	100.057956	10,005,795.60	5,795.60	0.20
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
		Local	5,000,000.000	97.445769	4,872,288.45	96.226480	4,811,324.00	-60,964.45	0.10
Original Face:		Base	5,000,000.000	97.445769	4,872,288.45	96.226480	4,811,324.00	-60,964.45	0.10
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	2,983,196.910	100.000000	2,983,196.91	100.035770	2,984,264.00	1,067.09	0.06
Original Face:		Base	8,000,000.000	100.000000	2,983,196.91	100.035770	2,984,264.00	1,067.09	0.06
38150AEL5	GOLDMAN SACHS GROUP INC SR UNSECURED 12/25 1					1.000000	21 Dec 2025		
		Local	20,000,000.000	100.000000	20,000,000.00	96.541986	19,308,397.20	-691,602.80	0.38
		Base		100.000000	20,000,000.00	96.541986	19,308,397.20	-691,602.80	0.38
38150AF75	GOLDMAN SACHS GROUP INC SR UNSECURED 03/26 VAR					1.250000	18 Mar 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.745377	9,574,537.70	-425,462.30	0.19
		Base		100.000000	10,000,000.00	95.745377	9,574,537.70	-425,462.30	0.19
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					1.500000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.672529	9,567,252.90	-432,747.10	0.19
		Base		100.000000	10,000,000.00	95.672529	9,567,252.90	-432,747.10	0.19
38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45					1.450000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	95.473341	9,547,334.10	-452,665.90	0.19
		Base		100.000000	10,000,000.00	95.473341	9,547,334.10	-452,665.90	0.19
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA					4.000000	16 Nov 2039		
		Local	27,504.930	104.057382	28,620.91	96.378020	26,508.71	-2,112.20	0.00
Original Face:		Base	877,500.000	104.057382	28,620.91	96.378020	26,508.71	-2,112.20	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC					1.718500	16 May 2045		
		Local	501,960.630	99.084765	497,366.51	85.760520	430,484.05	-66,882.46	0.01
Original Face:		Base	3,000,000.000	99.084765	497,366.51	85.760520	430,484.05	-66,882.46	0.01

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38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	867,969.700	Local	96.115251	834,251.26	91.867150	797,379.03	-36,872.23	0.02
Original Face:	10,000,000.000	Base	96.115251	834,251.26	91.867150	797,379.03	-36,872.23	0.02
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	943,768.150	Local	101.610968	958,971.95	92.697990	874,854.11	-84,117.84	0.02
Original Face:	10,493,495.000	Base	101.610968	958,971.95	92.697990	874,854.11	-84,117.84	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	1,881,027.950	Local	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.03
Original Face:	5,000,000.000	Base	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	30,011.650	Local	99.918298	29,987.13	98.932160	29,691.17	-295.96	0.00
Original Face:	5,000,000.000	Base	99.918298	29,987.13	98.932160	29,691.17	-295.96	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
	273,927.710	Local	100.577977	275,510.95	86.647890	237,352.58	-38,158.37	0.00
Original Face:	5,000,000.000	Base	100.577977	275,510.95	86.647890	237,352.58	-38,158.37	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	2,361,991.450	Local	102.018313	2,409,663.84	78.292530	1,849,262.86	-560,400.98	0.04
Original Face:	5,000,000.000	Base	102.018313	2,409,663.84	78.292530	1,849,262.86	-560,400.98	0.04
427866AU2	HERSHEY COMPANY SR UNSECURED 08/25 3.2				3.200000	21 Aug 2025		
	6,253,000.000	Local	99.967249	6,250,952.11	99.404074	6,215,736.75	-35,215.36	0.12
		Base	99.967249	6,250,952.11	99.404074	6,215,736.75	-35,215.36	0.12
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9				0.900000	01 Jun 2025		
	2,000,000.000	Local	99.987842	1,999,756.83	98.823524	1,976,470.48	-23,286.35	0.04
		Base	99.987842	1,999,756.83	98.823524	1,976,470.48	-23,286.35	0.04
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25				4.250000	04 May 2028		
	5,000,000.000	Local	99.903566	4,995,178.29	99.354663	4,967,733.15	-27,445.14	0.10
		Base	99.903566	4,995,178.29	99.354663	4,967,733.15	-27,445.14	0.10
437076BK7	HOME DEPOT INC SR UNSECURED 09/25 3.35				3.350000	15 Sep 2025		
	20,000,000.000	Local	99.571726	19,914,345.24	99.355678	19,871,135.60	-43,209.64	0.39
		Base	99.571726	19,914,345.24	99.355678	19,871,135.60	-43,209.64	0.39

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437076CR1	HOME DEPOT INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	5,000,000.000	Local	99.992236	4,999,611.80	99.793353	4,989,667.65	-9,944.15	0.10
		Base	99.992236	4,999,611.80	99.793353	4,989,667.65	-9,944.15	0.10
437076CU4	HOME DEPOT INC SR UNSECURED 04/25 5.125				5.125000	30 Apr 2025		
	8,000,000.000	Local	99.988514	7,999,081.14	100.183310	8,014,664.80	15,583.66	0.16
		Base	99.988514	7,999,081.14	100.183310	8,014,664.80	15,583.66	0.16
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	5,000,000.000	Local	99.731911	4,986,595.55	100.869504	5,043,475.20	56,879.65	0.10
		Base	99.731911	4,986,595.55	100.869504	5,043,475.20	56,879.65	0.10
438516CB0	HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.35				1.350000	01 Jun 2025		
	3,000,000.000	Local	99.999348	2,999,980.43	98.970638	2,969,119.14	-30,861.29	0.06
		Base	99.999348	2,999,980.43	98.970638	2,969,119.14	-30,861.29	0.06
449276AA2	IBM INTERNAT CAPITAL COMPANY GUAR 02/26 4.7				4.700000	05 Feb 2026		
	25,000,000.000	Local	99.935874	24,983,968.41	100.123576	25,030,894.00	46,925.59	0.50
		Base	99.935874	24,983,968.41	100.123576	25,030,894.00	46,925.59	0.50
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	10,000,000.000	Local	99.891709	9,989,170.88	100.136413	10,013,641.30	24,470.42	0.20
		Base	99.891709	9,989,170.88	100.136413	10,013,641.30	24,470.42	0.20
459200AR2	IBM CORP SR UNSECURED 08/27 6.22				6.220000	01 Aug 2027		
	5,000,000.000	Local	103.480953	5,174,047.63	103.683718	5,184,185.90	10,138.27	0.10
		Base	103.480953	5,174,047.63	103.683718	5,184,185.90	10,138.27	0.10
459200KM2	IBM CORP SR UNSECURED 02/27 2.2				2.200000	09 Feb 2027		
	2,000,000.000	Local	99.994154	1,999,883.07	95.301857	1,906,037.14	-93,845.93	0.04
		Base	99.994154	1,999,883.07	95.301857	1,906,037.14	-93,845.93	0.04
459200KS9	IBM CORP SR UNSECURED 07/25 4				4.000000	27 Jul 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.828522	19,965,704.40	-34,295.60	0.40
		Base	100.000000	20,000,000.00	99.828522	19,965,704.40	-34,295.60	0.40
459200KW0	IBM CORP SR UNSECURED 02/26 4.5				4.500000	06 Feb 2026		
	20,000,000.000	Local	99.930443	19,986,088.64	99.933820	19,986,764.00	675.36	0.40
		Base	99.930443	19,986,088.64	99.933820	19,986,764.00	675.36	0.40

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46514AL72	ISRAEL ST 12/25 5.36					5.360000	01 Dec 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.075300	5,003,765.00	3,765.00	0.10
		Base		100.000000	5,000,000.00	100.075300	5,003,765.00	3,765.00	0.10
46632FTX3	JP MORGAN CHASE BANK NA SR UNSECURED 02/29 5.15					5.150000	05 Feb 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	100.417928	5,020,896.40	20,896.40	0.10
		Base		100.000000	5,000,000.00	100.417928	5,020,896.40	20,896.40	0.10
46632FUG8	JP MORGAN CHASE BANK NA SR UNSECURED 07/27 4.8					4.800000	29 Jul 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.434140	9,843,414.00	-156,586.00	0.20
		Base		100.000000	10,000,000.00	98.434140	9,843,414.00	-156,586.00	0.20
46647PCV6	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					2.595000	24 Feb 2026		
		Local	5,850,000.000	98.912202	5,786,363.80	99.873956	5,842,626.43	56,262.63	0.12
		Base		98.912202	5,786,363.80	99.873956	5,842,626.43	56,262.63	0.12
46647PEA0	JPMORGAN CHASE + CO SR UNSECURED 01/28 VAR					5.040000	23 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.533565	5,026,678.25	26,678.25	0.10
		Base		100.000000	5,000,000.00	100.533565	5,026,678.25	26,678.25	0.10
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.340373	10,034,037.30	34,037.30	0.20
		Base		100.000000	10,000,000.00	100.340373	10,034,037.30	34,037.30	0.20
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	3,500,000.000	99.995390	3,499,838.65	100.533550	3,518,674.25	18,835.60	0.07
Original Face:		Base	3,500,000.000	99.995390	3,499,838.65	100.533550	3,518,674.25	18,835.60	0.07
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	5,574,281.290	99.996355	5,574,078.10	100.189820	5,584,862.39	10,784.29	0.11
Original Face:		Base	17,000,000.000	99.996355	5,574,078.10	100.189820	5,584,862.39	10,784.29	0.11
47787JAC2	JOHN DEERE OWNER TRUST JDOT 2022 A A3					2.320000	15 Sep 2026		
		Local	766,248.190	99.991789	766,185.27	99.241470	760,435.97	-5,749.30	0.02
Original Face:		Base	3,000,000.000	99.991789	766,185.27	99.241470	760,435.97	-5,749.30	0.02
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	786,884.310	99.997172	786,862.06	100.073760	787,464.72	602.66	0.02
Original Face:		Base	4,000,000.000	99.997172	786,862.06	100.073760	787,464.72	602.66	0.02

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478160CN2	JOHNSON + JOHNSON SR UNSECURED 09/25 0.55				0.550000	01 Sep 2025		
	5,000,000.000	Local	99.987393	4,999,369.65	97.855592	4,892,779.60	-106,590.05	0.10
		Base	99.987393	4,999,369.65	97.855592	4,892,779.60	-106,590.05	0.10
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	101.020812	10,102,081.20	102,081.20	0.20
		Base	100.000000	10,000,000.00	101.020812	10,102,081.20	102,081.20	0.20
48128GV56	JPMORGAN CHASE + CO SR UNSECURED 08/25 0.8				0.800000	18 Aug 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.281504	4,864,075.20	-135,924.80	0.10
		Base	100.000000	5,000,000.00	97.281504	4,864,075.20	-135,924.80	0.10
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026		
	3,000,000.000	Local	99.971504	2,999,145.13	99.971349	2,999,140.47	-4.66	0.06
		Base	99.971504	2,999,145.13	99.971349	2,999,140.47	-4.66	0.06
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1				5.100000	01 Aug 2029		
	3,000,000.000	Local	99.857040	2,995,711.20	100.024424	3,000,732.72	5,021.52	0.06
		Base	99.857040	2,995,711.20	100.024424	3,000,732.72	5,021.52	0.06
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	10,000,000.000	Local	99.938299	9,993,829.88	100.003539	10,000,353.90	6,524.02	0.20
		Base	99.938299	9,993,829.88	100.003539	10,000,353.90	6,524.02	0.20
539830BU2	LOCKHEED MARTIN CORP SR UNSECURED 10/25 4.95				4.950000	15 Oct 2025		
	2,000,000.000	Local	99.929191	1,998,583.82	100.392331	2,007,846.62	9,262.80	0.04
		Base	99.929191	1,998,583.82	100.392331	2,007,846.62	9,262.80	0.04
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	5,000,000.000	Local	99.994772	4,999,738.59	99.894354	4,994,717.70	-5,020.89	0.10
		Base	99.994772	4,999,738.59	99.894354	4,994,717.70	-5,020.89	0.10
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	2,000,000.000	Local	99.992874	1,999,857.48	100.168277	2,003,365.54	3,508.06	0.04
		Base	99.992874	1,999,857.48	100.168277	2,003,365.54	3,508.06	0.04
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	20,000,000.000	Local	99.940109	19,988,021.78	99.961126	19,992,225.20	4,203.42	0.40
		Base	99.940109	19,988,021.78	99.961126	19,992,225.20	4,203.42	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	7,000,000.000	Local	99.951270	6,996,588.91	99.112111	6,937,847.77	-58,741.14	0.14
		Base	99.951270	6,996,588.91	99.112111	6,937,847.77	-58,741.14	0.14
579780AR8	MCCORMICK + CO SR UNSECURED 02/26 0.9				0.900000	15 Feb 2026		
	5,000,000.000	Local	99.945324	4,997,266.22	96.278281	4,813,914.05	-183,352.17	0.10
		Base	99.945324	4,997,266.22	96.278281	4,813,914.05	-183,352.17	0.10
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3				3.300000	01 Jul 2025		
	10,000,000.000	Local	99.993208	9,999,320.77	99.494152	9,949,415.20	-49,905.57	0.20
		Base	99.993208	9,999,320.77	99.494152	9,949,415.20	-49,905.57	0.20
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	18,000,000.000	Local	99.974410	17,995,393.79	100.490252	18,088,245.36	92,851.57	0.36
		Base	99.974410	17,995,393.79	100.490252	18,088,245.36	92,851.57	0.36
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	6,000,000.000	Local	99.671917	5,980,315.01	100.881288	6,052,877.28	72,562.27	0.12
		Base	99.671917	5,980,315.01	100.881288	6,052,877.28	72,562.27	0.12
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7				1.700000	10 Jun 2027		
	4,250,000.000	Local	99.981542	4,249,215.55	94.009892	3,995,420.41	-253,795.14	0.08
		Base	99.981542	4,249,215.55	94.009892	3,995,420.41	-253,795.14	0.08
609207AU9	MONDELEZ INTERNATIONAL SR UNSECURED 05/25 1.5				1.500000	04 May 2025		
	4,750,000.000	Local	99.220417	4,712,969.80	99.216726	4,712,794.49	-175.31	0.09
		Base	99.220417	4,712,969.80	99.216726	4,712,794.49	-175.31	0.09
60920LAS3	MONDELEZ INTL HLDINGS NE COMPANY GUAR 144A 09/25 4.25				4.250000	15 Sep 2025		
	5,000,000.000	Local	99.931624	4,996,581.22	99.737939	4,986,896.95	-9,684.27	0.10
		Base	99.931624	4,996,581.22	99.737939	4,986,896.95	-9,684.27	0.10
63305LK36	NATIONAL BANK OF CANADA SR UNSECURED 07/27 5.15				5.150000	22 Jul 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.401840	9,940,184.00	-59,816.00	0.20
		Base	100.000000	10,000,000.00	99.401840	9,940,184.00	-59,816.00	0.20
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	98.853486	19,770,697.20	-229,302.80	0.39
		Base	100.000000	20,000,000.00	98.853486	19,770,697.20	-229,302.80	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125				5.125000	30 Sep 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.818006	19,963,601.20	-36,398.80	0.40
		Base	100.000000	20,000,000.00	99.818006	19,963,601.20	-36,398.80	0.40
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.933793	14,990,068.95	95.198444	14,279,766.60	-710,302.35	0.28
		Base	99.933793	14,990,068.95	95.198444	14,279,766.60	-710,302.35	0.28
63743HFE7	NATIONAL RURAL UTIL COOP SR UNSECURED 06/25 3.45				3.450000	15 Jun 2025		
	5,000,000.000	Local	99.996052	4,999,802.61	99.563482	4,978,174.10	-21,628.51	0.10
		Base	99.996052	4,999,802.61	99.563482	4,978,174.10	-21,628.51	0.10
63743HFF4	NATIONAL RURAL UTIL COOP SR UNSECURED 10/25 5.45				5.450000	30 Oct 2025		
	7,000,000.000	Local	99.964864	6,997,540.50	100.657983	7,046,058.81	48,518.31	0.14
		Base	99.964864	6,997,540.50	100.657983	7,046,058.81	48,518.31	0.14
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	10,000,000.000	Local	99.895859	9,989,585.85	100.175680	10,017,568.00	27,982.15	0.20
		Base	99.895859	9,989,585.85	100.175680	10,017,568.00	27,982.15	0.20
63743HFH0	NATIONAL RURAL UTIL COOP SR UNSECURED 03/26 4.45				4.450000	13 Mar 2026		
	5,000,000.000	Local	99.973374	4,998,668.71	99.830618	4,991,530.90	-7,137.81	0.10
		Base	99.973374	4,998,668.71	99.830618	4,991,530.90	-7,137.81	0.10
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	8,000,000.000	Local	99.978765	7,998,301.17	101.660397	8,132,831.76	134,530.59	0.16
		Base	99.978765	7,998,301.17	101.660397	8,132,831.76	134,530.59	0.16
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	8,000,000.000	Local	99.952310	7,996,184.76	100.880100	8,070,408.00	74,223.24	0.16
		Base	99.952310	7,996,184.76	100.880100	8,070,408.00	74,223.24	0.16
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029		
	10,000,000.000	Local	99.874315	9,987,431.49	99.798491	9,979,849.10	-7,582.39	0.20
		Base	99.874315	9,987,431.49	99.798491	9,979,849.10	-7,582.39	0.20
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25				5.250000	13 Mar 2026		
	7,000,000.000	Local	99.987184	6,999,102.91	100.842635	7,058,984.45	59,881.54	0.14
		Base	99.987184	6,999,102.91	100.842635	7,058,984.45	59,881.54	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
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	3,000,000.000	100.010094	3,000,302.81	100.097145	3,002,914.35	2,611.54	0.06
		Base		100.010094	3,000,302.81	100.097145	3,002,914.35	2,611.54	0.06
65339KCG3	NEXTERA ENERGY CAPITAL COMPANY GUAR 06/25 4.45					4.450000	20 Jun 2025		
		Local	5,000,000.000	99.996627	4,999,831.36	99.918646	4,995,932.30	-3,899.06	0.10
		Base		99.996627	4,999,831.36	99.918646	4,995,932.30	-3,899.06	0.10
65339KCS7	NEXTERA ENERGY CAPITAL COMPANY GUAR 01/26 4.95					4.950000	29 Jan 2026		
		Local	15,000,000.000	99.977075	14,996,561.25	100.345742	15,051,861.30	55,300.05	0.30
		Base		99.977075	14,996,561.25	100.345742	15,051,861.30	55,300.05	0.30
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25					5.250000	30 Mar 2028		
		Local	5,000,000.000	99.887265	4,994,363.24	100.987281	5,049,364.05	55,000.81	0.10
		Base		99.887265	4,994,363.24	100.987281	5,049,364.05	55,000.81	0.10
665859AP9	NORTHERN TRUST CORP SUBORDINATED 10/25 3.95					3.950000	30 Oct 2025		
		Local	4,455,000.000	102.368775	4,560,528.92	99.530657	4,434,090.77	-126,438.15	0.09
		Base		102.368775	4,560,528.92	99.530657	4,434,090.77	-126,438.15	0.09
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.922447	4,996,122.36	98.779742	4,938,987.10	-57,135.26	0.10
		Base		99.922447	4,996,122.36	98.779742	4,938,987.10	-57,135.26	0.10
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	8,000,000.000	99.989044	7,999,123.54	96.604151	7,728,332.08	-270,791.46	0.15
		Base		99.989044	7,999,123.54	96.604151	7,728,332.08	-270,791.46	0.15
68389XCF0	ORACLE CORP SR UNSECURED 11/25 5.8					5.800000	10 Nov 2025		
		Local	5,000,000.000	99.964266	4,998,213.30	100.824648	5,041,232.40	43,019.10	0.10
		Base		99.964266	4,998,213.30	100.824648	5,041,232.40	43,019.10	0.10
693475BY0	PNC FINANCIAL SERVICES SR UNSECURED 07/27 VAR					5.102000	23 Jul 2027		
		Local	7,000,000.000	100.000000	7,000,000.00	100.471101	7,032,977.07	32,977.07	0.14
		Base		100.000000	7,000,000.00	100.471101	7,032,977.07	32,977.07	0.14
69353RFX1	PNC BANK NA SR UNSECURED 01/27 VAR					4.775000	15 Jan 2027		
		Local	5,010,000.000	99.970698	5,008,531.95	100.006260	5,010,313.63	1,781.68	0.10
		Base		99.970698	5,008,531.95	100.006260	5,010,313.63	1,781.68	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
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	12,000,000.000	99.973116	11,996,773.89	99.968217	11,996,186.04	-587.85	0.24
		Base		99.973116	11,996,773.89	99.968217	11,996,186.04	-587.85	0.24
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6					3.600000	18 Feb 2028		
		Local	5,000,000.000	98.560509	4,928,025.46	97.563182	4,878,159.10	-49,866.36	0.10
		Base		98.560509	4,928,025.46	97.563182	4,878,159.10	-49,866.36	0.10
713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.760000	13 Feb 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.163703	15,024,555.45	24,555.45	0.30
		Base		100.000000	15,000,000.00	100.163703	15,024,555.45	24,555.45	0.30
723484AH4	PINNACLE WEST CAPITAL SR UNSECURED 06/25 1.3					1.300000	15 Jun 2025		
		Local	12,000,000.000	99.999265	11,999,911.83	98.664981	11,839,797.72	-160,114.11	0.24
		Base		99.999265	11,999,911.83	98.664981	11,839,797.72	-160,114.11	0.24
742718FL8	PROCTER + GAMBLE CO/THE SR UNSECURED 10/25 0.55					0.550000	29 Oct 2025		
		Local	15,000,000.000	99.976046	14,996,406.89	97.250488	14,587,573.20	-408,833.69	0.29
		Base		99.976046	14,996,406.89	97.250488	14,587,573.20	-408,833.69	0.29
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.990474	5,499,476.07	96.127902	5,287,034.61	-212,441.46	0.11
		Base		99.990474	5,499,476.07	96.127902	5,287,034.61	-212,441.46	0.11
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
		Local	4,000,000.000	99.936123	3,997,444.92	98.918329	3,956,733.16	-40,711.76	0.08
		Base		99.936123	3,997,444.92	98.918329	3,956,733.16	-40,711.76	0.08
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	5,000,000.000	99.945243	4,997,262.17	101.730110	5,086,505.50	89,243.33	0.10
		Base		99.945243	4,997,262.17	101.730110	5,086,505.50	89,243.33	0.10
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.920000	10 Mar 2025		
		Local	15,000,000.000	100.000000	15,000,000.00	99.998000	14,999,700.00	-300.00	0.30
		Base		100.000000	15,000,000.00	99.998000	14,999,700.00	-300.00	0.30
78014RCM0	ROYAL BANK OF CANADA SR UNSECURED 03/25 VAR					4.409640	27 Mar 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.820226	9,982,022.60	-17,977.40	0.20
		Base		100.000000	10,000,000.00	99.820226	9,982,022.60	-17,977.40	0.20

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78014RDC1	ROYAL BANK OF CANADA SR UNSECURED 10/25 VAR					0.625000	09 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	95.629510	4,781,475.50	-218,524.50	0.09
		Base		100.000000	5,000,000.00	95.629510	4,781,475.50	-218,524.50	0.09
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.946120	9,994,612.00	-5,388.00	0.20
		Base		100.000000	10,000,000.00	99.946120	9,994,612.00	-5,388.00	0.20
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	99.063809	19,812,761.80	-187,238.20	0.39
		Base		100.000000	20,000,000.00	99.063809	19,812,761.80	-187,238.20	0.39
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.250000	17 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.906186	9,990,618.60	-9,381.40	0.20
		Base		100.000000	10,000,000.00	99.906186	9,990,618.60	-9,381.40	0.20
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.165460	25 Jan 2029		
		Local	453,835.260	100.000000	453,835.26	97.504060	442,507.80	-11,327.46	0.01
Original Face:		Base	2,838,688.000	100.000000	453,835.26	97.504060	442,507.80	-11,327.46	0.01
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.953398	4,997,669.92	95.646416	4,782,320.80	-215,349.12	0.10
		Base		99.953398	4,997,669.92	95.646416	4,782,320.80	-215,349.12	0.10
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.410000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.964158	10,096,415.80	96,415.80	0.20
		Base		100.000000	10,000,000.00	100.964158	10,096,415.80	96,415.80	0.20
824348BR6	SHERWIN WILLIAMS CO SR UNSECURED 08/25 4.25					4.250000	08 Aug 2025		
		Local	12,224,000.000	99.989546	12,222,722.10	99.759604	12,194,613.99	-28,108.11	0.24
		Base		99.989546	12,222,722.10	99.759604	12,194,613.99	-28,108.11	0.24
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.997382	4,999,869.09	99.399018	4,969,950.90	-29,918.19	0.10
		Base		99.997382	4,999,869.09	99.399018	4,969,950.90	-29,918.19	0.10
842587DM6	SOUTHERN CO SR UNSECURED 10/25 5.15					5.150000	06 Oct 2025		
		Local	8,000,000.000	99.948968	7,995,917.40	100.332523	8,026,601.84	30,684.44	0.16
		Base		99.948968	7,995,917.40	100.332523	8,026,601.84	30,684.44	0.16

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.920116	4,996,005.79	102.304705	5,115,235.25	119,229.46	0.10
		Base		99.920116	4,996,005.79	102.304705	5,115,235.25	119,229.46	0.10
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3					2.300000	24 Feb 2025		
		Local	8,000,000.000	99.997100	7,999,768.01	99.840859	7,987,268.72	-12,499.29	0.16
		Base		99.997100	7,999,768.01	99.840859	7,987,268.72	-12,499.29	0.16
855244BE8	STARBUCKS CORP SR UNSECURED 02/26 4.75					4.750000	15 Feb 2026		
		Local	7,000,000.000	99.956151	6,996,930.60	100.242670	7,016,986.90	20,056.30	0.14
		Base		99.956151	6,996,930.60	100.242670	7,016,986.90	20,056.30	0.14
863667BA8	STRYKER CORP SR UNSECURED 06/25 1.15					1.150000	15 Jun 2025		
		Local	5,000,000.000	99.982931	4,999,146.54	98.766603	4,938,330.15	-60,816.39	0.10
		Base		99.982931	4,999,146.54	98.766603	4,938,330.15	-60,816.39	0.10
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.816897	10,081,689.70	81,689.70	0.20
		Base		100.000000	10,000,000.00	100.816897	10,081,689.70	81,689.70	0.20
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25					2.250000	15 Apr 2025		
		Local	10,000,000.000	100.004597	10,000,459.72	99.552216	9,955,221.60	-45,238.12	0.20
		Base		100.004597	10,000,459.72	99.552216	9,955,221.60	-45,238.12	0.20
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	12,000,000.000	99.470613	11,936,473.58	98.635238	11,836,228.56	-100,245.02	0.24
		Base		99.470613	11,936,473.58	98.635238	11,836,228.56	-100,245.02	0.24
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.976439	3,999,057.57	100.593440	4,023,737.60	24,680.03	0.08
		Base		99.976439	3,999,057.57	100.593440	4,023,737.60	24,680.03	0.08
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.000000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	96.491518	9,649,151.80	-350,848.20	0.19
		Base		100.000000	10,000,000.00	96.491518	9,649,151.80	-350,848.20	0.19
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	17,000,000.000	100.000000	17,000,000.00	97.644223	16,599,517.91	-400,482.09	0.33
		Base		100.000000	17,000,000.00	97.644223	16,599,517.91	-400,482.09	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
89114X6D0	TORONTO DOMINION BANK SR UNSECURED 02/28 5.6				5.600000	28 Feb 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.530979	14,929,646.85	-70,353.15	0.30
		Base	100.000000	15,000,000.00	99.530979	14,929,646.85	-70,353.15	0.30
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766				3.766000	06 Jun 2025		
	26,000,000.000	Local	100.000000	26,000,000.00	99.753191	25,935,829.66	-64,170.34	0.52
		Base	100.000000	26,000,000.00	99.753191	25,935,829.66	-64,170.34	0.52
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR				5.380000	06 Jun 2025		
	25,000,000.000	Local	100.000000	25,000,000.00	100.285302	25,071,325.50	71,325.50	0.50
		Base	100.000000	25,000,000.00	100.285302	25,071,325.50	71,325.50	0.50
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103				5.103000	09 Jan 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.493424	20,098,684.80	98,684.80	0.40
		Base	100.000000	20,000,000.00	100.493424	20,098,684.80	98,684.80	0.40
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	100.918996	20,183,799.20	183,799.20	0.40
		Base	100.000000	20,000,000.00	100.918996	20,183,799.20	183,799.20	0.40
89236TGT6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 02/25 1.8				1.800000	13 Feb 2025		
	10,000,000.000	Local	99.999560	9,999,955.99	99.921524	9,992,152.40	-7,803.59	0.20
		Base	99.999560	9,999,955.99	99.921524	9,992,152.40	-7,803.59	0.20
89236THH1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/25 0.62				0.620000	16 Sep 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	97.276094	4,863,804.70	-136,195.30	0.10
		Base	100.000000	5,000,000.00	97.276094	4,863,804.70	-136,195.30	0.10
89236THQ1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/25 0.65				0.650000	09 Oct 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	96.983800	4,849,190.00	-150,810.00	0.10
		Base	100.000000	5,000,000.00	96.983800	4,849,190.00	-150,810.00	0.10
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.995992	9,999,599.21	97.090578	9,709,057.80	-290,541.41	0.19
		Base	99.995992	9,999,599.21	97.090578	9,709,057.80	-290,541.41	0.19
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65				3.650000	18 Aug 2025		
	10,000,000.000	Local	99.982885	9,998,288.54	99.521407	9,952,140.70	-46,147.84	0.20
		Base	99.982885	9,998,288.54	99.521407	9,952,140.70	-46,147.84	0.20

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89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4				5.400000	10 Nov 2025		
	20,000,000.000	Local	99.967916	19,993,583.22	100.725153	20,145,030.60	151,447.38	0.40
		Base	99.967916	19,993,583.22	100.725153	20,145,030.60	151,447.38	0.40
89236TMU6	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/27 4.35				4.350000	22 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	99.532267	4,976,613.35	-23,386.65	0.10
		Base	100.000000	5,000,000.00	99.532267	4,976,613.35	-23,386.65	0.10
89236TNC5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/30 5.25				5.250000	22 Jan 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	100.464203	10,046,420.30	46,420.30	0.20
		Base	100.000000	10,000,000.00	100.464203	10,046,420.30	46,420.30	0.20
89788JAA7	TRUIST BANK SR UNSECURED 03/25 1.5				1.500000	10 Mar 2025		
	2,000,000.000	Local	99.995828	1,999,916.56	99.686657	1,993,733.14	-6,183.42	0.04
		Base	99.995828	1,999,916.56	99.686657	1,993,733.14	-6,183.42	0.04
89788MAH5	TRUIST FINANCIAL CORP SR UNSECURED 07/26 VAR				4.260000	28 Jul 2026		
	7,000,000.000	Local	100.000000	7,000,000.00	99.708908	6,979,623.56	-20,376.44	0.14
		Base	100.000000	7,000,000.00	99.708908	6,979,623.56	-20,376.44	0.14
89788MAJ1	TRUIST FINANCIAL CORP SR UNSECURED 10/26 VAR				5.900000	28 Oct 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	100.694742	12,083,369.04	83,369.04	0.24
		Base	100.000000	12,000,000.00	100.694742	12,083,369.04	83,369.04	0.24
90291VAB6	USAA AUTO OWNER TRUST USAOT 2023 A A2 144A				5.830000	15 Jul 2026		
	641,161.140	Local	99.999637	641,158.81	100.077440	641,657.66	498.85	0.01
Original Face:	5,000,000.000	Base	99.999637	641,158.81	100.077440	641,657.66	498.85	0.01
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375				3.375000	01 May 2025		
	11,000,000.000	Local	99.971419	10,996,856.08	99.730119	10,970,313.09	-26,542.99	0.22
		Base	99.971419	10,996,856.08	99.730119	10,970,313.09	-26,542.99	0.22
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.771417	9,977,141.74	101.255273	10,125,527.30	148,385.56	0.20
		Base	99.771417	9,977,141.74	101.255273	10,125,527.30	148,385.56	0.20
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR				4.507000	22 Oct 2027		
	10,000,000.000	Local	100.000000	10,000,000.00	99.539665	9,953,966.50	-46,033.50	0.20
		Base	100.000000	10,000,000.00	99.539665	9,953,966.50	-46,033.50	0.20

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907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75				4.750000	21 Feb 2026		
	3,000,000.000	Local	99.975748	2,999,272.45	100.280531	3,008,415.93	9,143.48	0.06
		Base	99.975748	2,999,272.45	100.280531	3,008,415.93	9,143.48	0.06
91282CBQ3	US TREASURY N/B 02/26 0.5				0.500000	28 Feb 2026		
	20,000,000.000	Local	99.684554	19,936,910.84	96.095312	19,219,062.40	-717,848.44	0.38
		Base	99.684554	19,936,910.84	96.095312	19,219,062.40	-717,848.44	0.38
91282CEH0	US TREASURY N/B 04/25 2.625				2.625000	15 Apr 2025		
	25,000,000.000	Local	99.951557	24,987,889.20	99.667187	24,916,796.75	-71,092.45	0.49
		Base	99.951557	24,987,889.20	99.667187	24,916,796.75	-71,092.45	0.49
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	25,000,000.000	Local	100.510296	25,127,573.96	100.179688	25,044,922.00	-82,651.96	0.50
		Base	100.510296	25,127,573.96	100.179688	25,044,922.00	-82,651.96	0.50
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027		
	30,000,000.000	Local	100.565095	30,169,528.58	98.769531	29,630,859.30	-538,669.28	0.59
		Base	100.565095	30,169,528.58	98.769531	29,630,859.30	-538,669.28	0.59
91282CLH2	US TREASURY N/B 08/26 3.75				3.750000	31 Aug 2026		
	25,000,000.000	Local	100.282020	25,070,505.12	99.250000	24,812,500.00	-258,005.12	0.49
		Base	100.282020	25,070,505.12	99.250000	24,812,500.00	-258,005.12	0.49
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	25,000,000.000	Local	99.697864	24,924,465.91	99.601562	24,900,390.50	-24,075.41	0.49
		Base	99.697864	24,924,465.91	99.601562	24,900,390.50	-24,075.41	0.49
913017DD8	RTX CORP SR UNSECURED 08/25 3.95				3.950000	16 Aug 2025		
	10,000,000.000	Local	100.213598	10,021,359.82	99.666582	9,966,658.20	-54,701.62	0.20
		Base	100.213598	10,021,359.82	99.666582	9,966,658.20	-54,701.62	0.20
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	7,000,000.000	Local	99.974041	6,998,182.90	98.088253	6,866,177.71	-132,005.19	0.14
		Base	99.974041	6,998,182.90	98.088253	6,866,177.71	-132,005.19	0.14
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15				5.150000	15 Oct 2025		
	5,000,000.000	Local	99.997754	4,999,887.72	100.500002	5,025,000.10	25,112.38	0.10
		Base	99.997754	4,999,887.72	100.500002	5,025,000.10	25,112.38	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
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	3,000,000.000	99.874798	2,996,243.93	100.426628	3,012,798.84	16,554.91	0.06
		Base		99.874798	2,996,243.93	100.426628	3,012,798.84	16,554.91	0.06
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.150000	20 Mar 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.585547	12,070,265.64	70,265.64	0.24
		Base		100.000000	12,000,000.00	100.585547	12,070,265.64	70,265.64	0.24
92343VGG3	VERIZON COMMUNICATIONS SR UNSECURED 03/26 1.45					1.450000	20 Mar 2026		
		Local	8,000,000.000	100.113381	8,009,070.51	96.645448	7,731,635.84	-277,434.67	0.15
		Base		100.113381	8,009,070.51	96.645448	7,731,635.84	-277,434.67	0.15
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	15,000,000.000	99.999802	14,999,970.30	100.045550	15,006,832.50	6,862.20	0.30
Original Face:		Base	15,000,000.000	99.999802	14,999,970.30	100.045550	15,006,832.50	6,862.20	0.30
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A					5.160000	20 Jun 2029		
		Local	19,000,000.000	99.994675	18,998,988.25	100.886540	19,168,442.60	169,454.35	0.38
Original Face:		Base	19,000,000.000	99.994675	18,998,988.25	100.886540	19,168,442.60	169,454.35	0.38
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	8,000,000.000	99.978780	7,998,302.40	100.038880	8,003,110.40	4,808.00	0.16
Original Face:		Base	8,000,000.000	99.978780	7,998,302.40	100.038880	8,003,110.40	4,808.00	0.16
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	98.711922	6,648,247.98	97.124077	6,541,306.59	-106,941.39	0.13
		Base		98.711922	6,648,247.98	97.124077	6,541,306.59	-106,941.39	0.13
928668BR2	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 06/25 3.95					3.950000	06 Jun 2025		
		Local	8,630,000.000	99.902673	8,621,600.70	99.743883	8,607,897.10	-13,703.60	0.17
		Base		99.902673	8,621,600.70	99.743883	8,607,897.10	-13,703.60	0.17
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	15,000,000.000	99.910141	14,986,521.17	100.962877	15,144,431.55	157,910.38	0.30
		Base		99.910141	14,986,521.17	100.962877	15,144,431.55	157,910.38	0.30
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.937586	4,996,879.28	94.976951	4,748,847.55	-248,031.73	0.09
		Base		99.937586	4,996,879.28	94.976951	4,748,847.55	-248,031.73	0.09

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931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	6,000,000.000	Local	99.981729	5,998,903.75	99.632122	5,977,927.32	-20,976.43	0.12
		Base	99.981729	5,998,903.75	99.632122	5,977,927.32	-20,976.43	0.12
94106LBL2	WASTE MANAGEMENT INC COMPANY GUAR 11/25 0.75				0.750000	15 Nov 2025		
	5,000,000.000	Local	99.973094	4,998,654.69	97.181826	4,859,091.30	-139,563.39	0.10
		Base	99.973094	4,998,654.69	97.181826	4,859,091.30	-139,563.39	0.10
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875				4.875000	15 Feb 2029		
	8,362,000.000	Local	103.375952	8,644,297.14	100.717036	8,421,958.55	-222,338.59	0.17
		Base	103.375952	8,644,297.14	100.717036	8,421,958.55	-222,338.59	0.17
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	5,000,000.000	Local	99.901055	4,995,052.75	101.006041	5,050,302.05	55,249.30	0.10
		Base	99.901055	4,995,052.75	101.006041	5,050,302.05	55,249.30	0.10
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	10,000,000.000	Local	98.483626	9,848,362.56	99.118627	9,911,862.70	63,500.14	0.20
		Base	98.483626	9,848,362.56	99.118627	9,911,862.70	63,500.14	0.20
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3				3.000000	19 Feb 2025		
	20,000,000.000	Local	99.875508	19,975,101.67	99.928066	19,985,613.20	10,511.53	0.40
		Base	99.875508	19,975,101.67	99.928066	19,985,613.20	10,511.53	0.40
94974BGP9	WELLS FARGO + COMPANY SR UNSECURED 09/25 3.55				3.550000	29 Sep 2025		
	10,000,000.000	Local	99.874637	9,987,463.71	99.374624	9,937,462.40	-50,001.31	0.20
		Base	99.874637	9,987,463.71	99.374624	9,937,462.40	-50,001.31	0.20
94988J6B8	WELLS FARGO BANK NA SR UNSECURED 08/25 5.55				5.550000	01 Aug 2025		
	5,000,000.000	Local	100.268472	5,013,423.59	100.437880	5,021,894.00	8,470.41	0.10
		Base	100.268472	5,013,423.59	100.437880	5,021,894.00	8,470.41	0.10
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	10,000,000.000	Local	99.995789	9,999,578.89	101.212146	10,121,214.60	121,635.71	0.20
		Base	99.995789	9,999,578.89	101.212146	10,121,214.60	121,635.71	0.20
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				5.420000	07 Aug 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	100.883486	15,132,522.90	132,522.90	0.30
		Base	100.000000	15,000,000.00	100.883486	15,132,522.90	132,522.90	0.30

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254				5.254000	11 Dec 2026		
	12,000,000.000	Local	100.000000	12,000,000.00	101.224404	12,146,928.48	146,928.48	0.24
		Base	100.000000	12,000,000.00	101.224404	12,146,928.48	146,928.48	0.24
95000U2X0	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR				3.908000	25 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.780340	9,978,034.00	-21,966.00	0.20
		Base	100.000000	10,000,000.00	99.780340	9,978,034.00	-21,966.00	0.20
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	99.991720	9,999,172.00	-828.00	0.20
		Base	100.000000	10,000,000.00	99.991720	9,999,172.00	-828.00	0.20
95001DBK5	WELLS FARGO + COMPANY SR UNSECURED 11/25 VAR				4.250000	17 Nov 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.675478	9,967,547.80	-32,452.20	0.20
		Base	100.000000	10,000,000.00	99.675478	9,967,547.80	-32,452.20	0.20
95001DBW9	WELLS FARGO + COMPANY SR UNSECURED 06/25 4.4				4.400000	14 Jun 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.692800	19,938,560.00	-61,440.00	0.40
		Base	100.000000	20,000,000.00	99.692800	19,938,560.00	-61,440.00	0.40
95001DC57	WELLS FARGO + COMPANY SR UNSECURED 08/25 4.1				4.100000	15 Aug 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	99.445135	9,944,513.50	-55,486.50	0.20
		Base	100.000000	10,000,000.00	99.445135	9,944,513.50	-55,486.50	0.20
95001DC73	WELLS FARGO + COMPANY SR UNSECURED 08/26 VAR				4.650000	15 Aug 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.663884	9,966,388.40	-33,611.60	0.20
		Base	100.000000	10,000,000.00	99.663884	9,966,388.40	-33,611.60	0.20
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.754010	5,037,700.50	37,700.50	0.10
		Base	100.000000	5,000,000.00	100.754010	5,037,700.50	37,700.50	0.10
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	100.808460	18,145,522.80	145,522.80	0.36
		Base	100.000000	18,000,000.00	100.808460	18,145,522.80	145,522.80	0.36
95001DCQ1	WELLS FARGO + COMPANY SR UNSECURED 12/25 5.35				5.350000	07 Dec 2025		
	20,000,000.000	Local	100.000000	20,000,000.00	99.307417	19,861,483.40	-138,516.60	0.39
		Base	100.000000	20,000,000.00	99.307417	19,861,483.40	-138,516.60	0.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	13,000,000.000	Local	100.000000	13,000,000.00	98.527894	12,808,626.22	-191,373.78	0.25
		Base	100.000000	13,000,000.00	98.527894	12,808,626.22	-191,373.78	0.25
96949LAB1	WILLIAMS COMPANIES INC SR UNSECURED 09/25 4				4.000000	15 Sep 2025		
	3,792,000.000	Local	99.748978	3,782,481.26	99.575492	3,775,902.66	-6,578.60	0.08
		Base	99.748978	3,782,481.26	99.575492	3,775,902.66	-6,578.60	0.08
976843BP6	WISCONSIN PUBLIC SERVICE SR UNSECURED 11/25 5.35				5.350000	10 Nov 2025		
	5,000,000.000	Local	99.994023	4,999,701.16	100.610801	5,030,540.05	30,838.89	0.10
		Base	99.994023	4,999,701.16	100.610801	5,030,540.05	30,838.89	0.10
US DOLLAR Total								
	2,776,136,643.790	Local		2,775,517,846.74		2,752,251,961.58	-23,265,885.16	54.68
Original Face:	399,516,031.000	Base		2,775,517,846.74		2,752,251,961.58	-23,265,885.16	54.68
FIXED INCOME Total								
	2,776,136,643.790	Base		2,775,517,846.74		2,752,251,961.58	-23,265,885.16	54.68
Original Face:	399,516,031.000							

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		5,060,671,575.430	Base		5,055,551,821.49		5,032,452,437.81	-23,099,383.68	100.00
	Original Face:	399,516,031.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			-30,294.890	Local	1.000000	-30,294.89	1.000000	-30,294.89	0.00	0.02
				Base	1.000000	-30,294.89	1.000000	-30,294.89	0.00	0.02
US DOLLAR Total										
			-30,294.890	Local		-30,294.89		-30,294.89	0.00	0.02
				Base		-30,294.89		-30,294.89	0.00	0.02
CASH Total										
			-30,294.890	Base		-30,294.89		-30,294.89	0.00	0.02
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.310029	31 Dec 2030		
			1,136,426.400	Local	100.000000	1,136,426.40	100.000000	1,136,426.40	0.00	0.92
				Base	100.000000	1,136,426.40	100.000000	1,136,426.40	0.00	0.92
US DOLLAR Total										
			1,136,426.400	Local		1,136,426.40		1,136,426.40	0.00	0.92
				Base		1,136,426.40		1,136,426.40	0.00	0.92
CASH EQUIVALENT Total										
			1,136,426.400	Base		1,136,426.40		1,136,426.40	0.00	0.92
FIXED INCOME										
US DOLLAR								Exchange Rate:	1.000000	
00287YCX5	ABBVIE INC SR UNSECURED 03/25 3.8						3.800000	15 Mar 2025		
			1,200,000.000	Local	99.871656	1,198,459.87	99.911516	1,198,938.19	478.32	0.97
				Base	99.871656	1,198,459.87	99.911516	1,198,938.19	478.32	0.97

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8				4.800000	15 Mar 2027		
	955,000.000	Local	99.900059	954,045.56	100.507837	959,849.84	5,804.28	0.78
		Base	99.900059	954,045.56	100.507837	959,849.84	5,804.28	0.78
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15				2.150000	01 Feb 2027		
	687,000.000	Local	96.768667	664,800.74	95.736162	657,707.43	-7,093.31	0.53
		Base	96.768667	664,800.74	95.736162	657,707.43	-7,093.31	0.53
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	465,000.000	Local	99.963135	464,828.58	100.835817	468,886.55	4,057.97	0.38
		Base	99.963135	464,828.58	100.835817	468,886.55	4,057.97	0.38
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	1,300,000.000	Local	99.947689	1,299,319.96	100.852068	1,311,076.88	11,756.92	1.06
		Base	99.947689	1,299,319.96	100.852068	1,311,076.88	11,756.92	1.06
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6				4.600000	01 Dec 2025		
	600,000.000	Local	99.998257	599,989.54	100.169233	601,015.40	1,025.86	0.49
		Base	99.998257	599,989.54	100.169233	601,015.40	1,025.86	0.49
025816CY3	AMERICAN EXPRESS CO SR UNSECURED 08/25 3.95				3.950000	01 Aug 2025		
	1,200,000.000	Local	99.268423	1,191,221.08	99.729591	1,196,755.09	5,534.01	0.97
		Base	99.268423	1,191,221.08	99.729591	1,196,755.09	5,534.01	0.97
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR				5.645000	23 Apr 2027		
	757,000.000	Local	101.021606	764,733.56	101.048087	764,934.02	200.46	0.62
		Base	101.021606	764,733.56	101.048087	764,934.02	200.46	0.62
02582JJT8	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2022 2 A				3.390000	15 May 2027		
	775,000.000	Local	99.977880	774,828.57	99.672850	772,464.59	-2,363.98	0.62
Original Face:	775,000.000	Base	99.977880	774,828.57	99.672850	772,464.59	-2,363.98	0.62
032095AM3	AMPHENOL CORP SR UNSECURED 03/26 4.75				4.750000	30 Mar 2026		
	465,000.000	Local	99.862312	464,359.75	100.037189	465,172.93	813.18	0.38
		Base	99.862312	464,359.75	100.037189	465,172.93	813.18	0.38
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05				5.050000	05 Apr 2027		
	1,200,000.000	Local	100.990780	1,211,889.36	100.781211	1,209,374.53	-2,514.83	0.98
		Base	100.990780	1,211,889.36	100.781211	1,209,374.53	-2,514.83	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
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	1,500,000.000	100.000000	1,500,000.00	99.959873	1,499,398.10	-601.90	1.21
		Base		100.000000	1,500,000.00	99.959873	1,499,398.10	-601.90	1.21
05592XAB6	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2A					5.720000	27 Apr 2026		
		Local	23,397.190	100.000000	23,397.19	100.076250	23,415.03	17.84	0.02
Original Face:		Base	300,000.000	100.000000	23,397.19	100.076250	23,415.03	17.84	0.02
05592XAC4	BMW VEHICLE OWNER TRUST BMWOT 2023 A A2B					4.780980	27 Apr 2026		
		Local	77,990.840	100.000000	77,990.84	100.010520	77,999.04	8.20	0.06
Original Face:		Base	1,000,000.000	100.000000	77,990.84	100.010520	77,999.04	8.20	0.06
05602RAD3	BMW VEHICLE OWNER TRUST BMWOT 2022 A A3					3.210000	25 Aug 2026		
		Local	240,443.260	99.530043	239,313.28	99.599080	239,479.27	165.99	0.19
Original Face:		Base	850,000.000	99.530043	239,313.28	99.599080	239,479.27	165.99	0.19
06051GJQ3	BANK OF AMERICA CORP SR UNSECURED 03/27 VAR					1.658000	11 Mar 2027		
		Local	600,000.000	96.555400	579,332.40	96.641767	579,850.60	518.20	0.47
		Base		96.555400	579,332.40	96.641767	579,850.60	518.20	0.47
06051GKN8	BANK OF AMERICA CORP SR UNSECURED 04/26 VAR					5.690000	02 Apr 2026		
		Local	550,000.000	100.031667	550,174.17	100.168000	550,924.00	749.83	0.45
		Base		100.031667	550,174.17	100.168000	550,924.00	749.83	0.45
06405LAE1	BANK OF NEW YORK MELLON SR UNSECURED 03/26 VAR					4.810000	13 Mar 2026		
		Local	1,200,000.000	100.012050	1,200,144.60	100.019200	1,200,230.40	85.80	0.97
		Base		100.012050	1,200,144.60	100.019200	1,200,230.40	85.80	0.97
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.890000	21 Jul 2028		
		Local	1,200,000.000	100.359975	1,204,319.70	100.529902	1,206,358.82	2,039.12	0.98
		Base		100.359975	1,204,319.70	100.529902	1,206,358.82	2,039.12	0.98
06428CAC8	BANK OF AMERICA NA SR UNSECURED 08/25 5.65					5.650000	18 Aug 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	100.531617	1,105,847.79	5,847.79	0.89
		Base		100.000000	1,100,000.00	100.531617	1,105,847.79	5,847.79	0.89
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	1,367,327.480	100.198230	1,370,037.93	100.376720	1,372,478.48	2,440.55	1.11
Original Face:		Base	1,640,000.000	100.198230	1,370,037.93	100.376720	1,372,478.48	2,440.55	1.11

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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
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45					3.450000	15 Nov 2027		
		Local	800,000.000	96.973478	775,787.82	97.260365	778,082.92	2,295.10	0.63
		Base		96.973478	775,787.82	97.260365	778,082.92	2,295.10	0.63
110122EE4	BRISTOL MYERS SQUIBB CO SR UNSECURED 02/27 4.9					4.900000	22 Feb 2027		
		Local	415,000.000	99.924277	414,685.75	100.794855	418,298.65	3,612.90	0.34
		Base		99.924277	414,685.75	100.794855	418,298.65	3,612.90	0.34
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3					3.890000	15 Nov 2027		
		Local	730,093.640	98.552717	719,527.12	99.503700	726,470.19	6,943.07	0.59
Original Face:		Base	1,000,000.000	98.552717	719,527.12	99.503700	726,470.19	6,943.07	0.59
12664QAB0	CNH EQUIPMENT TRUST CNH 2023 A A2					5.340000	15 Sep 2026		
		Local	151,225.450	99.999385	151,224.52	100.039370	151,284.99	60.47	0.12
Original Face:		Base	1,000,000.000	99.999385	151,224.52	100.039370	151,284.99	60.47	0.12
14041NGB1	CAPITAL ONE MULTI ASSET EXECUT COMET 2022 A3 A					4.950000	15 Oct 2027		
		Local	1,000,000.000	99.995995	999,959.95	100.308200	1,003,082.00	3,122.05	0.81
Original Face:		Base	1,000,000.000	99.995995	999,959.95	100.308200	1,003,082.00	3,122.05	0.81
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
		Local	1,533,068.760	99.757985	1,529,358.50	100.285630	1,537,447.66	8,089.16	1.24
Original Face:		Base	1,600,000.000	99.757985	1,529,358.50	100.285630	1,537,447.66	8,089.16	1.24
14913R3C9	CATERPILLAR FINL SERVICE SR UNSECURED 03/25 5.4					5.400000	10 Mar 2025		
		Local	750,000.000	99.998884	749,991.63	100.118655	750,889.91	898.28	0.61
		Base		99.998884	749,991.63	100.118655	750,889.91	898.28	0.61
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.928754	1,199,145.05	100.142463	1,201,709.56	2,564.51	0.97
		Base		99.928754	1,199,145.05	100.142463	1,201,709.56	2,564.51	0.97
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.920000	15 Nov 2027		
		Local	600,000.000	100.190443	601,142.66	100.159763	600,958.58	-184.08	0.49
		Base		100.190443	601,142.66	100.159763	600,958.58	-184.08	0.49
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	16 Jan 2029		
		Local	650,000.000	99.989765	649,933.47	100.154230	651,002.50	1,069.03	0.53
Original Face:		Base	650,000.000	99.989765	649,933.47	100.154230	651,002.50	1,069.03	0.53

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	1,200,000.000	98.385278	1,180,623.33	98.081713	1,176,980.56	-3,642.77	0.95
		Base		98.385278	1,180,623.33	98.081713	1,176,980.56	-3,642.77	0.95
17252MAP5	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/25 3.45					3.450000	01 May 2025		
		Local	1,330,000.000	99.828892	1,327,724.26	99.686391	1,325,829.00	-1,895.26	1.07
		Base		99.828892	1,327,724.26	99.686391	1,325,829.00	-1,895.26	1.07
17275RAW2	CISCO SYSTEMS INC SR UNSECURED 06/25 3.5					3.500000	15 Jun 2025		
		Local	1,200,000.000	99.363649	1,192,363.79	99.646936	1,195,763.23	3,399.44	0.97
		Base		99.363649	1,192,363.79	99.646936	1,195,763.23	3,399.44	0.97
17275RBP6	CISCO SYSTEMS INC SR UNSECURED 02/26 4.9					4.900000	26 Feb 2026		
		Local	390,000.000	99.979267	389,919.14	100.577250	392,251.28	2,332.14	0.32
		Base		99.979267	389,919.14	100.577250	392,251.28	2,332.14	0.32
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.908439	874,198.84	100.717434	881,277.55	7,078.71	0.71
		Base		99.908439	874,198.84	100.717434	881,277.55	7,078.71	0.71
17325FBH0	CITIBANK NA SR UNSECURED 08/26 VAR					5.068000	06 Aug 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.376000	1,204,512.00	4,512.00	0.97
		Base		100.000000	1,200,000.00	100.376000	1,204,512.00	4,512.00	0.97
18978FAB2	CNH EQUIPMENT TRUST CNH 2024 A A2					5.190000	15 Jul 2027		
		Local	339,125.560	99.994899	339,108.26	100.206650	339,826.36	718.10	0.27
Original Face:		Base	790,000.000	99.994899	339,108.26	100.206650	339,826.36	718.10	0.27
18978GAB0	CNH EQUIPMENT TRUST CNH 2024 C A2A					4.300000	18 Feb 2028		
		Local	385,000.000	99.995369	384,982.17	99.854000	384,437.90	-544.27	0.31
Original Face:		Base	385,000.000	99.995369	384,982.17	99.854000	384,437.90	-544.27	0.31
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3					3.300000	01 Feb 2027		
		Local	1,200,000.000	97.514108	1,170,169.30	97.571155	1,170,853.86	684.56	0.95
		Base		97.514108	1,170,169.30	97.571155	1,170,853.86	684.56	0.95
233874AB2	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A2					5.600000	15 Apr 2026		
		Local	239,913.060	99.999008	239,910.68	100.263490	240,545.21	634.53	0.19
Original Face:		Base	375,000.000	99.999008	239,910.68	100.263490	240,545.21	634.53	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
24422EWP0	JOHN DEERE CAPITAL CORP SR UNSECURED 01/26 4.8					4.800000	09 Jan 2026		
		Local	700,000.000	99.984613	699,892.29	100.404017	702,828.12	2,935.83	0.57
		Base		99.984613	699,892.29	100.404017	702,828.12	2,935.83	0.57
24422EXZ7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/28 4.65					4.650000	07 Jan 2028		
		Local	1,000,000.000	99.970601	999,706.01	100.429708	1,004,297.08	4,591.07	0.81
		Base		99.970601	999,706.01	100.429708	1,004,297.08	4,591.07	0.81
254683CS2	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A2 A					3.320000	15 May 2027		
		Local	465,000.000	99.999086	464,995.75	99.657330	463,406.58	-1,589.17	0.37
Original Face:		Base	465,000.000	99.999086	464,995.75	99.657330	463,406.58	-1,589.17	0.37
254683CX1	DISCOVER CARD EXECUTION NOTE T DCENT 2022 A4 A					5.030000	15 Oct 2027		
		Local	325,000.000	99.996637	324,989.07	100.374370	326,216.70	1,227.63	0.26
Original Face:		Base	325,000.000	99.996637	324,989.07	100.374370	326,216.70	1,227.63	0.26
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A					4.930000	15 Jun 2028		
		Local	700,000.000	99.993551	699,954.86	100.582140	704,074.98	4,120.12	0.57
Original Face:		Base	700,000.000	99.993551	699,954.86	100.582140	704,074.98	4,120.12	0.57
25468PDK9	TWDC ENTERPRISES 18 CORP COMPANY GUAR 02/26 3					3.000000	13 Feb 2026		
		Local	1,150,000.000	97.494429	1,121,185.93	98.596426	1,133,858.90	12,672.97	0.92
		Base		97.494429	1,121,185.93	98.596426	1,133,858.90	12,672.97	0.92
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95					2.950000	15 Jun 2027		
		Local	1,200,000.000	97.098295	1,165,179.54	96.658356	1,159,900.27	-5,279.27	0.94
		Base		97.098295	1,165,179.54	96.658356	1,159,900.27	-5,279.27	0.94
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5					2.500000	01 Nov 2028		
		Local	338,816.300	100.843224	341,673.28	97.196423	329,317.32	-12,355.96	0.27
Original Face:		Base	3,600,000.000	100.843224	341,673.28	97.196423	329,317.32	-12,355.96	0.27
3130ALGR9	FEDERAL HOME LOAN BANK BONDS 02/26 0.85					0.850000	26 Feb 2026		
		Local	500,000.000	99.957142	499,785.71	96.455223	482,276.12	-17,509.59	0.39
		Base		99.957142	499,785.71	96.455223	482,276.12	-17,509.59	0.39
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625					4.625000	11 Sep 2026		
		Local	1,200,000.000	99.635619	1,195,627.43	100.566969	1,206,803.63	11,176.20	0.98
		Base		99.635619	1,195,627.43	100.566969	1,206,803.63	11,176.20	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
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	1,100,000.000	99.710848	1,096,819.33	99.828901	1,098,117.91	1,298.58	0.89
		Base		99.710848	1,096,819.33	99.828901	1,098,117.91	1,298.58	0.89
3134HATM5	FREDDIE MAC NOTES 10/27 4.75					4.750000	21 Oct 2027		
		Local	1,200,000.000	99.972619	1,199,671.43	99.850585	1,198,207.02	-1,464.41	0.97
		Base		99.972619	1,199,671.43	99.850585	1,198,207.02	-1,464.41	0.97
3134HAV75	FREDDIE MAC NOTES 12/27 4.9					4.900000	27 Dec 2027		
		Local	1,200,000.000	99.980553	1,199,766.64	99.966455	1,199,597.46	-169.18	0.97
		Base		99.980553	1,199,766.64	99.966455	1,199,597.46	-169.18	0.97
3134HAZL0	FREDDIE MAC NOTES 11/26 4.8					4.800000	19 Nov 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	99.962406	1,199,548.87	-451.13	0.97
		Base		100.000000	1,200,000.00	99.962406	1,199,548.87	-451.13	0.97
3135G05S8	FANNIE MAE NOTES 08/25 0.5					0.500000	14 Aug 2025		
		Local	1,000,000.000	100.000000	1,000,000.00	97.978628	979,786.28	-20,213.72	0.79
		Base		100.000000	1,000,000.00	97.978628	979,786.28	-20,213.72	0.79
3137BKRJ1	FHLMC MULTIFAMILY STRUCTURED P FHMS K047 A2					3.329000	25 May 2025		
		Local	1,002,857.940	99.658228	999,430.45	99.499650	997,840.14	-1,590.31	0.81
Original Face:		Base	1,100,000.000	99.658228	999,430.45	99.499650	997,840.14	-1,590.31	0.81
3137BM7C4	FHLMC MULTIFAMILY STRUCTURED P FHMS K051 A2					3.308000	25 Sep 2025		
		Local	1,158,013.500	98.874580	1,144,980.99	99.149050	1,148,159.38	3,178.39	0.93
Original Face:		Base	1,200,000.000	98.874580	1,144,980.99	99.149050	1,148,159.38	3,178.39	0.93
3137FBBX3	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A2					3.244000	25 Aug 2027		
		Local	639,000.000	97.254879	621,458.68	96.841740	618,818.72	-2,639.96	0.50
Original Face:		Base	639,000.000	97.254879	621,458.68	96.841740	618,818.72	-2,639.96	0.50
3137FCJK1	FHLMC MULTIFAMILY STRUCTURED P FHMS K070 A2					3.303000	25 Nov 2027		
		Local	1,311,000.000	96.911534	1,270,510.21	96.720740	1,268,008.90	-2,501.31	1.03
Original Face:		Base	1,311,000.000	96.911534	1,270,510.21	96.720740	1,268,008.90	-2,501.31	1.03
3137FQ3Y7	FHLMC MULTIFAMILY STRUCTURED P FHMS K101 A1					2.190000	25 Jul 2029		
		Local	767,990.820	94.718234	727,427.34	94.839100	728,355.58	928.24	0.59
Original Face:		Base	960,000.000	94.718234	727,427.34	94.839100	728,355.58	928.24	0.59

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31677QBU2	FIFTH THIRD BANK NA SR UNSECURED 01/28 VAR				4.967000	28 Jan 2028		
	260,000.000	Local	100.000000	260,000.00	100.474330	261,233.26	1,233.26	0.21
		Base	100.000000	260,000.00	100.474330	261,233.26	1,233.26	0.21
31680EAB7	FIFTH THIRD AUTO TRUST FITAT 2023 1 A2A				5.800000	16 Nov 2026		
	149,334.600	Local	99.999672	149,334.11	100.154780	149,565.74	231.63	0.12
Original Face:	670,000.000	Base	99.999672	149,334.11	100.154780	149,565.74	231.63	0.12
344940AB7	FORD CREDIT AUTO OWNER TRUST FORDO 2023 C A2A				5.680000	15 Sep 2026		
	177,848.020	Local	99.997295	177,843.21	100.264730	178,318.84	475.63	0.14
Original Face:	445,000.000	Base	99.997295	177,843.21	100.264730	178,318.84	475.63	0.14
34532UAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A2A				4.320000	15 Aug 2027		
	465,000.000	Local	99.996839	464,985.30	99.883940	464,460.32	-524.98	0.38
Original Face:	465,000.000	Base	99.996839	464,985.30	99.883940	464,460.32	-524.98	0.38
34535AAD2	FORD CREDIT AUTO OWNER TRUST FORDO 2022 C A3				4.480000	15 Dec 2026		
	303,328.550	Local	99.647607	302,259.64	99.939380	303,144.67	885.03	0.25
Original Face:	680,000.000	Base	99.647607	302,259.64	99.939380	303,144.67	885.03	0.25
34535EAB8	FORD CREDIT AUTO OWNER TRUST FORDO 2024 A A2A				5.320000	15 Jan 2027		
	573,854.910	Local	99.943595	573,531.23	100.287460	575,504.51	1,973.28	0.47
Original Face:	810,000.000	Base	99.943595	573,531.23	100.287460	575,504.51	1,973.28	0.47
362554AC1	GM FINANCIAL SECURITIZED TERM GMCAR 2021 4 A3				0.680000	16 Sep 2026		
	104,533.290	Local	99.566894	104,080.55	99.217510	103,715.33	-365.22	0.08
Original Face:	600,000.000	Base	99.566894	104,080.55	99.217510	103,715.33	-365.22	0.08
362583AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2023 2 A2A				5.100000	18 May 2026		
	2,555.240	Local	99.998435	2,555.20	100.015060	2,555.62	0.42	0.00
Original Face:	240,000.000	Base	99.998435	2,555.20	100.015060	2,555.62	0.42	0.00
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3				4.820000	16 Aug 2027		
	824,841.550	Local	99.991167	824,768.69	100.104090	825,700.13	931.44	0.67
Original Face:	1,200,000.000	Base	99.991167	824,768.69	100.104090	825,700.13	931.44	0.67
362955AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2025 1 A2A				4.440000	18 Jan 2028		
	645,000.000	Local	99.990726	644,940.18	99.971810	644,818.17	-122.01	0.52
Original Face:	645,000.000	Base	99.990726	644,940.18	99.971810	644,818.17	-122.01	0.52

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379930AB6	GM FINANCIAL SECURITIZED TERM GMCAR 2023 4 A2A					5.890000	16 Nov 2026		
		Local	198,775.830	100.127661	199,029.59	100.318160	199,408.26	378.67	0.16
Original Face:		Base	550,000.000	100.127661	199,029.59	100.318160	199,408.26	378.67	0.16
38013KAB6	GM FINANCIAL SECURITIZED TERM GMCAR 2024 3 A2A					5.350000	16 Jun 2027		
		Local	235,852.880	99.999792	235,852.39	100.378520	236,745.63	893.24	0.19
Original Face:		Base	250,000.000	99.999792	235,852.39	100.378520	236,745.63	893.24	0.19
38014AAB7	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A2A					4.530000	18 Oct 2027		
		Local	215,000.000	99.996498	214,992.47	100.024850	215,053.43	60.96	0.17
Original Face:		Base	215,000.000	99.996498	214,992.47	100.024850	215,053.43	60.96	0.17
38151LAG5	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.414000	21 May 2027		
		Local	600,000.000	100.000000	600,000.00	100.832381	604,994.29	4,994.29	0.49
		Base		100.000000	600,000.00	100.832381	604,994.29	4,994.29	0.49
38151LAH3	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.110000	21 May 2027		
		Local	1,200,000.000	100.157893	1,201,894.72	100.177590	1,202,131.08	236.36	0.97
		Base		100.157893	1,201,894.72	100.177590	1,202,131.08	236.36	0.97
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,100,000.000	98.588792	1,084,476.71	98.823524	1,087,058.76	2,582.05	0.88
		Base		98.588792	1,084,476.71	98.823524	1,087,058.76	2,582.05	0.88
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
		Local	1,500,000.000	99.867703	1,498,015.55	100.804101	1,512,061.52	14,045.97	1.22
		Base		99.867703	1,498,015.55	100.804101	1,512,061.52	14,045.97	1.22
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	1,000,000.000	99.731911	997,319.11	100.869504	1,008,695.04	11,375.93	0.82
		Base		99.731911	997,319.11	100.869504	1,008,695.04	11,375.93	0.82
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
		Local	305,120.660	99.987621	305,082.89	100.113010	305,465.48	382.59	0.25
Original Face:		Base	1,625,000.000	99.987621	305,082.89	100.113010	305,465.48	382.59	0.25
438123AB7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 4 A2					5.870000	22 Jun 2026		
		Local	284,783.350	99.998020	284,777.71	100.358280	285,803.67	1,025.96	0.23
Original Face:		Base	665,000.000	99.998020	284,777.71	100.358280	285,803.67	1,025.96	0.23

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43813GAC5	HONDA AUTO RECEIVABLES OWNER T HAROT 2021 1 A3					0.270000	21 Apr 2025		
			0.000	0.000000	0.02	0.000000	0.00	-0.02	0.00
		Base		0.000000	0.02	0.000000	0.00	-0.02	0.00
43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3					4.570000	21 Mar 2029		
			705,000.000	99.986427	704,904.31	100.046290	705,326.34	422.03	0.57
Original Face:		Base	705,000.000	99.986427	704,904.31	100.046290	705,326.34	422.03	0.57
43815JAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3					5.040000	21 Apr 2027		
			510,498.090	100.472578	512,910.59	100.313630	512,099.17	-811.42	0.41
Original Face:		Base	580,000.000	100.472578	512,910.59	100.313630	512,099.17	-811.42	0.41
438516CX2	HONEYWELL INTERNATIONAL SR UNSECURED 07/27 4.65					4.650000	30 Jul 2027		
			980,000.000	99.997431	979,974.82	100.303131	982,970.68	2,995.86	0.80
		Base		99.997431	979,974.82	100.303131	982,970.68	2,995.86	0.80
440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
			445,000.000	99.930213	444,689.45	100.490908	447,184.54	2,495.09	0.36
		Base		99.930213	444,689.45	100.490908	447,184.54	2,495.09	0.36
446150AM6	HUNTINGTON BANCSHARES SR UNSECURED 05/25 4					4.000000	15 May 2025		
			550,000.000	99.949005	549,719.53	99.753277	548,643.02	-1,076.51	0.44
		Base		99.949005	549,719.53	99.753277	548,643.02	-1,076.51	0.44
448973AB3	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 A A2A					5.290000	15 Apr 2027		
			321,309.140	99.999122	321,306.32	100.298940	322,269.66	963.34	0.26
Original Face:		Base	450,000.000	99.999122	321,306.32	100.298940	322,269.66	963.34	0.26
448976AB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A					4.530000	15 Sep 2027		
			290,000.000	99.994514	289,984.09	100.001060	290,003.07	18.98	0.23
Original Face:		Base	290,000.000	99.994514	289,984.09	100.001060	290,003.07	18.98	0.23
44918CAB8	HYUNDAI AUTO RECEIVABLES TRUST HART 2023 C A2A					5.800000	15 Jan 2027		
			225,444.220	100.068895	225,599.54	100.373880	226,287.11	687.57	0.18
Original Face:		Base	500,000.000	100.068895	225,599.54	100.373880	226,287.11	687.57	0.18
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
			774,511.040	99.999839	774,509.79	100.459710	778,071.54	3,561.75	0.63
Original Face:		Base	1,070,000.000	99.999839	774,509.79	100.459710	778,071.54	3,561.75	0.63

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44935FAD6	HYUNDAI AUTO RECEIVABLES TRUST HART 2021 C A3					0.740000	15 May 2026		
		Local	37,700.010	100.000000	37,700.01	99.747070	37,604.66	-95.35	0.03
Original Face:		Base	600,000.000	100.000000	37,700.01	99.747070	37,604.66	-95.35	0.03
45866FAT1	INTERCONTINENTALEXCHANGE SR UNSECURED 05/25 3.65					3.650000	23 May 2025		
		Local	880,000.000	99.939792	879,470.17	99.730940	877,632.27	-1,837.90	0.71
		Base		99.939792	879,470.17	99.730940	877,632.27	-1,837.90	0.71
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	98.930372	1,187,164.46	98.498670	1,181,984.04	-5,180.42	0.96
		Base		98.930372	1,187,164.46	98.498670	1,181,984.04	-5,180.42	0.96
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	1,100,000.000	100.000000	1,100,000.00	99.828522	1,098,113.74	-1,886.26	0.89
		Base		100.000000	1,100,000.00	99.828522	1,098,113.74	-1,886.26	0.89
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	1,100,000.000	99.930444	1,099,234.88	99.933820	1,099,272.02	37.14	0.89
		Base		99.930444	1,099,234.88	99.933820	1,099,272.02	37.14	0.89
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.949806	1,454,269.68	101.030984	1,470,000.82	15,731.14	1.19
		Base		99.949806	1,454,269.68	101.030984	1,470,000.82	15,731.14	1.19
46647PCF1	JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR					5.245000	22 Apr 2027		
		Local	600,000.000	100.427670	602,566.02	100.458392	602,750.35	184.33	0.49
		Base		100.427670	602,566.02	100.458392	602,750.35	184.33	0.49
46647PCX2	JPMORGAN CHASE + CO SR UNSECURED 02/26 VAR					5.280000	24 Feb 2026		
		Local	500,000.000	100.000000	500,000.00	100.046240	500,231.20	231.20	0.40
		Base		100.000000	500,000.00	100.046240	500,231.20	231.20	0.40
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
		Local	500,000.000	101.133642	505,668.21	101.066100	505,330.50	-337.71	0.41
Original Face:		Base	500,000.000	101.133642	505,668.21	101.066100	505,330.50	-337.71	0.41
477911AB7	JOHN DEERE OWNER TRUST JDOT 2024 C A2A					4.360000	16 Aug 2027		
		Local	485,000.000	99.990963	484,956.17	99.937260	484,695.71	-260.46	0.39
Original Face:		Base	485,000.000	99.990963	484,956.17	99.937260	484,695.71	-260.46	0.39

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2				5.590000	15 Jun 2026		
	98,360.540	Local	99.997163	98,357.75	100.073760	98,433.09	75.34	0.08
Original Face:	500,000.000	Base	99.997163	98,357.75	100.073760	98,433.09	75.34	0.08
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11				5.110000	08 Dec 2026		
	1,200,000.000	Local	100.000000	1,200,000.00	101.020812	1,212,249.74	12,249.74	0.98
		Base	100.000000	1,200,000.00	101.020812	1,212,249.74	12,249.74	0.98
49327M3G7	KEY BANK NA SR UNSECURED 01/26 4.7				4.700000	26 Jan 2026		
	265,000.000	Local	99.971509	264,924.50	99.971349	264,924.07	-0.43	0.21
		Base	99.971509	264,924.50	99.971349	264,924.07	-0.43	0.21
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5				5.000000	27 Feb 2026		
	515,000.000	Local	99.938307	514,682.28	100.003539	515,018.23	335.95	0.42
		Base	99.938307	514,682.28	100.003539	515,018.23	335.95	0.42
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15				4.150000	14 Aug 2027		
	745,000.000	Local	99.957529	744,683.59	99.446131	740,873.68	-3,809.91	0.60
		Base	99.957529	744,683.59	99.446131	740,873.68	-3,809.91	0.60
548661EK9	LOWE S COS INC SR UNSECURED 09/25 4.4				4.400000	08 Sep 2025		
	1,100,000.000	Local	99.483508	1,094,318.59	99.894354	1,098,837.89	4,519.30	0.89
		Base	99.483508	1,094,318.59	99.894354	1,098,837.89	4,519.30	0.89
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8				4.800000	01 Apr 2026		
	1,200,000.000	Local	100.376122	1,204,513.46	100.168277	1,202,019.32	-2,494.14	0.97
		Base	100.376122	1,204,513.46	100.168277	1,202,019.32	-2,494.14	0.97
55279HAT7	MANUF + TRADERS TRUST CO SR UNSECURED 11/25 5.4				5.400000	21 Nov 2025		
	1,000,000.000	Local	99.983054	999,830.54	100.459486	1,004,594.86	4,764.32	0.81
		Base	99.983054	999,830.54	100.459486	1,004,594.86	4,764.32	0.81
55279HAV2	MANUF + TRADERS TRUST CO SR UNSECURED 01/26 4.65				4.650000	27 Jan 2026		
	650,000.000	Local	99.991400	649,944.10	99.961126	649,747.32	-196.78	0.53
		Base	99.991400	649,944.10	99.961126	649,747.32	-196.78	0.53
571748BZ4	MARSH + MCLENNAN COS INC SR UNSECURED 11/27 VAR				5.060000	08 Nov 2027		
	265,000.000	Local	100.000000	265,000.00	100.763685	267,023.77	2,023.77	0.22
		Base	100.000000	265,000.00	100.763685	267,023.77	2,023.77	0.22

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57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,200,000.000	99.951270	1,199,415.24	99.112111	1,189,345.33	-10,069.91	0.96
		Base		99.951270	1,199,415.24	99.112111	1,189,345.33	-10,069.91	0.96
58013MFN9	MCDONALD S CORP SR UNSECURED 07/25 3.3					3.300000	01 Jul 2025		
		Local	1,300,000.000	99.527212	1,293,853.76	99.494152	1,293,423.98	-429.78	1.05
		Base		99.527212	1,293,853.76	99.494152	1,293,423.98	-429.78	1.05
58769FAB1	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 2 A2					5.920000	16 Nov 2026		
		Local	335,240.630	99.997315	335,231.63	100.276290	336,166.87	935.24	0.27
Original Face:		Base	1,000,000.000	99.997315	335,231.63	100.276290	336,166.87	935.24	0.27
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3					4.510000	15 Nov 2027		
		Local	1,133,095.400	99.907784	1,132,050.50	99.972540	1,132,784.25	733.75	0.92
Original Face:		Base	1,500,000.000	99.907784	1,132,050.50	99.972540	1,132,784.25	733.75	0.92
58772WAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2021 1 A3					0.460000	15 Jun 2026		
		Local	65,290.990	99.781746	65,148.49	99.525860	64,981.42	-167.07	0.05
Original Face:		Base	815,000.000	99.781746	65,148.49	99.525860	64,981.42	-167.07	0.05
58773DAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2025 1 A2A					4.500000	15 Feb 2028		
		Local	955,000.000	99.997618	954,977.25	100.048050	955,458.88	481.63	0.77
Original Face:		Base	955,000.000	99.997618	954,977.25	100.048050	955,458.88	481.63	0.77
6174468C6	MORGAN STANLEY SR UNSECURED 07/25 4					4.000000	23 Jul 2025		
		Local	1,200,000.000	99.357434	1,192,289.21	99.781264	1,197,375.17	5,085.96	0.97
		Base		99.357434	1,192,289.21	99.781264	1,197,375.17	5,085.96	0.97
65479UAB4	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 A A2A					5.470000	15 Dec 2026		
		Local	612,763.780	99.999401	612,760.11	100.335530	614,819.79	2,059.68	0.50
Original Face:		Base	695,000.000	99.999401	612,760.11	100.335530	614,819.79	2,059.68	0.50
65479WAB0	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A2A					4.510000	15 Jun 2027		
		Local	505,000.000	99.993432	504,966.83	100.005210	505,026.31	59.48	0.41
Original Face:		Base	505,000.000	99.993432	504,966.83	100.005210	505,026.31	59.48	0.41
65480MAB9	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 B A2A					5.950000	15 May 2026		
		Local	541,861.380	99.999688	541,859.69	100.278060	543,368.08	1,508.39	0.44
Original Face:		Base	1,355,000.000	99.999688	541,859.69	100.278060	543,368.08	1,508.39	0.44

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65480WAB7	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A2A					5.340000	17 Feb 2026		
		Local	13,268.160	100.000000	13,268.16	100.019010	13,270.68	2.52	0.01
Original Face:		Base	370,000.000	100.000000	13,268.16	100.019010	13,270.68	2.52	0.01
69353REQ7	PNC BANK NA SR UNSECURED 06/25 3.25					3.250000	01 Jun 2025		
		Local	1,100,000.000	99.268342	1,091,951.76	99.585353	1,095,438.88	3,487.12	0.89
		Base		99.268342	1,091,951.76	99.585353	1,095,438.88	3,487.12	0.89
69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1					3.100000	25 Oct 2027		
		Local	1,200,000.000	96.537231	1,158,446.77	96.011703	1,152,140.44	-6,306.33	0.93
		Base		96.537231	1,158,446.77	96.011703	1,152,140.44	-6,306.33	0.93
69371RR73	PACCAR FINANCIAL CORP SR UNSECURED 04/25 2.85					2.850000	07 Apr 2025		
		Local	500,000.000	99.998390	499,991.95	99.717831	498,589.16	-1,402.79	0.40
		Base		99.998390	499,991.95	99.717831	498,589.16	-1,402.79	0.40
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.940510	499,702.55	101.181623	505,908.12	6,205.57	0.41
		Base		99.940510	499,702.55	101.181623	505,908.12	6,205.57	0.41
713448FQ6	PEPSICO INC SR UNSECURED 02/26 4.55					4.550000	13 Feb 2026		
		Local	1,165,000.000	99.979116	1,164,756.70	100.158961	1,166,851.90	2,095.20	0.94
		Base		99.979116	1,164,756.70	100.158961	1,166,851.90	2,095.20	0.94
713448FW3	PEPSICO INC SR UNSECURED 11/26 5.125					5.125000	10 Nov 2026		
		Local	710,000.000	99.983580	709,883.42	101.197382	718,501.41	8,617.99	0.58
		Base		99.983580	709,883.42	101.197382	718,501.41	8,617.99	0.58
716973AA0	PFIZER INVESTMENT ENTER COMPANY GUAR 05/25 4.65					4.650000	19 May 2025		
		Local	835,000.000	99.991277	834,927.16	100.042587	835,355.60	428.44	0.68
		Base		99.991277	834,927.16	100.042587	835,355.60	428.44	0.68
716973AB8	PFIZER INVESTMENT ENTER COMPANY GUAR 05/26 4.45					4.450000	19 May 2026		
		Local	575,000.000	98.784767	568,012.41	99.939404	574,651.57	6,639.16	0.46
		Base		98.784767	568,012.41	99.939404	574,651.57	6,639.16	0.46
740189AM7	PRECISION CASTPARTS CORP SR UNSECURED 06/25 3.25					3.250000	15 Jun 2025		
		Local	900,000.000	99.255032	893,295.29	99.520762	895,686.86	2,391.57	0.72
		Base		99.255032	893,295.29	99.520762	895,686.86	2,391.57	0.72

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74460WAJ6	PUBLIC STORAGE OP CO COMPANY GUAR 07/25 VAR				4.960000	25 Jul 2025		
	1,015,000.000	Local	100.136294	1,016,383.38	100.168500	1,016,710.28	326.90	0.82
		Base	100.136294	1,016,383.38	100.168500	1,016,710.28	326.90	0.82
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR				5.060000	16 Apr 2027		
	1,200,000.000	Local	100.254085	1,203,049.02	100.510521	1,206,126.25	3,077.23	0.98
		Base	100.254085	1,203,049.02	100.510521	1,206,126.25	3,077.23	0.98
747525AF0	QUALCOMM INC SR UNSECURED 05/25 3.45				3.450000	20 May 2025		
	1,000,000.000	Local	99.686292	996,862.92	99.692562	996,925.62	62.70	0.81
		Base	99.686292	996,862.92	99.692562	996,925.62	62.70	0.81
854502AP6	STANLEY BLACK + DECKER I SR UNSECURED 02/25 2.3				2.300000	24 Feb 2025		
	610,000.000	Local	99.997111	609,982.38	99.840859	609,029.24	-953.14	0.49
		Base	99.997111	609,982.38	99.840859	609,029.24	-953.14	0.49
855244AQ2	STARBUCKS CORP SR UNSECURED 08/25 3.8				3.800000	15 Aug 2025		
	1,100,000.000	Local	99.674521	1,096,419.73	99.631073	1,095,941.80	-477.93	0.89
		Base	99.674521	1,096,419.73	99.631073	1,095,941.80	-477.93	0.89
855244BG3	STARBUCKS CORP SR UNSECURED 02/27 4.85				4.850000	08 Feb 2027		
	1,110,000.000	Local	99.971765	1,109,686.59	100.366764	1,114,071.08	4,384.49	0.90
		Base	99.971765	1,109,686.59	100.366764	1,114,071.08	4,384.49	0.90
857477AT0	STATE STREET CORP SR UNSECURED 08/25 3.55				3.550000	18 Aug 2025		
	792,000.000	Local	99.405395	787,290.73	99.520969	788,206.07	915.34	0.64
		Base	99.405395	787,290.73	99.520969	788,206.07	915.34	0.64
857477CE1	STATE STREET CORP SR UNSECURED 08/26 VAR				5.205000	03 Aug 2026		
	600,000.000	Local	100.605603	603,633.62	100.650273	603,901.64	268.02	0.49
		Base	100.605603	603,633.62	100.650273	603,901.64	268.02	0.49
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993				4.993000	18 Mar 2027		
	1,100,000.000	Local	99.774479	1,097,519.27	100.837055	1,109,207.61	11,688.34	0.90
		Base	99.774479	1,097,519.27	100.837055	1,109,207.61	11,688.34	0.90
87612EBL9	TARGET CORP SR UNSECURED 04/25 2.25				2.250000	15 Apr 2025		
	1,200,000.000	Local	99.411972	1,192,943.66	99.552216	1,194,626.59	1,682.93	0.97
		Base	99.411972	1,192,943.66	99.552216	1,194,626.59	1,682.93	0.97

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882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6					4.600000	08 Feb 2027		
		Local	1,200,000.000	99.955974	1,199,471.69	100.410195	1,204,922.34	5,450.65	0.97
		Base		99.955974	1,199,471.69	100.410195	1,204,922.34	5,450.65	0.97
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953					4.953000	10 Aug 2026		
		Local	880,000.000	100.000000	880,000.00	100.664917	885,851.27	5,851.27	0.72
		Base		100.000000	880,000.00	100.664917	885,851.27	5,851.27	0.72
891941AB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 B A2A					5.280000	15 May 2026		
		Local	44,345.760	100.000000	44,345.76	100.041480	44,364.15	18.39	0.04
Original Face:		Base	335,000.000	100.000000	44,345.76	100.041480	44,364.15	18.39	0.04
89231FAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 C A2A					5.600000	17 Aug 2026		
		Local	70,964.980	99.999098	70,964.34	100.177350	71,090.84	126.50	0.06
Original Face:		Base	270,000.000	99.999098	70,964.34	100.177350	71,090.84	126.50	0.06
89237QAB6	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 C A2A					5.160000	17 May 2027		
		Local	1,179,963.800	99.999214	1,179,954.53	100.327550	1,183,828.77	3,874.24	0.96
Original Face:		Base	1,200,000.000	99.999214	1,179,954.53	100.327550	1,183,828.77	3,874.24	0.96
89238DAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 A A2A					5.130000	15 Dec 2026		
		Local	172,368.410	99.997175	172,363.54	100.138750	172,607.57	244.03	0.14
Original Face:		Base	330,000.000	99.997175	172,363.54	100.138750	172,607.57	244.03	0.14
89238JAC9	TOYOTA AUTO RECEIVABLES OWNER TAOT 2021 D A3					0.710000	15 Apr 2026		
		Local	143,709.820	99.800452	143,423.05	99.418550	142,874.22	-548.83	0.12
Original Face:		Base	1,100,000.000	99.800452	143,423.05	99.418550	142,874.22	-548.83	0.12
89239FAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2023 D A2A					5.800000	16 Nov 2026		
		Local	299,169.820	99.999077	299,167.06	100.307290	300,089.14	922.08	0.24
Original Face:		Base	655,000.000	99.999077	299,167.06	100.307290	300,089.14	922.08	0.24
89240JAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A2A					4.480000	15 Nov 2027		
		Local	710,000.000	99.995368	709,967.11	100.038290	710,271.86	304.75	0.57
Original Face:		Base	710,000.000	99.995368	709,967.11	100.038290	710,271.86	304.75	0.57
907818ES3	UNION PACIFIC CORP SR UNSECURED 07/25 3.75					3.750000	15 Jul 2025		
		Local	1,200,000.000	99.745876	1,196,950.51	99.667477	1,196,009.72	-940.79	0.97
		Base		99.745876	1,196,950.51	99.667477	1,196,009.72	-940.79	0.97

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907818GE2	UNION PACIFIC CORP SR UNSECURED 02/26 4.75					4.750000	21 Feb 2026		
		Local	310,000.000	99.975739	309,924.79	100.280531	310,869.65	944.86	0.25
		Base		99.975739	309,924.79	100.280531	310,869.65	944.86	0.25
911312BX3	UNITED PARCEL SERVICE SR UNSECURED 04/25 3.9					3.900000	01 Apr 2025		
		Local	1,200,000.000	99.832350	1,197,988.20	99.903126	1,198,837.51	849.31	0.97
		Base		99.832350	1,197,988.20	99.903126	1,198,837.51	849.31	0.97
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	550,000.000	99.937104	549,654.07	99.465625	547,060.94	-2,593.13	0.44
		Base		99.937104	549,654.07	99.465625	547,060.94	-2,593.13	0.44
91282CHU8	US TREASURY N/B 08/26 4.375					4.375000	15 Aug 2026		
		Local	1,200,000.000	99.800205	1,197,602.46	100.183594	1,202,203.13	4,600.67	0.97
		Base		99.800205	1,197,602.46	100.183594	1,202,203.13	4,600.67	0.97
91324PCV2	UNITEDHEALTH GROUP INC SR UNSECURED 03/26 3.1					3.100000	15 Mar 2026		
		Local	1,000,000.000	98.049635	980,496.35	98.540714	985,407.14	4,910.79	0.80
		Base		98.049635	980,496.35	98.540714	985,407.14	4,910.79	0.80
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	700,000.000	99.702457	697,917.20	98.088253	686,617.77	-11,299.43	0.56
		Base		99.702457	697,917.20	98.088253	686,617.77	-11,299.43	0.56
91324PEN8	UNITEDHEALTH GROUP INC SR UNSECURED 10/25 5.15					5.150000	15 Oct 2025		
		Local	600,000.000	99.997757	599,986.54	100.500002	603,000.01	3,013.47	0.49
		Base		99.997757	599,986.54	100.500002	603,000.01	3,013.47	0.49
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	190,000.000	99.874800	189,762.12	100.426628	190,810.59	1,048.47	0.15
		Base		99.874800	189,762.12	100.426628	190,810.59	1,048.47	0.15
92867WAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A2A					5.500000	21 Dec 2026		
		Local	117,076.710	99.997335	117,073.59	100.181610	117,289.33	215.74	0.09
Original Face:		Base	535,000.000	99.997335	117,073.59	100.181610	117,289.33	215.74	0.09
92867YAB0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 2 A2A					5.720000	22 Mar 2027		
		Local	466,831.120	99.997725	466,820.50	100.471060	469,030.17	2,209.67	0.38
Original Face:		Base	915,000.000	99.997725	466,820.50	100.471060	469,030.17	2,209.67	0.38

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92868KAC7	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2021 1 A3					1.020000	22 Jun 2026		
		Local	209,276.510	100.000000	209,276.51	99.605800	208,451.54	-824.97	0.17
	Original Face:	Base	2,500,000.000	100.000000	209,276.51	99.605800	208,451.54	-824.97	0.17
92868RAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2024 1 A2A					4.650000	22 Nov 2027		
		Local	735,000.000	99.998494	734,988.93	100.131990	735,970.13	981.20	0.60
	Original Face:	Base	735,000.000	99.998494	734,988.93	100.131990	735,970.13	981.20	0.60
931142EW9	WALMART INC SR UNSECURED 09/25 3.9					3.900000	09 Sep 2025		
		Local	435,000.000	99.985363	434,936.33	99.716213	433,765.53	-1,170.80	0.35
		Base		99.985363	434,936.33	99.716213	433,765.53	-1,170.80	0.35
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	180,000.000	99.981711	179,967.08	99.632122	179,337.82	-629.26	0.15
		Base		99.981711	179,967.08	99.632122	179,337.82	-629.26	0.15
94974BGH7	WELLS FARGO + COMPANY SR UNSECURED 02/25 3					3.000000	19 Feb 2025		
		Local	1,100,000.000	100.092158	1,101,013.74	99.928066	1,099,208.73	-1,805.01	0.89
		Base		100.092158	1,101,013.74	99.928066	1,099,208.73	-1,805.01	0.89
95000U2Y8	WELLS FARGO + COMPANY SR UNSECURED 04/26 VAR					5.680000	25 Apr 2026		
		Local	1,100,000.000	100.000000	1,100,000.00	100.228500	1,102,513.50	2,513.50	0.89
		Base		100.000000	1,100,000.00	100.228500	1,102,513.50	2,513.50	0.89
US DOLLAR Total									
		Local	122,720,142.990		122,257,196.16		122,439,881.26	182,685.10	99.06
	Original Face:	Base	52,885,000.000		122,257,196.16		122,439,881.26	182,685.10	99.06
FIXED INCOME Total									
		Base	122,720,142.990		122,257,196.16		122,439,881.26	182,685.10	99.06
	Original Face:		52,885,000.000						

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		123,826,274.500	Base		123,363,327.67		123,546,012.77	182,685.10	100.00
	Original Face:	52,885,000.000							

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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	Local	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
				Base	1.000000	50,000.00	1.000000	50,000.00	0.00	0.00
US DOLLAR Total										
			50,000.000	Local		50,000.00		50,000.00	0.00	0.00
				Base		50,000.00		50,000.00	0.00	0.00
CASH Total										
			50,000.000	Base		50,000.00		50,000.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						4.350000	03 Feb 2025		
			700,000,000.000	Local	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	47.83
				Base	100.000000	700,000,000.00	100.000000	700,000,000.00	0.00	47.83
138994009	CANTOR FITZGERALD REPO REPO						4.400000	20 Mar 2025		
			85,000,000.000	Local	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	5.81
				Base	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	5.81
912797KA4	TREASURY BILL 02/25 0.00000						4.744700	20 Feb 2025		
			40,000,000.000	Local	99.749585	39,899,834.11	99.749585	39,899,834.00	-0.11	2.73
				Base	99.749585	39,899,834.11	99.749585	39,899,834.00	-0.11	2.73
912797MH7	TREASURY BILL 09/25 0.00000						3.780000	04 Sep 2025		
			60,000,000.000	Local	97.717989	58,630,793.40	97.581020	58,548,612.00	-82,181.40	4.00
				Base	97.717989	58,630,793.40	97.581020	58,548,612.00	-82,181.40	4.00
912797MJ3	TREASURY BILL 02/25 0.00000						4.671000	06 Feb 2025		
			25,000,000.000	Local	99.935125	24,983,781.25	99.935125	24,983,781.25	0.00	1.71
				Base	99.935125	24,983,781.25	99.935125	24,983,781.25	0.00	1.71

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MS3	TREASURY BILL 10/25 0.00000				4.030000	02 Oct 2025		
	25,000,000.000	Local	97.279750	24,319,937.50	97.285626	24,321,406.50	1,469.00	1.66
		Base	97.279750	24,319,937.50	97.285626	24,321,406.50	1,469.00	1.66
912797NM5	TREASURY BILL 05/25 0.00000				4.315500	22 May 2025		
	25,000,000.000	Local	98.681375	24,670,343.75	98.746000	24,686,500.00	16,156.25	1.69
		Base	98.681375	24,670,343.75	98.746000	24,686,500.00	16,156.25	1.69
979QHR003	SOUTH STREET REPO				4.350000	03 Feb 2025		
	6,326,794.060	Local	100.000000	6,326,794.06	100.000000	6,326,794.06	0.00	0.43
		Base	100.000000	6,326,794.06	100.000000	6,326,794.06	0.00	0.43
US DOLLAR Total								
	966,326,794.060	Local		963,831,484.07		963,766,927.81	-64,556.26	65.85
		Base		963,831,484.07		963,766,927.81	-64,556.26	65.85
CASH EQUIVALENT Total								
	966,326,794.060	Base		963,831,484.07		963,766,927.81	-64,556.26	65.85
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	56,079,899.200	Local	1.000000	56,079,899.20	1.000000	56,079,899.20	0.00	3.83
		Base	1.000000	56,079,899.20	1.000000	56,079,899.20	0.00	3.83
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	30,495,947.930	Local	1.000000	30,495,947.93	1.000000	30,495,947.93	0.00	2.08
		Base	1.000000	30,495,947.93	1.000000	30,495,947.93	0.00	2.08
US DOLLAR Total								
	86,575,847.130	Local		86,575,847.13		86,575,847.13	0.00	5.92
		Base		86,575,847.13		86,575,847.13	0.00	5.92
EQUITY Total								
	86,575,847.130	Base		86,575,847.13		86,575,847.13	0.00	5.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
31307CLJ5	FED HM LN PC POOL J23929 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	1,108,182.090	100.457919	1,113,256.67	97.283037	1,078,073.19	-35,183.48	0.07
	Original Face:	Base	20,540,000.000	100.457919	1,113,256.67	97.283037	1,078,073.19	-35,183.48	0.07
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05					1.050000	06 Apr 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	96.347255	14,452,088.25	-547,911.75	0.99
		Base		100.000000	15,000,000.00	96.347255	14,452,088.25	-547,911.75	0.99
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1					1.000000	20 May 2026		
		Local	20,000,000.000	100.000000	20,000,000.00	95.930320	19,186,064.00	-813,936.00	1.31
		Base		100.000000	20,000,000.00	95.930320	19,186,064.00	-813,936.00	1.31
3130AP2X2	FEDERAL HOME LOAN BANK BONDS 12/25 0.8					0.800000	30 Dec 2025		
		Local	7,000,000.000	100.000000	7,000,000.00	96.939630	6,785,774.10	-214,225.90	0.46
		Base		100.000000	7,000,000.00	96.939630	6,785,774.10	-214,225.90	0.46
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05					1.050000	30 Sep 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	94.849940	2,845,498.20	-154,501.80	0.19
		Base		100.000000	3,000,000.00	94.849940	2,845,498.20	-154,501.80	0.19
3130AQCP6	FEDERAL HOME LOAN BANK BONDS 06/25 1.2					1.200000	30 Jun 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.761304	4,938,065.20	-61,934.80	0.34
		Base		100.000000	5,000,000.00	98.761304	4,938,065.20	-61,934.80	0.34
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375					2.375000	08 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	96.060658	4,803,032.90	-196,967.10	0.33
		Base		100.000000	5,000,000.00	96.060658	4,803,032.90	-196,967.10	0.33
3130AR4C2	FEDERAL HOME LOAN BANK BONDS 11/25 2.05					2.050000	26 Nov 2025		
		Local	2,500,000.000	100.000000	2,500,000.00	98.232268	2,455,806.70	-44,193.30	0.17
		Base		100.000000	2,500,000.00	98.232268	2,455,806.70	-44,193.30	0.17
3130ART76	FEDERAL HOME LOAN BANK BONDS 05/25 3.15					3.150000	12 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.663792	9,966,379.20	-33,620.80	0.68
		Base		100.000000	10,000,000.00	99.663792	9,966,379.20	-33,620.80	0.68

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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
3130ARVY4	FEDERAL HOME LOAN BANK BONDS 05/25 3.35					3.350000	19 May 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	99.695876	9,969,587.60	-30,412.40	0.68
		Base		100.000000	10,000,000.00	99.695876	9,969,587.60	-30,412.40	0.68
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25					3.250000	08 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.562406	4,928,120.30	-71,879.70	0.34
		Base		100.000000	5,000,000.00	98.562406	4,928,120.30	-71,879.70	0.34
3130ASYR4	FEDERAL HOME LOAN BANK BONDS 08/25 4					4.000000	28 Aug 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	99.808051	24,952,012.75	-47,987.25	1.70
		Base		100.000000	25,000,000.00	99.808051	24,952,012.75	-47,987.25	1.70
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	4,148,600.030	103.663381	4,300,579.07	91.282280	3,786,936.70	-513,642.37	0.26
Original Face:		Base	24,487,993.000	103.663381	4,300,579.07	91.282280	3,786,936.70	-513,642.37	0.26
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	919,694.800	103.604585	952,845.98	91.280802	839,504.79	-113,341.19	0.06
Original Face:		Base	10,000,000.000	103.604585	952,845.98	91.280802	839,504.79	-113,341.19	0.06
3133ELK37	FEDERAL FARM CREDIT BANK BONDS 06/25 0.78					0.780000	16 Jun 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	98.639343	9,863,934.30	-136,065.70	0.67
		Base		100.000000	10,000,000.00	98.639343	9,863,934.30	-136,065.70	0.67
3133ELZ80	FEDERAL FARM CREDIT BANK BONDS 07/25 0.58					0.580000	29 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.187815	4,909,390.75	-90,609.25	0.34
		Base		100.000000	5,000,000.00	98.187815	4,909,390.75	-90,609.25	0.34
3133EMZB1	FEDERAL FARM CREDIT BANK BONDS 05/26 0.96					0.960000	13 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	95.833303	4,791,665.15	-208,334.85	0.33
		Base		100.000000	5,000,000.00	95.833303	4,791,665.15	-208,334.85	0.33
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1					1.000000	07 Oct 2026		
		Local	5,000,000.000	96.775786	4,838,789.31	94.559051	4,727,952.55	-110,836.76	0.32
		Base		96.775786	4,838,789.31	94.559051	4,727,952.55	-110,836.76	0.32
3133ENXS4	FEDERAL FARM CREDIT BANK BONDS 05/26 3.375					3.375000	26 May 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.619889	9,861,988.90	-138,011.10	0.67
		Base		100.000000	10,000,000.00	98.619889	9,861,988.90	-138,011.10	0.67

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3133ERE98	FEDERAL FARM CREDIT BANK BONDS 11/29 5.11					5.110000	27 Nov 2029		
		Local	5,000,000.000	99.879055	4,993,952.77	99.919811	4,995,990.55	2,037.78	0.34
		Base		99.879055	4,993,952.77	99.919811	4,995,990.55	2,037.78	0.34
3133ERQ61	FEDERAL FARM CREDIT BANK BONDS 09/27 4.79					4.790000	27 Sep 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.873717	4,993,685.85	-6,314.15	0.34
		Base		100.000000	5,000,000.00	99.873717	4,993,685.85	-6,314.15	0.34
3133ERWL1	FEDERAL FARM CREDIT BANK BONDS 04/28 4.44					4.440000	07 Apr 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	99.675760	14,951,364.00	-48,636.00	1.02
		Base		100.000000	15,000,000.00	99.675760	14,951,364.00	-48,636.00	1.02
3134GXMX9	FREDDIE MAC NOTES 03/25 2.2					2.200000	25 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.681187	4,984,059.35	-15,940.65	0.34
		Base		100.000000	5,000,000.00	99.681187	4,984,059.35	-15,940.65	0.34
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.828901	4,991,445.05	-8,554.95	0.34
		Base		100.000000	5,000,000.00	99.828901	4,991,445.05	-8,554.95	0.34
3134GXTD6	FREDDIE MAC NOTES 05/25 3.5					3.500000	23 May 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.709033	4,985,451.65	-14,548.35	0.34
		Base		100.000000	5,000,000.00	99.709033	4,985,451.65	-14,548.35	0.34
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.573137	5,028,656.85	28,656.85	0.34
		Base		100.000000	5,000,000.00	100.573137	5,028,656.85	28,656.85	0.34
3136A8PR5	FANNIE MAE FNR 2012 100 TA					1.750000	25 Apr 2042		
		Local	1,081,074.960	99.818456	1,079,112.33	91.122830	985,106.10	-94,006.23	0.07
Original Face:		Base	11,452,445.000	99.818456	1,079,112.33	91.122830	985,106.10	-94,006.23	0.07
3136ACHX2	FANNIE MAE FNR 2013 17 WB					1.750000	25 Aug 2042		
		Local	1,366,786.970	100.224729	1,369,858.53	88.065580	1,203,668.87	-166,189.66	0.08
Original Face:		Base	11,058,708.000	100.224729	1,369,858.53	88.065580	1,203,668.87	-166,189.66	0.08
3136G4YH0	FANNIE MAE NOTES 07/25 0.7					0.700000	14 Jul 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	98.384775	4,919,238.75	-80,761.25	0.34
		Base		100.000000	5,000,000.00	98.384775	4,919,238.75	-80,761.25	0.34

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	237,998.100	99.982651	237,956.81	97.746810	232,635.55	-5,321.26	0.02
Original Face:		Base	10,000,000.000	99.982651	237,956.81	97.746810	232,635.55	-5,321.26	0.02
3137AQTX6	FREDDIE MAC FHR 4048 CA					2.000000	15 Sep 2041		
		Local	355,247.510	100.569420	357,270.36	95.605540	339,636.30	-17,634.06	0.02
Original Face:		Base	12,022,600.000	100.569420	357,270.36	95.605540	339,636.30	-17,634.06	0.02
3137ARV78	FREDDIE MAC FHR 4079 AH					2.000000	15 Jul 2027		
		Local	669,313.440	100.452861	672,344.50	97.451410	652,255.38	-20,089.12	0.04
Original Face:		Base	24,000,000.000	100.452861	672,344.50	97.451410	652,255.38	-20,089.12	0.04
3137AW3Y9	FREDDIE MAC FHR 4137 GA					2.000000	15 Feb 2042		
		Local	335,972.250	101.282534	340,281.21	91.232350	306,515.38	-33,765.83	0.02
Original Face:		Base	9,815,000.000	101.282534	340,281.21	91.232350	306,515.38	-33,765.83	0.02
3137GACU9	FREDDIE MAC FHR 3721 DB					3.000000	15 Sep 2030		
		Local	177,991.700	100.913295	179,617.29	96.146760	171,133.25	-8,484.04	0.01
Original Face:		Base	10,000,000.000	100.913295	179,617.29	96.146760	171,133.25	-8,484.04	0.01
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	322,546.290	105.234123	339,428.76	102.230080	329,739.33	-9,689.43	0.02
Original Face:		Base	12,777,000.000	105.234123	339,428.76	102.230080	329,739.33	-9,689.43	0.02
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	123,133.100	104.867749	129,126.91	96.454790	118,767.77	-10,359.14	0.01
Original Face:		Base	10,000,000.000	104.867749	129,126.91	96.454790	118,767.77	-10,359.14	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	115,577.200	103.231476	119,312.05	96.188120	111,171.54	-8,140.51	0.01
Original Face:		Base	5,000,000.000	103.231476	119,312.05	96.188120	111,171.54	-8,140.51	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	51,209.050	103.805402	53,157.76	99.379140	50,891.11	-2,266.65	0.00
Original Face:		Base	5,000,000.000	103.805402	53,157.76	99.379140	50,891.11	-2,266.65	0.00
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	95.284582	9,528,458.20	-471,541.80	0.65
		Base		100.000000	10,000,000.00	95.284582	9,528,458.20	-471,541.80	0.65

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31424WHE5	FARMER MAC NOTES 06/25 5.15				5.150000	12 Jun 2025		
	10,000,000.000	Local	100.000000	10,000,000.00	100.253198	10,025,319.80	25,319.80	0.68
		Base	100.000000	10,000,000.00	100.253198	10,025,319.80	25,319.80	0.68
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR				4.875000	20 Apr 2042		
	206,944.650	Local	102.129782	211,352.12	101.045221	209,107.68	-2,244.44	0.01
Original Face:	9,875,825.000	Base	102.129782	211,352.12	101.045221	209,107.68	-2,244.44	0.01
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5				3.500000	20 Nov 2033		
	111,119.200	Local	99.963355	111,078.48	94.405651	104,902.80	-6,175.68	0.01
Original Face:	5,000,000.000	Base	99.963355	111,078.48	94.405651	104,902.80	-6,175.68	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA				2.000000	20 Aug 2041		
	596,025.070	Local	100.766337	600,592.63	94.690840	564,381.15	-36,211.48	0.04
Original Face:	10,000,000.000	Base	100.766337	600,592.63	94.690840	564,381.15	-36,211.48	0.04
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	5,573.660	Local	99.722086	5,558.17	95.001020	5,295.03	-263.14	0.00
Original Face:	2,000,000.000	Base	99.722086	5,558.17	95.001020	5,295.03	-263.14	0.00
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	867,969.700	Local	96.115251	834,251.26	91.867150	797,379.03	-36,872.23	0.05
Original Face:	10,000,000.000	Base	96.115251	834,251.26	91.867150	797,379.03	-36,872.23	0.05
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,373,809.300	Local	95.252291	2,261,107.75	83.011870	1,970,543.49	-290,564.26	0.13
Original Face:	10,000,000.000	Base	95.252291	2,261,107.75	83.011870	1,970,543.49	-290,564.26	0.13
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	489,450.700	Local	98.028351	479,800.45	90.401230	442,469.45	-37,331.00	0.03
Original Face:	5,000,000.000	Base	98.028351	479,800.45	90.401230	442,469.45	-37,331.00	0.03
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	479,928.060	Local	100.669373	483,140.57	84.681100	406,408.36	-76,732.21	0.03
Original Face:	10,000,000.000	Base	100.669373	483,140.57	84.681100	406,408.36	-76,732.21	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	448,825.010	Local	100.184660	449,653.81	84.127790	377,586.56	-72,067.25	0.03
Original Face:	10,000,000.000	Base	100.184660	449,653.81	84.127790	377,586.56	-72,067.25	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
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	1,365,653.520	96.399544	1,316,483.77	84.081930	1,148,267.84	-168,215.93	0.08
Original Face:		Base	4,000,000.000	96.399544	1,316,483.77	84.081930	1,148,267.84	-168,215.93	0.08
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,881,027.950	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.11
Original Face:		Base	5,000,000.000	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.11
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	60,023.310	99.918348	59,974.30	98.932160	59,382.36	-591.94	0.00
Original Face:		Base	10,000,000.000	99.918348	59,974.30	98.932160	59,382.36	-591.94	0.00
38380LRE5	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H04 CA					3.000000	20 Mar 2069		
		Local	402,347.360	100.062093	402,597.19	98.750360	397,319.47	-5,277.72	0.03
Original Face:		Base	5,000,000.000	100.062093	402,597.19	98.750360	397,319.47	-5,277.72	0.03
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,587,607.350	99.686527	1,582,630.63	94.827620	1,505,490.26	-77,140.37	0.10
Original Face:		Base	5,000,000.000	99.686527	1,582,630.63	94.827620	1,505,490.26	-77,140.37	0.10
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,804,255.900	93.091018	4,472,330.72	93.004460	4,468,172.26	-4,158.46	0.31
Original Face:		Base	5,000,000.000	93.091018	4,472,330.72	93.004460	4,468,172.26	-4,158.46	0.31
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD					3.000000	20 Apr 2049		
		Local	363,273.470	108.762088	395,103.81	90.152210	327,499.06	-67,604.75	0.02
Original Face:		Base	10,000,000.000	108.762088	395,103.81	90.152210	327,499.06	-67,604.75	0.02
880591EW8	TENN VALLEY AUTHORITY SR UNSECURED 05/25 0.75					0.750000	15 May 2025		
		Local	30,000,000.000	99.585848	29,875,754.29	98.986413	29,695,923.90	-179,830.39	2.03
		Base		99.585848	29,875,754.29	98.986413	29,695,923.90	-179,830.39	2.03
91282CBQ3	US TREASURY N/B 02/26 0.5					0.500000	28 Feb 2026		
		Local	10,000,000.000	99.693413	9,969,341.30	96.095312	9,609,531.20	-359,810.10	0.66
		Base		99.693413	9,969,341.30	96.095312	9,609,531.20	-359,810.10	0.66
91282CEU1	US TREASURY N/B 06/25 2.875					2.875000	15 Jun 2025		
		Local	25,000,000.000	99.907845	24,976,961.13	99.465625	24,866,406.25	-110,554.88	1.70
		Base		99.907845	24,976,961.13	99.465625	24,866,406.25	-110,554.88	1.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CHN4	US TREASURY N/B 07/25 4.75				4.750000	31 Jul 2025		
	25,000,000.000	Local	99.863083	24,965,770.74	100.220312	25,055,078.00	89,307.26	1.71
		Base	99.863083	24,965,770.74	100.220312	25,055,078.00	89,307.26	1.71
91282CHV6	US TREASURY N/B 08/25 5				5.000000	31 Aug 2025		
	40,000,000.000	Local	99.973195	39,989,278.17	100.359375	40,143,750.00	154,471.83	2.74
		Base	99.973195	39,989,278.17	100.359375	40,143,750.00	154,471.83	2.74
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026		
	50,000,000.000	Local	99.955848	49,977,923.98	100.722656	50,361,328.00	383,404.02	3.44
		Base	99.955848	49,977,923.98	100.722656	50,361,328.00	383,404.02	3.44
US DOLLAR Total								
	419,557,161.700	Local		418,819,616.01		413,166,960.95	-5,652,655.06	28.23
Original Face:	292,029,571.000	Base		418,819,616.01		413,166,960.95	-5,652,655.06	28.23
FIXED INCOME Total								
	419,557,161.700	Base		418,819,616.01		413,166,960.95	-5,652,655.06	28.23
Original Face:	292,029,571.000							

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

Holdings

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

As of: *January 31, 2025*

View Date: *February 7, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,472,509,802.890	Base		1,469,276,947.21		1,463,559,735.89	-5,717,211.32	100.00
	Original Face:	292,029,571.000							

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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								
			25,000.010	1.000000	25,000.01	1.000000	25,000.01	0.00	0.00
		Base		1.000000	25,000.01	1.000000	25,000.01	0.00	0.00
US DOLLAR Total									
			25,000.010		25,000.01		25,000.01	0.00	0.00
		Base			25,000.01		25,000.01	0.00	0.00
CASH Total									
			25,000.010	Base	25,000.01		25,000.01	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
00915SPL0	AIR PRODUCTS + CHEMI					4.350000	20 Feb 2025		
			25,000,000.000	99.770417	24,942,604.16	99.770417	24,942,604.25	0.09	0.63
		Base		99.770417	24,942,604.16	99.770417	24,942,604.25	0.09	0.63
02314PQE4	AMAZON COM INC DISC COML					4.240000	14 Mar 2025		
			50,000,000.000	99.517111	49,758,555.55	99.517111	49,758,555.50	-0.05	1.25
		Base		99.517111	49,758,555.55	99.517111	49,758,555.50	-0.05	1.25
0347M2PM2	ANGLESEA FDG PLC + ANG					4.620000	21 Feb 2025		
			25,000,000.000	99.743333	24,935,833.33	99.743333	24,935,833.25	-0.08	0.63
		Base		99.743333	24,935,833.33	99.743333	24,935,833.25	-0.08	0.63
03785DPD2	APPLE INC					4.310000	13 Feb 2025		
			40,000,000.000	99.856333	39,942,533.33	99.856333	39,942,533.20	-0.13	1.00
		Base		99.856333	39,942,533.33	99.856333	39,942,533.20	-0.13	1.00
03785DPJ9	APPLE INC					4.310000	18 Feb 2025		
			15,000,000.000	99.796472	14,969,470.83	99.796472	14,969,470.80	-0.03	0.38
		Base		99.796472	14,969,470.83	99.796472	14,969,470.80	-0.03	0.38

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03785DPU4	APPLE INC					4.310000	28 Feb 2025		
		Local	20,000,000.000	99.676750	19,935,350.00	99.676750	19,935,350.00	0.00	0.50
		Base		99.676750	19,935,350.00	99.676750	19,935,350.00	0.00	0.50
04821TPL3	ATLANTIC ASSET SECUR					4.600000	20 Feb 2025		
		Local	25,000,000.000	99.757222	24,939,305.56	99.757222	24,939,305.50	-0.06	0.63
		Base		99.757222	24,939,305.56	99.757222	24,939,305.50	-0.06	0.63
04821TTP0	ATLANTIC ASSET SECUR					4.350000	23 Jun 2025		
		Local	25,000,000.000	98.284167	24,571,041.67	98.263490	24,565,872.50	-5,169.17	0.62
		Base		98.284167	24,571,041.67	98.263490	24,565,872.50	-5,169.17	0.62
06741FQE0	BARCLAYS BK PLC / BARCLAYS US 03/25 ZCP					4.580000	14 Mar 2025		
		Local	25,000,000.000	99.478389	24,869,597.22	99.478389	24,869,597.25	0.03	0.62
		Base		99.478389	24,869,597.22	99.478389	24,869,597.25	0.03	0.62
06741FUB1	BARCLAYS BK PLC / BARCLAYS US 07/25 ZCP					4.400000	11 Jul 2025		
		Local	25,000,000.000	98.044444	24,511,111.11	98.024411	24,506,102.75	-5,008.36	0.61
		Base		98.044444	24,511,111.11	98.024411	24,506,102.75	-5,008.36	0.61
07644APS7	BEDFORD ROW FDG CORP					4.600000	26 Feb 2025		
		Local	25,000,000.000	99.680556	24,920,138.89	99.680556	24,920,139.00	0.11	0.63
		Base		99.680556	24,920,138.89	99.680556	24,920,139.00	0.11	0.63
07644AQ31	BEDFORD ROW FDG CORP					4.430000	03 Mar 2025		
		Local	25,000,000.000	99.630833	24,907,708.33	99.630833	24,907,708.25	-0.08	0.63
		Base		99.630833	24,907,708.33	99.630833	24,907,708.25	-0.08	0.63
07644ARP1	BEDFORD ROW FDG CORP					4.330000	23 Apr 2025		
		Local	25,000,000.000	99.025750	24,756,437.50	99.005780	24,751,445.00	-4,992.50	0.62
		Base		99.025750	24,756,437.50	99.005780	24,751,445.00	-4,992.50	0.62
13738JR36	CAN AST + CAN LTD JT					4.540000	03 Apr 2025		
		Local	25,000,000.000	99.230722	24,807,680.56	99.245747	24,811,436.75	3,756.19	0.62
		Base		99.230722	24,807,680.56	99.245747	24,811,436.75	3,756.19	0.62
14912DP37	CATERPLR FIN SRV CO.					4.320000	03 Feb 2025		
		Local	25,000,000.000	99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	0.63
		Base		99.976000	24,994,000.00	99.976000	24,994,000.00	0.00	0.63

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Base Currency: USD - US DOLLAR

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15963TP45	CHARIOT FNDG LLC					4.680000	04 Feb 2025		
		Local	20,000,000.000	99.961000	19,992,200.00	99.961000	19,992,200.00	0.00	0.50
		Base		99.961000	19,992,200.00	99.961000	19,992,200.00	0.00	0.50
16677JPQ3	CHEVRON CORP					4.420000	24 Feb 2025		
		Local	25,000,000.000	99.717611	24,929,402.78	99.717611	24,929,402.75	-0.03	0.63
		Base		99.717611	24,929,402.78	99.717611	24,929,402.75	-0.03	0.63
16677JQE9	CHEVRON CORP					4.460000	14 Mar 2025		
		Local	25,000,000.000	99.492056	24,873,013.89	99.492056	24,873,014.00	0.11	0.62
		Base		99.492056	24,873,013.89	99.492056	24,873,014.00	0.11	0.62
17277APC5	CISCO SYSTEMS INC					4.550000	12 Feb 2025		
		Local	25,000,000.000	99.860972	24,965,243.06	99.860972	24,965,243.00	-0.06	0.63
		Base		99.860972	24,965,243.06	99.860972	24,965,243.00	-0.06	0.63
17277AQ34	CISCO SYSTEMS INC					4.550000	03 Mar 2025		
		Local	25,000,000.000	99.620833	24,905,208.33	99.620833	24,905,208.25	-0.08	0.62
		Base		99.620833	24,905,208.33	99.620833	24,905,208.25	-0.08	0.62
17277AR17	CISCO SYSTEMS INC					4.600000	01 Apr 2025		
		Local	25,000,000.000	99.246111	24,811,527.78	99.246111	24,811,527.75	-0.03	0.62
		Base		99.246111	24,811,527.78	99.246111	24,811,527.75	-0.03	0.62
23102UPM8	CUMMINS INC					4.370000	21 Feb 2025		
		Local	14,300,000.000	99.757222	14,265,282.78	99.757222	14,265,282.75	-0.03	0.36
		Base		99.757222	14,265,282.78	99.757222	14,265,282.75	-0.03	0.36
24422CP64	DEERE JOHN CR INC					4.440000	06 Feb 2025		
		Local	25,000,000.000	99.938333	24,984,583.33	99.938333	24,984,583.25	-0.08	0.63
		Base		99.938333	24,984,583.33	99.938333	24,984,583.25	-0.08	0.63
24422CPL1	DEERE JOHN CR INC					4.450000	20 Feb 2025		
		Local	25,000,000.000	99.765139	24,941,284.72	99.765139	24,941,284.75	0.03	0.63
		Base		99.765139	24,941,284.72	99.765139	24,941,284.75	0.03	0.63
2546R2QU3	WALT DISNEY CO					4.380000	28 Mar 2025		
		Local	25,000,000.000	99.330833	24,832,708.34	99.330833	24,832,708.25	-0.09	0.62
		Base		99.330833	24,832,708.34	99.330833	24,832,708.25	-0.09	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
2546R2R32	WALT DISNEY CO				4.370000	03 Apr 2025		
	25,000,000.000	Local	99.259528	24,814,881.94	99.254163	24,813,540.75	-1,341.19	0.62
		Base	99.259528	24,814,881.94	99.254163	24,813,540.75	-1,341.19	0.62
30229AQU6	EXXON MOBIL CORP				4.290000	28 Mar 2025		
	25,000,000.000	Local	99.344583	24,836,145.84	99.344583	24,836,145.75	-0.09	0.62
		Base	99.344583	24,836,145.84	99.344583	24,836,145.75	-0.09	0.62
30601VQJ3	FAIRWAY FINANCE CORP				4.580000	18 Mar 2025		
	25,000,000.000	Local	99.427500	24,856,875.00	99.427500	24,856,875.00	0.00	0.62
		Base	99.427500	24,856,875.00	99.427500	24,856,875.00	0.00	0.62
30601VRG8	FAIRWAY FINANCE CORP				4.470000	16 Apr 2025		
	25,000,000.000	Local	99.081167	24,770,291.67	99.086146	24,771,536.50	1,244.83	0.62
		Base	99.081167	24,770,291.67	99.086146	24,771,536.50	1,244.83	0.62
34108APJ0	FLORIDA PWR + LGT CO				4.320000	18 Feb 2025		
	25,000,000.000	Local	99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	0.63
		Base	99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	0.63
34108APM3	FLORIDA PWR + LGT CO				4.340000	21 Feb 2025		
	25,000,000.000	Local	99.758889	24,939,722.22	99.758889	24,939,722.25	0.03	0.63
		Base	99.758889	24,939,722.22	99.758889	24,939,722.25	0.03	0.63
38346LR16	GOTHAM FDG CORP				4.390000	01 Apr 2025		
	25,000,000.000	Local	99.280528	24,820,131.95	99.280528	24,820,132.00	0.05	0.62
		Base	99.280528	24,820,131.95	99.280528	24,820,132.00	0.05	0.62
38346LR73	GOTHAM FDG CORP				4.370000	07 Apr 2025		
	25,000,000.000	Local	99.210972	24,802,743.06	99.197257	24,799,314.25	-3,428.81	0.62
		Base	99.210972	24,802,743.06	99.197257	24,799,314.25	-3,428.81	0.62
40060WPU0	GTA FDG LLC DISC				4.660000	28 Feb 2025		
	25,000,000.000	Local	99.650500	24,912,625.00	99.650500	24,912,625.00	0.00	0.63
		Base	99.650500	24,912,625.00	99.650500	24,912,625.00	0.00	0.63
40060WQM7	GTA FDG LLC DISC				4.560000	21 Mar 2025		
	25,000,000.000	Local	99.392000	24,848,000.00	99.392000	24,848,000.00	0.00	0.62
		Base	99.392000	24,848,000.00	99.392000	24,848,000.00	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
40060WS11	GTA FDG LLC DISC					4.370000	01 May 2025		
		Local	25,000,000.000	98.919639	24,729,909.72	98.904250	24,726,062.50	-3,847.22	0.62
		Base		98.919639	24,729,909.72	98.904250	24,726,062.50	-3,847.22	0.62
40588LQQ5	HALKIN FINANCE LLC USC					4.440000	24 Mar 2025		
		Local	25,000,000.000	99.371000	24,842,750.00	99.371000	24,842,750.00	0.00	0.62
		Base		99.371000	24,842,750.00	99.371000	24,842,750.00	0.00	0.62
42786TP36	HERSHEY FOODS CORP					4.330000	03 Feb 2025		
		Local	25,000,000.000	99.975944	24,993,986.11	99.975944	24,993,986.00	-0.11	0.63
		Base		99.975944	24,993,986.11	99.975944	24,993,986.00	-0.11	0.63
43851TPS9	HONEYWELL INTERNATN					4.480000	26 Feb 2025		
		Local	25,000,000.000	99.688889	24,922,222.22	99.688889	24,922,222.25	0.03	0.63
		Base		99.688889	24,922,222.22	99.688889	24,922,222.25	0.03	0.63
43851TTH9	HONEYWELL INTERNATN					4.300000	17 Jun 2025		
		Local	25,000,000.000	98.375556	24,593,888.89	98.360313	24,590,078.25	-3,810.64	0.62
		Base		98.375556	24,593,888.89	98.360313	24,590,078.25	-3,810.64	0.62
4523ELP41	ILLINOIS TOOL WORKS INC					4.330000	04 Feb 2025		
		Local	25,000,000.000	99.963917	24,990,979.17	99.963917	24,990,979.25	0.08	0.63
		Base		99.963917	24,990,979.17	99.963917	24,990,979.25	0.08	0.63
4523ELQ40	ILLINOIS TOOL WORKS INC					4.300000	04 Mar 2025		
		Local	25,000,000.000	99.629722	24,907,430.56	99.629722	24,907,430.50	-0.06	0.63
		Base		99.629722	24,907,430.56	99.629722	24,907,430.50	-0.06	0.63
47816FPU9	JOHNSON + JOHNSON					4.400000	28 Feb 2025		
		Local	25,000,000.000	99.670000	24,917,500.00	99.670000	24,917,500.00	0.00	0.63
		Base		99.670000	24,917,500.00	99.670000	24,917,500.00	0.00	0.63
47816FQX2	JOHNSON + JOHNSON					4.400000	31 Mar 2025		
		Local	25,000,000.000	99.291111	24,822,777.78	99.291111	24,822,777.75	-0.03	0.62
		Base		99.291111	24,822,777.78	99.291111	24,822,777.75	-0.03	0.62
47816FRE3	JOHNSON + JOHNSON					4.240000	14 Apr 2025		
		Local	25,000,000.000	99.175556	24,793,888.89	99.138803	24,784,700.75	-9,188.14	0.62
		Base		99.175556	24,793,888.89	99.138803	24,784,700.75	-9,188.14	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
4820P2P66	JUPITER SECT CO LLC				4.680000	06 Feb 2025		
	25,000,000.000	Local	99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	0.63
		Base	99.935000	24,983,750.00	99.935000	24,983,750.00	0.00	0.63
53127TP31	LIBERTY FUNDING LLC				4.650000	03 Feb 2025		
	25,000,000.000	Local	99.974167	24,993,541.67	99.974167	24,993,541.75	0.08	0.63
		Base	99.974167	24,993,541.67	99.974167	24,993,541.75	0.08	0.63
53127TRR6	LIBERTY FUNDING LLC				4.340000	25 Apr 2025		
	25,000,000.000	Local	98.999389	24,749,847.22	98.979773	24,744,943.25	-4,903.97	0.62
		Base	98.999389	24,749,847.22	98.979773	24,744,943.25	-4,903.97	0.62
53127TRU9	LIBERTY FUNDING LLC				4.350000	28 Apr 2025		
	25,000,000.000	Local	98.960833	24,740,208.34	98.943264	24,735,816.00	-4,392.34	0.62
		Base	98.960833	24,740,208.34	98.943264	24,735,816.00	-4,392.34	0.62
53245PPE2	ELI LILLY + COMPANY				4.320000	14 Feb 2025		
	25,000,000.000	Local	99.844000	24,961,000.00	99.844000	24,961,000.00	0.00	0.63
		Base	99.844000	24,961,000.00	99.844000	24,961,000.00	0.00	0.63
56274LP57	MANHATTAN ASSET FDG.				4.640000	05 Feb 2025		
	25,000,000.000	Local	99.948444	24,987,111.11	99.948444	24,987,111.00	-0.11	0.63
		Base	99.948444	24,987,111.11	99.948444	24,987,111.00	-0.11	0.63
57576JPJ5	MASSACHUSETTS MUT LIFE INS CO				4.320000	18 Feb 2025		
	25,000,000.000	Local	99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	0.63
		Base	99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	0.63
63763PPS2	NATIONAL SECS CLEARING				5.010000	26 Feb 2025		
	25,000,000.000	Local	99.652083	24,913,020.83	99.652083	24,913,020.75	-0.08	0.63
		Base	99.652083	24,913,020.83	99.652083	24,913,020.75	-0.08	0.63
64106GPJ6	NESTLE FIN FRANCE S.				4.290000	18 Feb 2025		
	25,000,000.000	Local	99.797417	24,949,354.17	99.797417	24,949,354.25	0.08	0.63
		Base	99.797417	24,949,354.17	99.797417	24,949,354.25	0.08	0.63
64106GRN5	NESTLE FIN FRANCE S.				4.480000	22 Apr 2025		
	25,000,000.000	Local	99.004444	24,751,111.11	99.034750	24,758,687.50	7,576.39	0.62
		Base	99.004444	24,751,111.11	99.034750	24,758,687.50	7,576.39	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
64106GRW5	NESTLE FIN FRANCE S. 04/25 ZCP					4.310000	30 Apr 2025		
		Local	25,000,000.000	98.946444	24,736,611.11	98.939417	24,734,854.25	-1,756.86	0.62
		Base		98.946444	24,736,611.11	98.939417	24,734,854.25	-1,756.86	0.62
64951WPQ1	NEW YORK LFE CAP COR					4.450000	24 Feb 2025		
		Local	15,000,000.000	99.715694	14,957,354.17	99.715694	14,957,354.10	-0.07	0.38
		Base		99.715694	14,957,354.17	99.715694	14,957,354.10	-0.07	0.38
64951WQH0	NEW YORK LFE CAP COR					4.380000	17 Mar 2025		
		Local	9,513,000.000	99.464667	9,462,073.74	99.464667	9,462,073.77	0.03	0.24
		Base		99.464667	9,462,073.74	99.464667	9,462,073.77	0.03	0.24
64951WRU0	NEW YORK LFE CAP COR					4.350000	28 Apr 2025		
		Local	15,227,000.000	98.960833	15,068,766.09	98.948992	15,066,963.01	-1,803.08	0.38
		Base		98.960833	15,068,766.09	98.948992	15,066,963.01	-1,803.08	0.38
64952UPK7	NEW YORK LIFE SHORT TERM FDG L 02/25 ZCP					4.550000	19 Feb 2025		
		Local	15,000,000.000	99.772500	14,965,875.00	99.772500	14,965,875.00	0.00	0.38
		Base		99.772500	14,965,875.00	99.772500	14,965,875.00	0.00	0.38
6698M4P30	NOVARTIS FNC CRP					4.340000	03 Feb 2025		
		Local	23,250,000.000	99.975889	23,244,394.17	99.975889	23,244,394.19	0.02	0.58
		Base		99.975889	23,244,394.17	99.975889	23,244,394.19	0.02	0.58
6698M4PJ5	NOVARTIS FNC CRP					4.320000	18 Feb 2025		
		Local	25,000,000.000	99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	0.63
		Base		99.796000	24,949,000.00	99.796000	24,949,000.00	0.00	0.63
67983TP59	OLD LINE FUNDING LLC					4.610000	05 Feb 2025		
		Local	25,000,000.000	99.948778	24,987,194.44	99.948778	24,987,194.50	0.06	0.63
		Base		99.948778	24,987,194.44	99.948778	24,987,194.50	0.06	0.63
67983TRA6	OLD LINE FUNDING LLC					4.530000	10 Apr 2025		
		Local	25,000,000.000	99.144333	24,786,083.33	99.158794	24,789,698.50	3,615.17	0.62
		Base		99.144333	24,786,083.33	99.158794	24,789,698.50	3,615.17	0.62
69372APM8	PACCAR FINANCIAL COR					4.330000	21 Feb 2025		
		Local	25,000,000.000	99.759444	24,939,861.11	99.759444	24,939,861.00	-0.11	0.63
		Base		99.759444	24,939,861.11	99.759444	24,939,861.00	-0.11	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
69372APU0	PACCAR FINANCIAL COR				4.320000	28 Feb 2025		
	25,000,000.000	Local	99.676000	24,919,000.00	99.676000	24,919,000.00	0.00	0.63
		Base	99.676000	24,919,000.00	99.676000	24,919,000.00	0.00	0.63
71344TPE6	PEPSICO INC				4.840000	14 Feb 2025		
	25,000,000.000	Local	99.825222	24,956,305.55	99.825222	24,956,305.50	-0.05	0.63
		Base	99.825222	24,956,305.55	99.825222	24,956,305.50	-0.05	0.63
71344TPU0	PEPSICO INC				4.390000	28 Feb 2025		
	25,000,000.000	Local	99.670750	24,917,687.50	99.670750	24,917,687.50	0.00	0.63
		Base	99.670750	24,917,687.50	99.670750	24,917,687.50	0.00	0.63
71708EQ32	PFIZER INC				4.450000	03 Mar 2025		
	25,000,000.000	Local	99.629167	24,907,291.67	99.629167	24,907,291.75	0.08	0.63
		Base	99.629167	24,907,291.67	99.629167	24,907,291.75	0.08	0.63
74271TRM7	PROCTOR GAMBLE AND CO				4.280000	21 Apr 2025		
	50,000,000.000	Local	99.060778	49,530,388.88	99.045185	49,522,592.50	-7,796.38	1.24
		Base	99.060778	49,530,388.88	99.045185	49,522,592.50	-7,796.38	1.24
77119LQ36	ROCHE HOLDING INC				4.280000	03 Mar 2025		
	25,000,000.000	Local	99.643333	24,910,833.33	99.643333	24,910,833.25	-0.08	0.63
		Base	99.643333	24,910,833.33	99.643333	24,910,833.25	-0.08	0.63
77119LQ69	ROCHE HOLDING INC				4.270000	06 Mar 2025		
	25,000,000.000	Local	99.608583	24,902,145.83	99.608583	24,902,145.75	-0.08	0.62
		Base	99.608583	24,902,145.83	99.608583	24,902,145.75	-0.08	0.62
8010M2PA4	SANOFI				4.330000	10 Feb 2025		
	25,000,000.000	Local	99.891750	24,972,937.50	99.891750	24,972,937.50	0.00	0.63
		Base	99.891750	24,972,937.50	99.891750	24,972,937.50	0.00	0.63
8010M2QA3	SANOFI				4.340000	10 Mar 2025		
	25,000,000.000	Local	99.553944	24,888,486.11	99.553944	24,888,486.00	-0.11	0.62
		Base	99.553944	24,888,486.11	99.553944	24,888,486.00	-0.11	0.62
82124LPK2	SHEFFIELD RECEIVABLE				4.600000	19 Feb 2025		
	25,000,000.000	Local	99.770000	24,942,500.00	99.770000	24,942,500.00	0.00	0.63
		Base	99.770000	24,942,500.00	99.770000	24,942,500.00	0.00	0.63

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82124LQ47	SHEFFIELD RECEIVABLE				4.600000	04 Mar 2025		
	25,000,000.000	Local	99.603889	24,900,972.22	99.603889	24,900,972.25	0.03	0.62
		Base	99.603889	24,900,972.22	99.603889	24,900,972.25	0.03	0.62
88602TQC0	THUNDER BAY FNDNG LLC				4.460000	12 Mar 2025		
	25,000,000.000	Local	99.516833	24,879,208.33	99.516833	24,879,208.25	-0.08	0.62
		Base	99.516833	24,879,208.33	99.516833	24,879,208.25	-0.08	0.62
88602TRH8	THUNDER BAY FNDNG LLC				4.350000	17 Apr 2025		
	25,000,000.000	Local	99.093750	24,773,437.50	99.078092	24,769,523.00	-3,914.50	0.62
		Base	99.093750	24,773,437.50	99.078092	24,769,523.00	-3,914.50	0.62
89233GQ41	TOYOTA MOTOR CREDIT				4.710000	04 Mar 2025		
	25,000,000.000	Local	99.594417	24,898,604.17	99.594417	24,898,604.25	0.08	0.62
		Base	99.594417	24,898,604.17	99.594417	24,898,604.25	0.08	0.62
912797KA4	TREASURY BILL 02/25 0.00000				4.692000	20 Feb 2025		
	20,000,000.000	Local	99.752367	19,950,473.33	99.752367	19,950,473.40	0.07	0.50
		Base	99.752367	19,950,473.33	99.752367	19,950,473.40	0.07	0.50
912797LB1	TREASURY BILL 05/25 0.00000				4.281200	15 May 2025		
	10,000,000.000	Local	98.775101	9,877,510.11	98.825875	9,882,587.50	5,077.39	0.25
		Base	98.775101	9,877,510.11	98.825875	9,882,587.50	5,077.39	0.25
912797MH7	TREASURY BILL 09/25 0.00000				4.167500	04 Sep 2025		
	10,000,000.000	Local	97.511076	9,751,107.64	97.581020	9,758,102.00	6,994.36	0.24
		Base	97.511076	9,751,107.64	97.581020	9,758,102.00	6,994.36	0.24
912797MJ3	TREASURY BILL 02/25 0.00000				4.236500	06 Feb 2025		
	40,000,000.000	Local	99.941160	39,976,463.89	99.941160	39,976,464.00	0.11	1.00
		Base	99.941160	39,976,463.89	99.941160	39,976,464.00	0.11	1.00
912797MK0	TREASURY BILL 02/25 0.00000				4.402000	13 Feb 2025		
	20,000,000.000	Local	99.853267	19,970,653.33	99.853267	19,970,653.40	0.07	0.50
		Base	99.853267	19,970,653.33	99.853267	19,970,653.40	0.07	0.50
912797ML8	TREASURY BILL 02/25 0.00000				4.675000	27 Feb 2025		
	20,000,000.000	Local	99.662361	19,932,472.22	99.662361	19,932,472.20	-0.02	0.50
		Base	99.662361	19,932,472.22	99.662361	19,932,472.20	-0.02	0.50

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912797NF0	TREASURY BILL 02/25 0.00000				4.405500	04 Feb 2025		
	20,000,000.000	Local	99.963288	19,992,657.50	99.963288	19,992,657.60	0.10	0.50
		Base	99.963288	19,992,657.50	99.963288	19,992,657.60	0.10	0.50
912797NG8	TREASURY BILL 02/25 0.00000				4.226000	11 Feb 2025		
	40,000,000.000	Local	99.882611	39,953,044.45	99.882611	39,953,044.40	-0.05	1.00
		Base	99.882611	39,953,044.45	99.882611	39,953,044.40	-0.05	1.00
912797NK9	TREASURY BILL 03/25 0.00000				4.232000	04 Mar 2025		
	50,000,000.000	Local	99.630032	49,815,016.12	99.630032	49,815,016.20	0.08	1.25
		Base	99.630032	49,815,016.12	99.630032	49,815,016.20	0.08	1.25
912797NQ6	TREASURY BILL 03/25 0.00000				4.373000	11 Mar 2025		
	20,000,000.000	Local	99.538406	19,907,681.11	99.538406	19,907,681.20	0.09	0.50
		Base	99.538406	19,907,681.11	99.538406	19,907,681.20	0.09	0.50
912797NR4	TREASURY BILL 03/25 0.00000				4.232500	18 Mar 2025		
	30,000,000.000	Local	99.470938	29,841,281.25	99.470938	29,841,281.40	0.15	0.75
		Base	99.470938	29,841,281.25	99.470938	29,841,281.40	0.15	0.75
912797NV5	TREASURY BILL 06/25 0.00000				4.171000	20 Jun 2025		
	20,000,000.000	Local	98.389531	19,677,906.11	98.418792	19,683,758.40	5,852.29	0.49
		Base	98.389531	19,677,906.11	98.418792	19,683,758.40	5,852.29	0.49
912797NZ6	TREASURY BILL 04/25 0.00000				4.206500	15 Apr 2025		
	20,000,000.000	Local	99.147015	19,829,403.05	99.174674	19,834,934.80	5,531.75	0.50
		Base	99.147015	19,829,403.05	99.174674	19,834,934.80	5,531.75	0.50
912797PA9	TREASURY BILL 04/25 0.00000				4.206000	22 Apr 2025		
	20,000,000.000	Local	99.065333	19,813,066.67	99.095417	19,819,083.40	6,016.73	0.50
		Base	99.065333	19,813,066.67	99.095417	19,819,083.40	6,016.73	0.50
912797PC5	TREASURY BILL 05/25 0.00000				4.201000	06 May 2025		
	20,000,000.000	Local	98.903072	19,780,614.45	98.929222	19,785,844.40	5,229.95	0.50
		Base	98.903072	19,780,614.45	98.929222	19,785,844.40	5,229.95	0.50
912797PH4	TREASURY BILL 05/25 0.00000				4.206000	13 May 2025		
	20,000,000.000	Local	98.819983	19,763,996.67	98.847750	19,769,550.00	5,553.33	0.50
		Base	98.819983	19,763,996.67	98.847750	19,769,550.00	5,553.33	0.50

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797PJ0	TREASURY BILL 05/25 0.00000					4.201000	20 May 2025		
		Local	20,000,000.000	98.739700	19,747,940.00	98.763333	19,752,666.60	4,726.60	0.50
		Base		98.739700	19,747,940.00	98.763333	19,752,666.60	4,726.60	0.50
92646KP48	VICTORY RECEIVABLES					4.550000	04 Feb 2025		
		Local	25,000,000.000	99.962083	24,990,520.83	99.962083	24,990,520.75	-0.08	0.63
		Base		99.962083	24,990,520.83	99.962083	24,990,520.75	-0.08	0.63
92646KP71	VICTORY RECEIVABLES					4.680000	07 Feb 2025		
		Local	25,000,000.000	99.922000	24,980,500.00	99.922000	24,980,500.00	0.00	0.63
		Base		99.922000	24,980,500.00	99.922000	24,980,500.00	0.00	0.63
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.280000	03 Feb 2025		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.76
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.76
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.300000	18 Feb 2025		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.63
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					4.260000	03 Feb 2025		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.02
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.02
93114EP35	WAL MART STORES INC					4.290000	03 Feb 2025		
		Local	25,000,000.000	99.976167	24,994,041.67	99.976167	24,994,041.75	0.08	0.63
		Base		99.976167	24,994,041.67	99.976167	24,994,041.75	0.08	0.63
93114EP50	WAL MART STORES INC					4.290000	05 Feb 2025		
		Local	25,000,000.000	99.952333	24,988,083.34	99.952333	24,988,083.25	-0.09	0.63
		Base		99.952333	24,988,083.34	99.952333	24,988,083.25	-0.09	0.63
979QRC005	BANK OF AMERICA REPO					4.350000	03 Feb 2025		
		Local	150,000,000.000	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.76
		Base		100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	3.76
980UKM008	US BANK REPO					4.270000	03 Feb 2025		
		Local	88,259,719.710	100.000000	88,259,719.71	100.000000	88,259,719.71	0.00	2.21
		Base		100.000000	88,259,719.71	100.000000	88,259,719.71	0.00	2.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
985FHY004	MITSUBISHI UFJ REPO					4.320000	20 Mar 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.51
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.51
US DOLLAR Total									
		Local	3,175,549,719.710		3,163,496,682.72		3,163,496,504.18	-178.54	79.38
		Base			3,163,496,682.72		3,163,496,504.18	-178.54	79.38
CASH EQUIVALENT Total									
		Base	3,175,549,719.710		3,163,496,682.72		3,163,496,504.18	-178.54	79.38
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST								
		Local	13,657,743.490	1.000000	13,657,743.49	1.000000	13,657,743.49	0.00	0.34
		Base		1.000000	13,657,743.49	1.000000	13,657,743.49	0.00	0.34
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST								
		Local	46,719,134.140	1.000000	46,719,134.14	1.000000	46,719,134.14	0.00	1.17
		Base		1.000000	46,719,134.14	1.000000	46,719,134.14	0.00	1.17
US DOLLAR Total									
		Local	60,376,877.630		60,376,877.63		60,376,877.63	0.00	1.52
		Base			60,376,877.63		60,376,877.63	0.00	1.52
EQUITY Total									
		Base	60,376,877.630		60,376,877.63		60,376,877.63	0.00	1.52
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	1,864,498.060	100.000000	1,864,498.06	100.035770	1,865,164.99	666.93	0.05
Original Face:		Base	5,000,000.000	100.000000	1,864,498.06	100.035770	1,865,164.99	666.93	0.05

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89239TAA0	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A1				4.791000	15 Oct 2025		
	4,163,283.990	Local	100.000000	4,163,283.99	100.032720	4,164,646.22	1,362.23	0.10
Original Face:	13,550,000.000	Base	100.000000	4,163,283.99	100.032720	4,164,646.22	1,362.23	0.10
912797KA4	TREASURY BILL 02/25 0.00000					20 Feb 2025		
	20,000,000.000	Local	99.767725	19,953,545.00	99.799353	19,959,870.60	6,325.60	0.50
		Base	99.767725	19,953,545.00	99.799353	19,959,870.60	6,325.60	0.50
912797KJ5	TREASURY BILL 03/25 0.00000					20 Mar 2025		
	40,000,000.000	Local	99.445465	39,778,186.03	99.471875	39,788,750.00	10,563.97	1.00
		Base	99.445465	39,778,186.03	99.471875	39,788,750.00	10,563.97	1.00
912797KS5	TREASURY BILL 04/25 0.00000					17 Apr 2025		
	40,000,000.000	Local	99.122917	39,649,166.81	99.151375	39,660,550.00	11,383.19	1.00
		Base	99.122917	39,649,166.81	99.151375	39,660,550.00	11,383.19	1.00
912797LN5	TREASURY BILL 06/25 0.00000					12 Jun 2025		
	10,000,000.000	Local	98.472940	9,847,294.02	98.502167	9,850,216.70	2,922.68	0.25
		Base	98.472940	9,847,294.02	98.502167	9,850,216.70	2,922.68	0.25
912797ML8	TREASURY BILL 02/25 0.00000					27 Feb 2025		
	20,000,000.000	Local	99.680958	19,936,191.67	99.717167	19,943,433.40	7,241.73	0.50
		Base	99.680958	19,936,191.67	99.717167	19,943,433.40	7,241.73	0.50
912797MM6	TREASURY BILL 03/25 0.00000				0.010000	06 Mar 2025		
	50,000,000.000	Local	99.587995	49,793,997.53	99.634458	49,817,229.00	23,231.47	1.25
		Base	99.587995	49,793,997.53	99.634458	49,817,229.00	23,231.47	1.25
912797MT1	TREASURY BILL 03/25 0.00000					13 Mar 2025		
	40,000,000.000	Local	99.522167	39,808,866.64	99.551653	39,820,661.20	11,794.56	1.00
		Base	99.522167	39,808,866.64	99.551653	39,820,661.20	11,794.56	1.00
912797MU8	TREASURY BILL 03/25 0.00000					27 Mar 2025		
	40,000,000.000	Local	99.364735	39,745,894.04	99.389000	39,755,600.00	9,705.96	1.00
		Base	99.364735	39,745,894.04	99.389000	39,755,600.00	9,705.96	1.00
912797MV6	TREASURY BILL 04/25 0.00000				0.010000	03 Apr 2025		
	50,000,000.000	Local	99.283098	49,641,548.78	99.308935	49,654,467.50	12,918.72	1.25
		Base	99.283098	49,641,548.78	99.308935	49,654,467.50	12,918.72	1.25

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NB9	TREASURY BILL 04/25 0.00000					0.010000	10 Apr 2025		
		Local	50,000,000.000	99.201737	49,600,868.25	99.229542	49,614,771.00	13,902.75	1.25
		Base		99.201737	49,600,868.25	99.229542	49,614,771.00	13,902.75	1.25
912797NC7	TREASURY BILL 04/25 0.00000						24 Apr 2025		
		Local	40,000,000.000	99.040942	39,616,376.61	99.068889	39,627,555.60	11,178.99	0.99
		Base		99.040942	39,616,376.61	99.068889	39,627,555.60	11,178.99	0.99
912797NF0	TREASURY BILL 02/25 0.00000						04 Feb 2025		
		Local	30,000,000.000	99.963554	29,989,066.25	99.988250	29,996,475.00	7,408.75	0.75
		Base		99.963554	29,989,066.25	99.988250	29,996,475.00	7,408.75	0.75
912797NH6	TREASURY BILL 02/25 0.00000						18 Feb 2025		
		Local	40,000,000.000	99.800127	39,920,050.94	99.823021	39,929,208.40	9,157.46	1.00
		Base		99.800127	39,920,050.94	99.823021	39,929,208.40	9,157.46	1.00
912797NJ2	TREASURY BILL 02/25 0.00000						25 Feb 2025		
		Local	40,000,000.000	99.716800	39,886,720.00	99.740257	39,896,102.80	9,382.80	1.00
		Base		99.716800	39,886,720.00	99.740257	39,896,102.80	9,382.80	1.00
912797NM5	TREASURY BILL 05/25 0.00000					0.010000	22 May 2025		
		Local	10,000,000.000	98.683056	9,868,305.58	98.746000	9,874,600.00	6,294.42	0.25
		Base		98.683056	9,868,305.58	98.746000	9,874,600.00	6,294.42	0.25
912797NN3	TREASURY BILL 05/25 0.00000					0.010000	29 May 2025		
		Local	10,000,000.000	98.596813	9,859,681.25	98.663125	9,866,312.50	6,631.25	0.25
		Base		98.596813	9,859,681.25	98.663125	9,866,312.50	6,631.25	0.25
912797NP8	TREASURY BILL 06/25 0.00000					0.010000	05 Jun 2025		
		Local	10,000,000.000	98.516995	9,851,699.47	98.585139	9,858,513.90	6,814.43	0.25
		Base		98.516995	9,851,699.47	98.585139	9,858,513.90	6,814.43	0.25
912797NQ6	TREASURY BILL 03/25 0.00000						11 Mar 2025		
		Local	30,000,000.000	99.554028	29,866,208.38	99.577250	29,873,175.00	6,966.62	0.75
		Base		99.554028	29,866,208.38	99.577250	29,873,175.00	6,966.62	0.75
912797NR4	TREASURY BILL 03/25 0.00000					0.010000	18 Mar 2025		
		Local	20,000,000.000	99.453125	19,890,624.97	99.495347	19,899,069.40	8,444.43	0.50
		Base		99.453125	19,890,624.97	99.495347	19,899,069.40	8,444.43	0.50

& 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
912797NS2	TREASURY BILL 03/25 0.00000				0.010000	25 Mar 2025		
	40,000,000.000	Local	99.382970	39,753,187.80	99.413542	39,765,416.80	12,229.00	1.00
		Base	99.382970	39,753,187.80	99.413542	39,765,416.80	12,229.00	1.00
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	50,000,000.000	Local	99.317249	49,658,624.66	99.332625	49,666,312.50	7,687.84	1.25
		Base	99.317249	49,658,624.66	99.332625	49,666,312.50	7,687.84	1.25
912797NW3	TREASURY BILL 06/25 0.00000				0.010000	26 Jun 2025		
	20,000,000.000	Local	98.320216	19,664,043.13	98.343583	19,668,716.60	4,673.47	0.49
		Base	98.320216	19,664,043.13	98.343583	19,668,716.60	4,673.47	0.49
912797NY9	TREASURY BILL 04/25 0.00000				0.010000	08 Apr 2025		
	20,000,000.000	Local	99.208000	19,841,600.00	99.254222	19,850,844.40	9,244.40	0.50
		Base	99.208000	19,841,600.00	99.254222	19,850,844.40	9,244.40	0.50
912797PB7	TREASURY BILL 04/25 0.00000					29 Apr 2025		
	20,000,000.000	Local	98.978354	19,795,670.78	99.013174	19,802,634.80	6,964.02	0.50
		Base	98.978354	19,795,670.78	99.013174	19,802,634.80	6,964.02	0.50
912797PK7	TREASURY BILL 05/25 0.00000				0.010000	27 May 2025		
	20,000,000.000	Local	98.655938	19,731,187.60	98.686375	19,737,275.00	6,087.40	0.50
		Base	98.655938	19,731,187.60	98.686375	19,737,275.00	6,087.40	0.50
US DOLLAR Total								
	766,027,782.050	Local		760,976,388.24		761,207,573.31	231,185.07	19.10
Original Face:	18,550,000.000	Base		760,976,388.24		761,207,573.31	231,185.07	19.10
FIXED INCOME Total								
	766,027,782.050	Base		760,976,388.24		761,207,573.31	231,185.07	19.10
Original Face:	18,550,000.000							

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

Holdings

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

As of: *January 31, 2025*

View Date: *February 7, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,001,979,379.400	Base		3,984,874,948.60		3,985,105,955.13	231,006.53	100.00
	Original Face:	18,550,000.000							

& Issue has redenominated but Local is not converted
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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									
			25,000.000	Local	1.000000	25,000.00	1.000000	25,000.00	0.00	0.00
				Base	1.000000	25,000.00	1.000000	25,000.00	0.00	0.00
US DOLLAR Total										
			25,000.000	Local		25,000.00		25,000.00	0.00	0.00
				Base		25,000.00		25,000.00	0.00	0.00
CASH Total										
			25,000.000	Base		25,000.00		25,000.00	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO						4.350000	20 Mar 2025		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
912797LB1	TREASURY BILL 05/25 0.00000						4.288000	15 May 2025		
			20,000,000.000	Local	98.773156	19,754,631.11	98.825875	19,765,175.00	10,543.89	0.64
				Base	98.773156	19,754,631.11	98.825875	19,765,175.00	10,543.89	0.64
912797MH7	TREASURY BILL 09/25 0.00000						4.167500	04 Sep 2025		
			10,000,000.000	Local	97.511076	9,751,107.64	97.581020	9,758,102.00	6,994.36	0.31
				Base	97.511076	9,751,107.64	97.581020	9,758,102.00	6,994.36	0.31
912797MJ3	TREASURY BILL 02/25 0.00000						4.220000	06 Feb 2025		
			80,000,000.000	Local	99.939340	79,951,472.23	99.939341	79,951,472.40	0.17	2.57
				Base	99.939340	79,951,472.23	99.939341	79,951,472.40	0.17	2.57
912797MK0	TREASURY BILL 02/25 0.00000						4.407000	13 Feb 2025		
			40,000,000.000	Local	99.853100	39,941,240.00	99.853100	39,941,240.00	0.00	1.28
				Base	99.853100	39,941,240.00	99.853100	39,941,240.00	0.00	1.28

& 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
912797NF0	TREASURY BILL 02/25 0.00000				4.450200	04 Feb 2025		
	40,000,000.000	Local	99.963101	39,985,240.50	99.963102	39,985,240.60	0.10	1.29
		Base	99.963101	39,985,240.50	99.963102	39,985,240.60	0.10	1.29
912797NG8	TREASURY BILL 02/25 0.00000				4.227500	11 Feb 2025		
	60,000,000.000	Local	99.880532	59,928,319.45	99.880532	59,928,319.20	-0.25	1.93
		Base	99.880532	59,928,319.45	99.880532	59,928,319.20	-0.25	1.93
912797NH6	TREASURY BILL 02/25 0.00000				4.237000	18 Feb 2025		
	40,000,000.000	Local	99.799919	39,919,967.78	99.799919	39,919,967.60	-0.18	1.28
		Base	99.799919	39,919,967.78	99.799919	39,919,967.60	-0.18	1.28
912797NK9	TREASURY BILL 03/25 0.00000				4.232000	04 Mar 2025		
	80,000,000.000	Local	99.627828	79,702,262.22	99.627828	79,702,262.40	0.18	2.56
		Base	99.627828	79,702,262.22	99.627828	79,702,262.40	0.18	2.56
912797NQ6	TREASURY BILL 03/25 0.00000				4.381000	11 Mar 2025		
	40,000,000.000	Local	99.537561	39,815,024.44	99.537561	39,815,024.40	-0.04	1.28
		Base	99.537561	39,815,024.44	99.537561	39,815,024.40	-0.04	1.28
912797NR4	TREASURY BILL 03/25 0.00000				4.233000	18 Mar 2025		
	40,000,000.000	Local	99.470875	39,788,350.00	99.470875	39,788,350.00	0.00	1.28
		Base	99.470875	39,788,350.00	99.470875	39,788,350.00	0.00	1.28
912797NV5	TREASURY BILL 06/25 0.00000				4.171000	20 Jun 2025		
	20,000,000.000	Local	98.389531	19,677,906.11	98.418792	19,683,758.40	5,852.29	0.63
		Base	98.389531	19,677,906.11	98.418792	19,683,758.40	5,852.29	0.63
912797PC5	TREASURY BILL 05/25 0.00000				4.201000	06 May 2025		
	20,000,000.000	Local	98.903072	19,780,614.45	98.929222	19,785,844.40	5,229.95	0.64
		Base	98.903072	19,780,614.45	98.929222	19,785,844.40	5,229.95	0.64
912797PH4	TREASURY BILL 05/25 0.00000				4.206000	13 May 2025		
	20,000,000.000	Local	98.819983	19,763,996.67	98.847750	19,769,550.00	5,553.33	0.64
		Base	98.819983	19,763,996.67	98.847750	19,769,550.00	5,553.33	0.64
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				4.290000	03 Feb 2025		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.350000	03 Feb 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.350000	20 Mar 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.280000	03 Feb 2025		
		Local	300,000,000.000	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.64
		Base		100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	9.64
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					4.300000	18 Feb 2025		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.41
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.41
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS					4.110000	01 Feb 2025		
		Local	81,128,292.250	100.000000	81,128,292.25	100.000000	81,128,292.25	0.00	2.61
		Base		100.000000	81,128,292.25	100.000000	81,128,292.25	0.00	2.61
95763A914	WESTERN ALLIANCE CD 3 WESTERN ALLIANCE CD 3					5.450000	20 Feb 2025		
		Local	8,652,130.280	100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.28
		Base		100.000000	8,652,130.28	100.000000	8,652,130.28	0.00	0.28
985FHY004	MITSUBISHI UFJ REPO					4.310000	03 Feb 2025		
		Local	171,890,798.810	100.000000	171,890,798.81	100.000000	171,890,798.81	0.00	5.52
		Base		100.000000	171,890,798.81	100.000000	171,890,798.81	0.00	5.52
985FHY004	MITSUBISHI UFJ REPO					4.320000	20 Mar 2025		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.21
US DOLLAR Total									
		Local	1,646,671,221.340		1,644,431,353.94		1,644,465,527.74	34,173.80	52.86
		Base			1,644,431,353.94		1,644,465,527.74	34,173.80	52.86
CASH EQUIVALENT Total									
		Base	1,646,671,221.340		1,644,431,353.94		1,644,465,527.74	34,173.80	52.86

& 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
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	35,905,365.780	1.000000	35,905,365.78	1.000000	35,905,365.78	0.00	1.15
		Base		1.000000	35,905,365.78	1.000000	35,905,365.78	0.00	1.15
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	29,650,220.740	1.000000	29,650,220.74	1.000000	29,650,220.74	0.00	0.95
		Base		1.000000	29,650,220.74	1.000000	29,650,220.74	0.00	0.95
US DOLLAR Total									
		Local	65,555,586.520		65,555,586.52		65,555,586.52	0.00	2.11
		Base			65,555,586.52		65,555,586.52	0.00	2.11
EQUITY Total									
		Base	65,555,586.520		65,555,586.52		65,555,586.52	0.00	2.11
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
912797KA4	TREASURY BILL 02/25 0.00000						20 Feb 2025		
		Local	80,000,000.000	99.762546	79,810,036.96	99.799353	79,839,482.40	29,445.44	2.57
		Base		99.762546	79,810,036.96	99.799353	79,839,482.40	29,445.44	2.57
912797KJ5	TREASURY BILL 03/25 0.00000					0.010000	20 Mar 2025		
		Local	80,000,000.000	99.445465	79,556,372.06	99.471875	79,577,500.00	21,127.94	2.56
		Base		99.445465	79,556,372.06	99.471875	79,577,500.00	21,127.94	2.56
912797KS5	TREASURY BILL 04/25 0.00000					0.010000	17 Apr 2025		
		Local	80,000,000.000	99.119193	79,295,354.23	99.151375	79,321,100.00	25,745.77	2.55
		Base		99.119193	79,295,354.23	99.151375	79,321,100.00	25,745.77	2.55
912797LN5	TREASURY BILL 06/25 0.00000						12 Jun 2025		
		Local	20,000,000.000	98.472940	19,694,588.04	98.502167	19,700,433.40	5,845.36	0.63
		Base		98.472940	19,694,588.04	98.502167	19,700,433.40	5,845.36	0.63

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797MK0	TREASURY BILL 02/25 0.00000					0.010000	13 Feb 2025		
		Local	20,000,000.000	99.840660	19,968,132.00	99.881875	19,976,375.00	8,243.00	0.64
		Base		99.840660	19,968,132.00	99.881875	19,976,375.00	8,243.00	0.64
912797ML8	TREASURY BILL 02/25 0.00000					0.010000	27 Feb 2025		
		Local	80,000,000.000	99.676156	79,740,924.45	99.717167	79,773,733.60	32,809.15	2.56
		Base		99.676156	79,740,924.45	99.717167	79,773,733.60	32,809.15	2.56
912797MM6	TREASURY BILL 03/25 0.00000					0.010000	06 Mar 2025		
		Local	80,000,000.000	99.591510	79,673,208.36	99.634458	79,707,566.40	34,358.04	2.56
		Base		99.591510	79,673,208.36	99.634458	79,707,566.40	34,358.04	2.56
912797MT1	TREASURY BILL 03/25 0.00000					0.010000	13 Mar 2025		
		Local	80,000,000.000	99.522056	79,617,644.48	99.551653	79,641,322.40	23,677.92	2.56
		Base		99.522056	79,617,644.48	99.551653	79,641,322.40	23,677.92	2.56
912797MU8	TREASURY BILL 03/25 0.00000						27 Mar 2025		
		Local	80,000,000.000	99.364675	79,491,739.89	99.389000	79,511,200.00	19,460.11	2.56
		Base		99.364675	79,491,739.89	99.389000	79,511,200.00	19,460.11	2.56
912797MV6	TREASURY BILL 04/25 0.00000					0.010000	03 Apr 2025		
		Local	80,000,000.000	99.286067	79,428,853.59	99.308935	79,447,148.00	18,294.41	2.55
		Base		99.286067	79,428,853.59	99.308935	79,447,148.00	18,294.41	2.55
912797NB9	TREASURY BILL 04/25 0.00000					0.010000	10 Apr 2025		
		Local	80,000,000.000	99.203361	79,362,688.90	99.229542	79,383,633.60	20,944.70	2.55
		Base		99.203361	79,362,688.90	99.229542	79,383,633.60	20,944.70	2.55
912797NC7	TREASURY BILL 04/25 0.00000					0.010000	24 Apr 2025		
		Local	80,000,000.000	99.041341	79,233,072.56	99.068889	79,255,111.20	22,038.64	2.55
		Base		99.041341	79,233,072.56	99.068889	79,255,111.20	22,038.64	2.55
912797NE3	TREASURY BILL 05/25 0.00000					0.010000	08 May 2025		
		Local	30,000,000.000	98.939723	29,681,917.00	98.905944	29,671,783.20	-10,133.80	0.95
		Base		98.939723	29,681,917.00	98.905944	29,671,783.20	-10,133.80	0.95
912797NF0	TREASURY BILL 02/25 0.00000						04 Feb 2025		
		Local	40,000,000.000	99.963565	39,985,426.00	99.988250	39,995,300.00	9,874.00	1.29
		Base		99.963565	39,985,426.00	99.988250	39,995,300.00	9,874.00	1.29

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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
912797NG8	TREASURY BILL 02/25 0.00000					11 Feb 2025		
	20,000,000.000	Local	99.881500	19,976,300.00	99.905667	19,981,133.40	4,833.40	0.64
		Base	99.881500	19,976,300.00	99.905667	19,981,133.40	4,833.40	0.64
912797NH6	TREASURY BILL 02/25 0.00000					18 Feb 2025		
	40,000,000.000	Local	99.800132	39,920,052.76	99.823021	39,929,208.40	9,155.64	1.28
		Base	99.800132	39,920,052.76	99.823021	39,929,208.40	9,155.64	1.28
912797NJ2	TREASURY BILL 02/25 0.00000				0.010000	25 Feb 2025		
	60,000,000.000	Local	99.712333	59,827,399.86	99.740257	59,844,154.20	16,754.34	1.92
		Base	99.712333	59,827,399.86	99.740257	59,844,154.20	16,754.34	1.92
912797NM5	TREASURY BILL 05/25 0.00000				0.010000	22 May 2025		
	20,000,000.000	Local	98.683208	19,736,641.63	98.746000	19,749,200.00	12,558.37	0.63
		Base	98.683208	19,736,641.63	98.746000	19,749,200.00	12,558.37	0.63
912797NN3	TREASURY BILL 05/25 0.00000				0.010000	29 May 2025		
	20,000,000.000	Local	98.596813	19,719,362.51	98.663125	19,732,625.00	13,262.49	0.63
		Base	98.596813	19,719,362.51	98.663125	19,732,625.00	13,262.49	0.63
912797NP8	TREASURY BILL 06/25 0.00000				0.010000	05 Jun 2025		
	20,000,000.000	Local	98.516995	19,703,398.95	98.585139	19,717,027.80	13,628.85	0.63
		Base	98.516995	19,703,398.95	98.585139	19,717,027.80	13,628.85	0.63
912797NQ6	TREASURY BILL 03/25 0.00000					11 Mar 2025		
	40,000,000.000	Local	99.554292	39,821,716.76	99.577250	39,830,900.00	9,183.24	1.28
		Base	99.554292	39,821,716.76	99.577250	39,830,900.00	9,183.24	1.28
912797NR4	TREASURY BILL 03/25 0.00000				0.010000	18 Mar 2025		
	40,000,000.000	Local	99.453625	39,781,450.05	99.495347	39,798,138.80	16,688.75	1.28
		Base	99.453625	39,781,450.05	99.495347	39,798,138.80	16,688.75	1.28
912797NS2	TREASURY BILL 03/25 0.00000				0.010000	25 Mar 2025		
	60,000,000.000	Local	99.381224	59,628,734.39	99.413542	59,648,125.20	19,390.81	1.92
		Base	99.381224	59,628,734.39	99.413542	59,648,125.20	19,390.81	1.92
912797NT0	TREASURY BILL 04/25 0.00000					01 Apr 2025		
	60,000,000.000	Local	99.321297	59,592,778.16	99.332625	59,599,575.00	6,796.84	1.92
		Base	99.321297	59,592,778.16	99.332625	59,599,575.00	6,796.84	1.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NW3	TREASURY BILL 06/25 0.00000				0.010000	26 Jun 2025		
	20,000,000.000	Local	98.320216	19,664,043.13	98.343583	19,668,716.60	4,673.47	0.63
		Base	98.320216	19,664,043.13	98.343583	19,668,716.60	4,673.47	0.63
912797NY9	TREASURY BILL 04/25 0.00000				0.010000	08 Apr 2025		
	20,000,000.000	Local	99.208000	19,841,600.00	99.254222	19,850,844.40	9,244.40	0.64
		Base	99.208000	19,841,600.00	99.254222	19,850,844.40	9,244.40	0.64
912797NZ6	TREASURY BILL 04/25 0.00000				0.010000	15 Apr 2025		
	20,000,000.000	Local	99.141236	19,828,247.19	99.174674	19,834,934.80	6,687.61	0.64
		Base	99.141236	19,828,247.19	99.174674	19,834,934.80	6,687.61	0.64
912797PB7	TREASURY BILL 04/25 0.00000					29 Apr 2025		
	20,000,000.000	Local	98.978354	19,795,670.78	99.013174	19,802,634.80	6,964.02	0.64
		Base	98.978354	19,795,670.78	99.013174	19,802,634.80	6,964.02	0.64
912797PE1	TREASURY BILL 07/25 0.00000				0.010000	17 Jul 2025		
	20,000,000.000	Local	98.081087	19,616,217.30	98.107167	19,621,433.40	5,216.10	0.63
		Base	98.081087	19,616,217.30	98.107167	19,621,433.40	5,216.10	0.63
912797PK7	TREASURY BILL 05/25 0.00000				0.010000	27 May 2025		
	20,000,000.000	Local	98.655938	19,731,187.60	98.686375	19,737,275.00	6,087.40	0.63
		Base	98.655938	19,731,187.60	98.686375	19,737,275.00	6,087.40	0.63
US DOLLAR Total								
	1,410,000,000.000	Local		1,400,724,759.59		1,401,147,616.00	422,856.41	45.04
		Base		1,400,724,759.59		1,401,147,616.00	422,856.41	45.04
FIXED INCOME Total								
	1,410,000,000.000	Base		1,400,724,759.59		1,401,147,616.00	422,856.41	45.04

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *January 31, 2025*

View Date: *February 7, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,122,251,807.860	Base		3,110,736,700.05		3,111,193,730.26	457,030.21	100.00

& Issue has redenominated but Local is not converted
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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 EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
09199J9T9	BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN					2.030604	31 Dec 2049		
		Local	8,380,763.230	100.010000	8,381,601.32	100.000000	8,380,763.23	-838.09	2.06
		Base		100.010000	8,381,601.32	100.000000	8,380,763.23	-838.09	2.06
US DOLLAR Total									
		Local	8,380,763.230		8,381,601.32		8,380,763.23	-838.09	2.06
		Base			8,381,601.32		8,380,763.23	-838.09	2.06
CASH EQUIVALENT Total									
		Base	8,380,763.230		8,381,601.32		8,380,763.23	-838.09	2.06
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
052430VJ1	AUSTIN TX INDEP SCH DIST AUSSCD 08/25 FIXED 5					5.000000	01 Aug 2025		
		Local	7,500,000.000	101.344046	7,600,803.42	101.112090	7,583,406.75	-17,396.67	1.86
		Base		101.344046	7,600,803.42	101.112090	7,583,406.75	-17,396.67	1.86
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5					5.000000	01 Dec 2026		
		Local	2,360,000.000	104.311220	2,461,744.79	103.943470	2,453,065.89	-8,678.90	0.60
		Base		104.311220	2,461,744.79	103.943470	2,453,065.89	-8,678.90	0.60
100853H94	BOSTON MA BOS 11/25 FIXED 5					5.000000	01 Nov 2025		
		Local	1,965,000.000	101.811244	2,000,590.94	101.756940	1,999,523.87	-1,067.07	0.49
		Base		101.811244	2,000,590.94	101.756940	1,999,523.87	-1,067.07	0.49
100853J27	BOSTON MA BOS 11/26 FIXED 5					5.000000	01 Nov 2026		
		Local	18,035,000.000	104.382100	18,825,311.68	104.086380	18,771,978.63	-53,333.05	4.61
		Base		104.382100	18,825,311.68	104.086380	18,771,978.63	-53,333.05	4.61
101547YH4	BOULDER VLY CO SCH DIST RE 2 BRVSCD 12/25 FIXED 5					5.000000	01 Dec 2025		
		Local	13,460,000.000	102.036066	13,734,054.54	101.974030	13,725,704.44	-8,350.10	3.37
		Base		102.036066	13,734,054.54	101.974030	13,725,704.44	-8,350.10	3.37

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	5,250,000.000	102.523904	5,382,504.95	104.335080	5,477,591.70	95,086.75	1.34
		Base		102.523904	5,382,504.95	104.335080	5,477,591.70	95,086.75	1.34
246381TC1	DELAWARE ST DES 05/27 FIXED 5					5.000000	01 May 2027		
		Local	4,605,000.000	105.240210	4,846,311.68	105.087090	4,839,260.49	-7,051.19	1.19
		Base		105.240210	4,846,311.68	105.087090	4,839,260.49	-7,051.19	1.19
249174ZH9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,250,000.000	105.803105	1,322,538.81	106.104010	1,326,300.13	3,761.32	0.33
		Base		105.803105	1,322,538.81	106.104010	1,326,300.13	3,761.32	0.33
25483VAE4	DIST OF COLUMBIA REVENUE DISREV 11/45 ADJUSTABLE VAR					2.250000	01 Nov 2045		
		Local	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.60
Original Face:		Base	6,535,000.000	100.000000	6,535,000.00	100.000000	6,535,000.00	0.00	1.60
358776F72	FRISCO TX FSC 02/26 FIXED 4					4.000000	15 Feb 2026		
		Local	3,175,000.000	101.441300	3,220,761.27	101.243760	3,214,489.38	-6,271.89	0.79
		Base		101.441300	3,220,761.27	101.243760	3,214,489.38	-6,271.89	0.79
401784G23	GUILFORD CNTY NC GUI 05/25 FIXED 5					5.000000	01 May 2025		
		Local	5,000,000.000	100.825990	5,041,299.48	100.555950	5,027,797.50	-13,501.98	1.23
		Base		100.825990	5,041,299.48	100.555950	5,027,797.50	-13,501.98	1.23
401784R21	GUILFORD CNTY NC GUI 03/25 FIXED 5					5.000000	01 Mar 2025		
		Local	2,810,000.000	100.265564	2,817,462.36	100.175980	2,814,945.04	-2,517.32	0.69
		Base		100.265564	2,817,462.36	100.175980	2,814,945.04	-2,517.32	0.69
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	2,365,000.000	104.626143	2,474,408.29	104.496640	2,471,345.54	-3,062.75	0.61
		Base		104.626143	2,474,408.29	104.496640	2,471,345.54	-3,062.75	0.61
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	6,625,000.000	106.719453	7,070,163.73	106.242220	7,038,547.08	-31,616.65	1.73
		Base		106.719453	7,070,163.73	106.242220	7,038,547.08	-31,616.65	1.73
43233KAC8	HILLSBOROUGH CNTY FLA INDL DEV HILMEC 11/38 ADJUSTABLE VAR					2.250000	01 Nov 2038		
		Local	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.67
Original Face:		Base	10,900,000.000	100.000000	10,900,000.00	100.000000	10,900,000.00	0.00	2.67

& 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
439867AB8	HOPKINS MN HOP 02/26 FIXED 3.5				3.500000	01 Feb 2026		
	6,410,000.000	Local	100.000000	6,410,000.00	100.031480	6,412,017.87	2,017.87	1.57
		Base	100.000000	6,410,000.00	100.031480	6,412,017.87	2,017.87	1.57
44244CN94	HOUSTON TX UTILITY SYS REVENUE HOUUTL 05/34 ADJUSTABLE VAR				2.080000	15 May 2034		
	20,070,000.000	Local	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.92
Original Face:	20,070,000.000	Base	100.000000	20,070,000.00	100.000000	20,070,000.00	0.00	4.92
45471AAQ5	INDIANA ST FIN AUTH HOSP REVEN INSFIN 11/39 ADJUSTABLE VAR				2.350000	01 Nov 2039		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.91
Original Face:	20,000,000.000	Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	4.91
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026		
	1,710,000.000	Local	103.526680	1,770,306.23	103.400220	1,768,143.76	-2,162.47	0.43
		Base	103.526680	1,770,306.23	103.400220	1,768,143.76	-2,162.47	0.43
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				2.350000	01 Oct 2039		
	15,735,000.000	Local	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.86
Original Face:	8,850,000.000	Base	100.000000	15,735,000.00	100.000000	15,735,000.00	0.00	3.86
574193NH7	MARYLAND ST MDS 03/26 FIXED 5				5.000000	15 Mar 2026		
	4,195,000.000	Local	102.742936	4,310,066.15	102.548950	4,301,928.45	-8,137.70	1.06
		Base	102.742936	4,310,066.15	102.548950	4,301,928.45	-8,137.70	1.06
574193TV0	MARYLAND ST MDS 03/26 FIXED 5				5.000000	01 Mar 2026		
	12,425,000.000	Local	101.462299	12,606,690.60	102.462150	12,730,922.14	124,231.54	3.12
		Base	101.462299	12,606,690.60	102.462150	12,730,922.14	124,231.54	3.12
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5				5.000000	01 Aug 2027		
	13,495,000.000	Local	105.942530	14,296,944.41	105.555600	14,244,728.22	-52,216.19	3.50
		Base	105.942530	14,296,944.41	105.555600	14,244,728.22	-52,216.19	3.50
60528ABW3	MISSISSIPPI ST BUSINESS FIN CO MSSDEV 12/30 ADJUSTABLE VAR				2.240000	01 Dec 2030		
	17,300,000.000	Local	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.24
		Base	100.000000	17,300,000.00	100.000000	17,300,000.00	0.00	4.24
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026		
	13,390,000.000	Local	102.351362	13,704,847.35	103.746580	13,891,667.06	186,819.71	3.41
		Base	102.351362	13,704,847.35	103.746580	13,891,667.06	186,819.71	3.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				2.250000	01 Jul 2035		
	8,655,000.000	Local	100.000000	8,655,000.00	100.000000	8,655,000.00	0.00	2.12
		Base	100.000000	8,655,000.00	100.000000	8,655,000.00	0.00	2.12
647293SS9	NEW MEXICO ST NMS 03/26 FIXED 5				5.000000	01 Mar 2026		
	9,410,000.000	Local	103.070028	9,698,889.65	102.451390	9,640,675.80	-58,213.85	2.37
		Base	103.070028	9,698,889.65	102.451390	9,640,675.80	-58,213.85	2.37
648176KW4	NEW PRAGUE MN INDEP SCH DIST NWPSCD 02/25 FIXED 5				5.000000	01 Feb 2025		
	3,020,000.000	Local	100.000000	3,020,000.00	100.000000	3,020,000.00	0.00	0.74
		Base	100.000000	3,020,000.00	100.000000	3,020,000.00	0.00	0.74
709225AA4	PENNSYLVANIA ST TURNPIKE COMMI PASTRN 12/50 ADJUSTABLE VAR				2.200000	01 Dec 2050		
	10,030,000.000	Local	100.000000	10,030,000.00	100.000000	10,030,000.00	0.00	2.46
Original Face:	10,030,000.000	Base	100.000000	10,030,000.00	100.000000	10,030,000.00	0.00	2.46
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026		
	6,925,000.000	Local	103.681108	7,179,916.72	103.385650	7,159,456.26	-20,460.46	1.76
		Base	103.681108	7,179,916.72	103.385650	7,159,456.26	-20,460.46	1.76
727199D99	PLANO TX INDEP SCH DIST PNOSCD 02/28 FIXED 5				5.000000	15 Feb 2028		
	8,000,000.000	Local	105.354000	8,428,320.00	106.243840	8,499,507.20	71,187.20	2.09
		Base	105.354000	8,428,320.00	106.243840	8,499,507.20	71,187.20	2.09
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				2.250000	01 Dec 2044		
	20,250,000.000	Local	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.97
		Base	100.000000	20,250,000.00	100.000000	20,250,000.00	0.00	4.97
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026		
	7,500,000.000	Local	102.943430	7,720,757.24	103.194090	7,739,556.75	18,799.51	1.90
		Base	102.943430	7,720,757.24	103.194090	7,739,556.75	18,799.51	1.90
882723H93	TEXAS ST TXS 12/43 ADJUSTABLE VAR				2.350000	01 Dec 2043		
	5,710,000.000	Local	100.000000	5,710,000.00	100.000000	5,710,000.00	0.00	1.40
Original Face:	5,918,326.930	Base	100.000000	5,710,000.00	100.000000	5,710,000.00	0.00	1.40
889855W99	TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
	9,365,000.000	Local	104.565137	9,792,525.08	104.436020	9,780,433.27	-12,091.81	2.40
		Base	104.565137	9,792,525.08	104.436020	9,780,433.27	-12,091.81	2.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
917542XB3	UTAH ST UTS 07/27 FIXED 5				5.000000	01 Jul 2027		
	15,000,000.000	Local	105.457142	15,818,571.31	105.450410	15,817,561.50	-1,009.81	3.88
		Base	105.457142	15,818,571.31	105.450410	15,817,561.50	-1,009.81	3.88
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
	16,510,000.000	Local	103.307354	17,056,044.09	102.821140	16,975,770.21	-80,273.88	4.17
		Base	103.307354	17,056,044.09	102.821140	16,975,770.21	-80,273.88	4.17
93974E5C6	WASHINGTON ST WAS 07/27 FIXED 5				5.000000	01 Jul 2027		
	7,000,000.000	Local	104.928787	7,345,015.10	105.306570	7,371,459.90	26,444.80	1.81
		Base	104.928787	7,345,015.10	105.306570	7,371,459.90	26,444.80	1.81
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5				5.000000	01 Jul 2028		
	5,000,000.000	Local	106.773994	5,338,699.71	107.134970	5,356,748.50	18,048.79	1.31
		Base	106.773994	5,338,699.71	107.134970	5,356,748.50	18,048.79	1.31
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026		
	5,910,000.000	Local	101.784196	6,015,445.96	102.995580	6,087,038.78	71,592.82	1.49
		Base	101.784196	6,015,445.96	102.995580	6,087,038.78	71,592.82	1.49
956622P40	WEST VIRGINIA ST HOSP FIN AUTH WVSMED 06/34 ADJUSTABLE VAR				2.240000	01 Jun 2034		
	15,955,000.000	Local	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	3.91
Original Face:	15,955,000.000	Base	100.000000	15,955,000.00	100.000000	15,955,000.00	0.00	3.91
969888BK1	WILLIAMSON CNTY TX WIL 02/26 FIXED 5				5.000000	15 Feb 2026		
	20,025,000.000	Local	102.477307	20,521,080.73	102.358340	20,497,257.59	-23,823.14	5.03
		Base	102.477307	20,521,080.73	102.358340	20,497,257.59	-23,823.14	5.03
US DOLLAR Total								
	390,830,000.000	Local		398,972,076.27		399,178,829.70	206,753.43	97.94
Original Face:	98,258,326.930	Base		398,972,076.27		399,178,829.70	206,753.43	97.94
FIXED INCOME Total								
	390,830,000.000	Base		398,972,076.27		399,178,829.70	206,753.43	97.94
Original Face:	98,258,326.930							

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Base Currency: USD - US DOLLAR

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

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Base Currency: 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									
		399,210,763.230	Base		407,353,677.59		407,559,592.93	205,915.34	100.00
	Original Face:	98,258,326.930							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			-53,125.000	1.000000	-53,125.00	1.000000	-53,125.00	0.00	0.01
		Base		1.000000	-53,125.00	1.000000	-53,125.00	0.00	0.01
US DOLLAR Total									
			-53,125.000		-53,125.00		-53,125.00	0.00	0.01
		Base			-53,125.00		-53,125.00	0.00	0.01
CASH Total									
			-53,125.000	Base	-53,125.00		-53,125.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
02665JQT0	AMERICAN HONDA FINAN					4.620000	27 Mar 2025		
			10,000,000.000	99.307000	9,930,700.00	99.307000	9,930,700.00	0.00	1.43
		Base		99.307000	9,930,700.00	99.307000	9,930,700.00	0.00	1.43
0347M2P75	ANGLESEA FDG PLC + ANG					4.360000	07 Feb 2025		
			10,000,000.000	99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	1.44
		Base		99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	1.44
04821TQL2	ATLANTIC ASSET SECUR					4.500000	20 Mar 2025		
			10,000,000.000	99.412500	9,941,250.00	99.412500	9,941,250.00	0.00	1.43
		Base		99.412500	9,941,250.00	99.412500	9,941,250.00	0.00	1.43
04821TTH8	ATLANTIC ASSET SECUR					4.490000	17 Jun 2025		
			10,000,000.000	98.303778	9,830,377.78	98.335818	9,833,581.80	3,204.02	1.42
		Base		98.303778	9,830,377.78	98.335818	9,833,581.80	3,204.02	1.42
40060WQR6	GTA FDG LLC DISC					4.520000	25 Mar 2025		
			10,000,000.000	99.347111	9,934,711.11	99.347111	9,934,711.11	0.00	1.43
		Base		99.347111	9,934,711.11	99.347111	9,934,711.11	0.00	1.43

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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
40060WRR5	GTA FDG LLC DISC					4.400000	25 Apr 2025		
		Local	10,000,000.000	98.985556	9,898,555.56	98.977440	9,897,744.00	-811.56	1.43
		Base		98.985556	9,898,555.56	98.977440	9,897,744.00	-811.56	1.43
49271JPB7	KEURIG DR PEPPER					4.500000	11 Feb 2025		
		Local	10,000,000.000	99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.44
		Base		99.875000	9,987,500.00	99.875000	9,987,500.00	0.00	1.44
57978CPS4	MCCORMICK + COMPANY					4.490000	26 Feb 2025		
		Local	7,000,000.000	99.688194	6,978,173.61	99.688194	6,978,173.58	-0.03	1.01
		Base		99.688194	6,978,173.61	99.688194	6,978,173.58	-0.03	1.01
58013LPD2	MCDONALD S CORPORATI					4.590000	13 Feb 2025		
		Local	10,000,000.000	99.847000	9,984,700.00	99.847000	9,984,700.00	0.00	1.44
		Base		99.847000	9,984,700.00	99.847000	9,984,700.00	0.00	1.44
76076FP41	REPUBLIC SVCS INC 02/25 ZCP					4.480000	04 Feb 2025		
		Local	10,000,000.000	99.962667	9,996,266.67	99.962667	9,996,266.70	0.03	1.44
		Base		99.962667	9,996,266.67	99.962667	9,996,266.70	0.03	1.44
82124LQ54	SHEFFIELD RECEIVABLE					4.600000	05 Mar 2025		
		Local	5,000,000.000	99.591111	4,979,555.55	99.591111	4,979,555.55	0.00	0.72
		Base		99.591111	4,979,555.55	99.591111	4,979,555.55	0.00	0.72
912797MJ3	TREASURY BILL 02/25 0.00000					4.265500	06 Feb 2025		
		Local	5,000,000.000	99.940757	4,997,037.85	99.940757	4,997,037.85	0.00	0.72
		Base		99.940757	4,997,037.85	99.940757	4,997,037.85	0.00	0.72
912797MU8	TREASURY BILL 03/25 0.00000					4.215000	27 Mar 2025		
		Local	10,000,000.000	99.367750	9,936,775.00	99.367750	9,936,775.00	0.00	1.43
		Base		99.367750	9,936,775.00	99.367750	9,936,775.00	0.00	1.43
912797NJ2	TREASURY BILL 02/25 0.00000					4.260700	25 Feb 2025		
		Local	5,000,000.000	99.715953	4,985,797.67	99.715953	4,985,797.65	-0.02	0.72
		Base		99.715953	4,985,797.67	99.715953	4,985,797.65	-0.02	0.72
912797NS2	TREASURY BILL 03/25 0.00000					4.241000	25 Mar 2025		
		Local	5,000,000.000	99.387411	4,969,370.55	99.387411	4,969,370.55	0.00	0.72
		Base		99.387411	4,969,370.55	99.387411	4,969,370.55	0.00	0.72

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91842JPC7	VW CR INC				4.550000	12 Feb 2025		
	10,000,000.000	Local	99.860972	9,986,097.22	99.860972	9,986,097.20	-0.02	1.44
		Base	99.860972	9,986,097.22	99.860972	9,986,097.20	-0.02	1.44
92646KQL9	VICTORY RECEIVABLES				4.470000	20 Mar 2025		
	10,000,000.000	Local	99.416417	9,941,641.67	99.416417	9,941,641.70	0.03	1.43
		Base	99.416417	9,941,641.67	99.416417	9,941,641.70	0.03	1.43
94107MP42	WASTE MANAGEMENT INC				4.500000	04 Feb 2025		
	10,000,000.000	Local	99.962500	9,996,250.00	99.962500	9,996,250.00	0.00	1.44
		Base	99.962500	9,996,250.00	99.962500	9,996,250.00	0.00	1.44
979QHR003	SOUTH STREET REPO				4.350000	03 Feb 2025		
	55,253,297.250	Local	100.000000	55,253,297.25	100.000000	55,253,297.25	0.00	7.96
		Base	100.000000	55,253,297.25	100.000000	55,253,297.25	0.00	7.96
US DOLLAR Total								
	212,253,297.250	Local		211,520,790.82		211,523,183.24	2,392.42	30.47
		Base		211,520,790.82		211,523,183.24	2,392.42	30.47
CASH EQUIVALENT Total								
	212,253,297.250	Base		211,520,790.82		211,523,183.24	2,392.42	30.47

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

001055BK7	AFLAC INC SR UNSECURED 03/26 1.125				1.125000	15 Mar 2026		
	5,000,000.000	Local	99.978462	4,998,923.10	96.208238	4,810,411.90	-188,511.20	0.69
		Base	99.978462	4,998,923.10	96.208238	4,810,411.90	-188,511.20	0.69
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	10,000,000.000	Local	99.947690	9,994,768.96	100.852068	10,085,206.80	90,437.84	1.45
		Base	99.947690	9,994,768.96	100.852068	10,085,206.80	90,437.84	1.45
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	5,000,000.000	Local	99.745107	4,987,255.35	83.120140	4,156,007.00	-831,248.35	0.60
		Base	99.745107	4,987,255.35	83.120140	4,156,007.00	-831,248.35	0.60

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75				0.750000	15 Dec 2025		
	5,000,000.000	Local	99.997425	4,999,871.27	96.746813	4,837,340.65	-162,530.62	0.70
		Base	99.997425	4,999,871.27	96.746813	4,837,340.65	-162,530.62	0.70
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8				0.800000	15 Aug 2027		
	7,500,000.000	Local	99.877436	7,490,807.67	91.628547	6,872,141.03	-618,666.64	0.99
		Base	99.877436	7,490,807.67	91.628547	6,872,141.03	-618,666.64	0.99
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				5.010000	04 Nov 2026		
	6,000,000.000	Local	100.000000	6,000,000.00	100.309200	6,018,552.00	18,552.00	0.87
		Base	100.000000	6,000,000.00	100.309200	6,018,552.00	18,552.00	0.87
025816CR8	AMERICAN EXPRESS CO SR UNSECURED 03/25 VAR				5.290000	04 Mar 2025		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.72
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	5,309,000.000	Local	99.141489	5,263,421.64	91.641824	4,865,264.44	-398,157.20	0.70
		Base	99.141489	5,263,421.64	91.641824	4,865,264.44	-398,157.20	0.70
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.889879	4,994,493.93	93.765920	4,688,296.00	-306,197.93	0.68
		Base	99.889879	4,994,493.93	93.765920	4,688,296.00	-306,197.93	0.68
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45				2.450000	15 Jan 2031		
	3,500,000.000	Local	99.751303	3,491,295.61	86.979717	3,044,290.10	-447,005.51	0.44
		Base	99.751303	3,491,295.61	86.979717	3,044,290.10	-447,005.51	0.44
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	95.249659	2,381,241.48	-118,758.52	0.34
		Base	100.000000	2,500,000.00	95.249659	2,381,241.48	-118,758.52	0.34
06048WV98	BANK OF AMERICA CORP SR UNSECURED 05/26 4.05				4.050000	27 May 2026		
	10,000,000.000	Local	99.861016	9,986,101.57	98.283959	9,828,395.90	-157,705.67	1.42
		Base	99.861016	9,986,101.57	98.283959	9,828,395.90	-157,705.67	1.42
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	102.666824	2,566,670.59	98.719893	2,467,997.33	-98,673.26	0.36
		Base	102.666824	2,566,670.59	98.719893	2,467,997.33	-98,673.26	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
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.114776	4,955,738.80	-44,261.20	0.71
		Base		100.000000	5,000,000.00	99.114776	4,955,738.80	-44,261.20	0.71
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		Local	5,000,000.000	99.994931	4,999,746.57	99.858435	4,992,921.75	-6,824.82	0.72
		Base		99.994931	4,999,746.57	99.858435	4,992,921.75	-6,824.82	0.72
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.959124	2,498,978.10	89.026399	2,225,659.98	-273,318.12	0.32
		Base		99.959124	2,498,978.10	89.026399	2,225,659.98	-273,318.12	0.32
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.944335	4,997,216.75	89.575055	4,478,752.75	-518,464.00	0.65
		Base		99.944335	4,997,216.75	89.575055	4,478,752.75	-518,464.00	0.65
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	4,821,846.800	91.485300	4,411,280.99	95.634320	4,611,340.40	200,059.41	0.66
Original Face:		Base	5,000,000.000	91.485300	4,411,280.99	95.634320	4,611,340.40	200,059.41	0.66
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,362,202.400	95.824409	3,221,810.58	91.784520	3,085,981.33	-135,829.25	0.44
Original Face:		Base	5,000,000.000	95.824409	3,221,810.58	91.784520	3,085,981.33	-135,829.25	0.44
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	9,456,845.280	93.270436	8,820,440.85	94.193720	8,907,754.36	87,313.51	1.28
Original Face:		Base	12,250,000.000	93.270436	8,820,440.85	94.193720	8,907,754.36	87,313.51	1.28
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	3,984,262.850	95.558947	3,807,319.61	91.452450	3,643,705.99	-163,613.62	0.52
Original Face:		Base	5,000,000.000	95.558947	3,807,319.61	91.452450	3,643,705.99	-163,613.62	0.52
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	5,000,000.000	99.991252	4,999,562.60	101.643630	5,082,181.50	82,618.90	0.73
Original Face:		Base	5,000,000.000	99.991252	4,999,562.60	101.643630	5,082,181.50	82,618.90	0.73
13605W2F7	CANADIAN IMPERIAL BANK SR UNSECURED 03/26 VAR					1.200000	23 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.71
		Base		100.000000	5,000,000.00	98.457000	4,922,850.00	-77,150.00	0.71

& 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
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.719575	4,985,978.74	90.379554	4,518,977.70	-467,001.04	0.65
		Base		99.719575	4,985,978.74	90.379554	4,518,977.70	-467,001.04	0.65
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.956932	4,997,846.61	99.599652	4,979,982.60	-17,864.01	0.72
		Base		99.956932	4,997,846.61	99.599652	4,979,982.60	-17,864.01	0.72
172967AL5	CITIGROUP INC SR UNSECURED 05/25 7.875					7.875000	15 May 2025		
		Local	1,240,000.000	101.903986	1,263,609.43	100.808740	1,250,028.38	-13,581.05	0.18
		Base		101.903986	1,263,609.43	100.808740	1,250,028.38	-13,581.05	0.18
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					5.000000	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.248829	4,912,441.45	-87,558.55	0.71
		Base		100.000000	5,000,000.00	98.248829	4,912,441.45	-87,558.55	0.71
17331H5T9	CITIGROUP GLOBAL MARKETS COMPANY GUAR 03/28 5.15					5.150000	30 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	97.866538	4,893,326.90	-106,673.10	0.70
		Base		100.000000	5,000,000.00	97.866538	4,893,326.90	-106,673.10	0.70
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.530270	2,488,256.76	85.401509	2,135,037.73	-353,219.03	0.31
		Base		99.530270	2,488,256.76	85.401509	2,135,037.73	-353,219.03	0.31
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4					4.120000	15 Mar 2032		
		Local	3,500,000.000	99.988678	3,499,603.73	98.054180	3,431,896.30	-67,707.43	0.49
Original Face:		Base	3,500,000.000	99.988678	3,499,603.73	98.054180	3,431,896.30	-67,707.43	0.49
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	96.903646	2,422,591.15	-77,408.85	0.35
		Base		100.000000	2,500,000.00	96.903646	2,422,591.15	-77,408.85	0.35
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	533,998.450	100.997029	539,322.57	86.761459	463,304.85	-76,017.72	0.07
Original Face:		Base	5,000,000.000	100.997029	539,322.57	86.761459	463,304.85	-76,017.72	0.07
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	594,799.850	101.833588	605,706.03	97.941462	582,555.67	-23,150.36	0.08
Original Face:		Base	5,000,000.000	101.833588	605,706.03	97.941462	582,555.67	-23,150.36	0.08

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130ALCV4	FEDERAL HOME LOAN BANK BONDS 02/26 0.75					0.750000	24 Feb 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	96.383930	2,409,598.25	-90,401.75	0.35
		Base		100.000000	2,500,000.00	96.383930	2,409,598.25	-90,401.75	0.35
3130ARAV3	FEDERAL HOME LOAN BANK BONDS 03/25 2.32					2.320000	28 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.693301	4,984,665.05	-15,334.95	0.72
		Base		100.000000	5,000,000.00	99.693301	4,984,665.05	-15,334.95	0.72
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
		Local	6,000,000.000	118.053039	7,083,182.34	88.825117	5,329,507.02	-1,753,675.32	0.77
		Base		118.053039	7,083,182.34	88.825117	5,329,507.02	-1,753,675.32	0.77
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	113.935300	4,557,412.01	93.579386	3,743,175.44	-814,236.57	0.54
		Base		113.935300	4,557,412.01	93.579386	3,743,175.44	-814,236.57	0.54
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
		Local	2,070,000.000	119.934214	2,482,638.24	91.061722	1,884,977.65	-597,660.59	0.27
		Base		119.934214	2,482,638.24	91.061722	1,884,977.65	-597,660.59	0.27
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.945206	2,498,630.15	91.276506	2,281,912.65	-216,717.50	0.33
		Base		99.945206	2,498,630.15	91.276506	2,281,912.65	-216,717.50	0.33
3135G06G3	FANNIE MAE UNSECURED 11/25 0.5					0.500000	07 Nov 2025		
		Local	4,000,000.000	99.945150	3,997,806.00	97.204180	3,888,167.20	-109,638.80	0.56
		Base		99.945150	3,997,806.00	97.204180	3,888,167.20	-109,638.80	0.56
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	519,556.580	102.022265	530,063.39	92.609530	481,158.91	-48,904.48	0.07
Original Face:		Base	5,100,000.000	102.022265	530,063.39	92.609530	481,158.91	-48,904.48	0.07
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	282,419.440	98.931855	279,402.79	85.530400	241,554.48	-37,848.31	0.03
Original Face:		Base	2,025,000.000	98.931855	279,402.79	85.530400	241,554.48	-37,848.31	0.03
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	747,076.150	98.933136	739,105.86	91.522330	683,741.50	-55,364.36	0.10
Original Face:		Base	5,000,000.000	98.933136	739,105.86	91.522330	683,741.50	-55,364.36	0.10

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	497,180.970	101.084728	502,574.03	90.162460	448,270.59	-54,303.44	0.06
Original Face:		Base	3,000,000.000	101.084728	502,574.03	90.162460	448,270.59	-54,303.44	0.06
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	497,180.970	99.887003	496,619.17	90.162460	448,270.59	-48,348.58	0.06
Original Face:		Base	3,000,000.000	99.887003	496,619.17	90.162460	448,270.59	-48,348.58	0.06
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	2,621,923.670	103.110897	2,703,489.01	90.196460	2,364,882.33	-338,606.68	0.34
Original Face:		Base	4,036,000.000	103.110897	2,703,489.01	90.196460	2,364,882.33	-338,606.68	0.34
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	3,247,278.750	103.339053	3,355,707.12	90.409390	2,935,844.91	-419,862.21	0.42
Original Face:		Base	5,000,000.000	103.339053	3,355,707.12	90.409390	2,935,844.91	-419,862.21	0.42
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	1,552,324.100	100.379731	1,558,218.75	71.151460	1,104,501.26	-453,717.49	0.16
Original Face:		Base	3,015,000.000	100.379731	1,558,218.75	71.151460	1,104,501.26	-453,717.49	0.16
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	2,513,382.050	99.056820	2,489,676.33	92.127780	2,315,523.09	-174,153.24	0.33
Original Face:		Base	3,250,145.000	99.056820	2,489,676.33	92.127780	2,315,523.09	-174,153.24	0.33
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	1,149,812.520	100.533891	1,155,951.27	92.205370	1,060,188.89	-95,762.38	0.15
Original Face:		Base	1,500,000.000	100.533891	1,155,951.27	92.205370	1,060,188.89	-95,762.38	0.15
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	5,000,000.000	99.468774	4,973,438.72	99.887619	4,994,380.95	20,942.23	0.72
Original Face:		Base	5,000,000.000	99.468774	4,973,438.72	99.887619	4,994,380.95	20,942.23	0.72
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.944237	4,997,211.84	83.324309	4,166,215.45	-830,996.39	0.60
		Base		99.944237	4,997,211.84	83.324309	4,166,215.45	-830,996.39	0.60
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	51,322.100	98.678055	50,643.65	98.312470	50,456.02	-187.63	0.01
Original Face:		Base	5,000,000.000	98.678055	50,643.65	98.312470	50,456.02	-187.63	0.01

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137A7HC7	FREDDIE MAC FHR 3800 KE					3.500000	15 Feb 2026		
		Local	21,324.800	100.322957	21,393.67	99.363770	21,189.13	-204.54	0.00
Original Face:		Base	2,000,000.000	100.322957	21,393.67	99.363770	21,189.13	-204.54	0.00
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	168,341.560	100.840785	169,756.95	98.923840	166,529.94	-3,227.01	0.02
Original Face:		Base	2,000,000.000	100.840785	169,756.95	98.923840	166,529.94	-3,227.01	0.02
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	39,583.740	100.061970	39,608.27	98.506500	38,992.56	-615.71	0.01
Original Face:		Base	2,000,000.000	100.061970	39,608.27	98.506500	38,992.56	-615.71	0.01
3137H4RC6	FHLMC MULTIFAMILY STRUCTURED P FHMS KI08 A					4.727660	25 Oct 2026		
		Local	2,422,323.900	99.787855	2,417,185.07	99.546210	2,411,331.64	-5,853.43	0.35
Original Face:		Base	5,000,000.000	99.787855	2,417,185.07	99.546210	2,411,331.64	-5,853.43	0.35
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,193,689.880	97.866629	1,168,224.05	96.621600	1,153,362.26	-14,861.79	0.17
Original Face:		Base	1,466,009.000	97.866629	1,168,224.05	96.621600	1,153,362.26	-14,861.79	0.17
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	4,739,271.650	99.821119	4,730,793.97	98.936760	4,688,881.82	-41,912.15	0.68
Original Face:		Base	5,000,000.000	99.821119	4,730,793.97	98.936760	4,688,881.82	-41,912.15	0.68
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,944,057.780	99.895106	1,942,018.58	99.427040	1,932,919.11	-9,099.47	0.28
Original Face:		Base	2,331,768.000	99.895106	1,942,018.58	99.427040	1,932,919.11	-9,099.47	0.28
3137HCKY7	FREDDIE MAC FHR 5407 AB					5.500000	25 Nov 2050		
		Local	2,845,984.390	99.196947	2,823,129.63	101.382290	2,885,324.15	62,194.52	0.42
Original Face:		Base	3,643,671.000	99.196947	2,823,129.63	101.382290	2,885,324.15	62,194.52	0.42
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	4,347,194.560	99.393864	4,320,844.65	98.685600	4,290,055.03	-30,789.62	0.62
Original Face:		Base	5,000,000.000	99.393864	4,320,844.65	98.685600	4,290,055.03	-30,789.62	0.62
3137HHZ95	FREDDIE MAC FHR 5492 PA					5.000000	25 Dec 2053		
		Local	8,845,311.250	98.063239	8,673,998.68	98.183600	8,684,645.02	10,646.34	1.25
Original Face:		Base	8,872,000.000	98.063239	8,673,998.68	98.183600	8,684,645.02	10,646.34	1.25

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	5,000,000.000	100.374981	5,018,749.05	100.756740	5,037,837.00	19,087.95	0.73
	Original Face:	Base	5,000,000.000	100.374981	5,018,749.05	100.756740	5,037,837.00	19,087.95	0.73
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	9,634.100	100.350630	9,667.88	98.453983	9,485.16	-182.72	0.00
	Original Face:	Base	500,000.000	100.350630	9,667.88	98.453983	9,485.16	-182.72	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	536,000.250	100.326455	537,750.05	96.069336	514,931.88	-22,818.17	0.07
	Original Face:	Base	5,000,000.000	100.326455	537,750.05	96.069336	514,931.88	-22,818.17	0.07
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	1,010,190.790	102.985002	1,040,345.01	97.551214	985,453.38	-54,891.63	0.14
	Original Face:	Base	7,000,000.000	102.985002	1,040,345.01	97.551214	985,453.38	-54,891.63	0.14
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	1,033,695.180	101.369121	1,047,847.72	98.732320	1,020,591.23	-27,256.49	0.15
	Original Face:	Base	7,000,000.000	101.369121	1,047,847.72	98.732320	1,020,591.23	-27,256.49	0.15
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	51,209.050	103.805402	53,157.76	99.379140	50,891.11	-2,266.65	0.01
	Original Face:	Base	5,000,000.000	103.805402	53,157.76	99.379140	50,891.11	-2,266.65	0.01
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	712,411.210	101.562355	723,541.60	95.743424	682,086.89	-41,454.71	0.10
	Original Face:	Base	7,000,000.000	101.562355	723,541.60	95.743424	682,086.89	-41,454.71	0.10
345286AE8	FORD CREDIT AUTO OWNER TRUST FORDO 2022 A B					1.910000	15 Jul 2027		
		Local	2,000,000.000	99.064987	1,981,299.73	97.707400	1,954,148.00	-27,151.73	0.28
	Original Face:	Base	2,000,000.000	99.064987	1,981,299.73	97.707400	1,954,148.00	-27,151.73	0.28
34532JAA2	FORD CREDIT AUTO OWNER TRUST/F FORDR 2020 2 A 144A					1.060000	15 Apr 2033		
		Local	5,750,000.000	99.819890	5,739,643.65	97.590000	5,611,425.00	-128,218.65	0.81
	Original Face:	Base	5,750,000.000	99.819890	5,739,643.65	97.590000	5,611,425.00	-128,218.65	0.81
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	3,800,314.700	97.920725	3,721,295.72	96.293572	3,659,458.77	-61,836.95	0.53
	Original Face:	Base	5,000,000.000	97.920725	3,721,295.72	96.293572	3,659,458.77	-61,836.95	0.53

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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
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
		Local	5,000,000.000	99.966928	4,998,346.42	91.505211	4,575,260.55	-423,085.87	0.66
		Base		99.966928	4,998,346.42	91.505211	4,575,260.55	-423,085.87	0.66
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	103.342134	1,240,105.61	89.120943	1,069,451.32	-170,654.29	0.15
		Base		103.342134	1,240,105.61	89.120943	1,069,451.32	-170,654.29	0.15
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					5.180000	10 Sep 2027		
		Local	2,600,000.000	99.790646	2,594,556.80	100.108000	2,602,808.00	8,251.20	0.37
		Base		99.790646	2,594,556.80	100.108000	2,602,808.00	8,251.20	0.37
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	95.033351	4,751,667.55	-248,332.45	0.68
		Base		100.000000	5,000,000.00	95.033351	4,751,667.55	-248,332.45	0.68
38150ANJ0	GOLDMAN SACHS GROUP INC SR UNSECURED 06/27 5					5.000000	30 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	97.868406	4,893,420.30	-106,579.70	0.70
		Base		100.000000	5,000,000.00	97.868406	4,893,420.30	-106,579.70	0.70
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	76,990.660	99.867114	76,888.35	96.687920	74,440.67	-2,447.68	0.01
Original Face:		Base	3,000,000.000	99.867114	76,888.35	96.687920	74,440.67	-2,447.68	0.01
38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	148,380.240	96.965310	143,877.36	88.383420	131,143.53	-12,733.83	0.02
Original Face:		Base	675,000.000	96.965310	143,877.36	88.383420	131,143.53	-12,733.83	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	239,964.030	100.669379	241,570.30	84.681100	203,204.18	-38,366.12	0.03
Original Face:		Base	5,000,000.000	100.669379	241,570.30	84.681100	203,204.18	-38,366.12	0.03
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	415,676.610	96.520863	401,214.65	82.411020	342,563.33	-58,651.32	0.05
Original Face:		Base	1,600,000.000	96.520863	401,214.65	82.411020	342,563.33	-58,651.32	0.05
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,448,800.670	101.225543	2,478,811.78	96.262190	2,357,269.15	-121,542.63	0.34
Original Face:		Base	5,000,000.000	101.225543	2,478,811.78	96.262190	2,357,269.15	-121,542.63	0.34

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38380LYN7	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 KA					2.250000	20 Jul 2069		
		Local	1,185,365.350	101.848020	1,207,271.14	98.386920	1,166,244.46	-41,026.68	0.17
Original Face:		Base	10,465,550.000	101.848020	1,207,271.14	98.386920	1,166,244.46	-41,026.68	0.17
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	1,599,123.980	100.532237	1,607,635.11	97.987940	1,566,948.65	-40,686.46	0.23
Original Face:		Base	7,878,829.000	100.532237	1,607,635.11	97.987940	1,566,948.65	-40,686.46	0.23
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					5.638450	20 Aug 2070		
		Local	3,024,913.690	103.431964	3,128,727.64	101.012550	3,055,542.45	-73,185.19	0.44
Original Face:		Base	5,000,000.000	103.431964	3,128,727.64	101.012550	3,055,542.45	-73,185.19	0.44
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					5.788450	20 Aug 2070		
		Local	3,026,243.320	104.383747	3,158,906.16	101.509950	3,071,938.08	-86,968.08	0.44
Original Face:		Base	5,000,000.000	104.383747	3,158,906.16	101.509950	3,071,938.08	-86,968.08	0.44
38381AFU5	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 147 BV					3.500000	20 Jan 2030		
		Local	340,421.560	100.418669	341,846.80	99.700770	339,402.92	-2,443.88	0.05
Original Face:		Base	6,180,040.000	100.418669	341,846.80	99.700770	339,402.92	-2,443.88	0.05
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	927,034.990	100.473422	931,423.78	86.093800	798,119.65	-133,304.13	0.11
Original Face:		Base	6,993,000.000	100.473422	931,423.78	86.093800	798,119.65	-133,304.13	0.11
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.844670	20 Jul 2067		
		Local	969,269.960	97.714087	947,113.29	98.507790	954,806.42	7,693.13	0.14
Original Face:		Base	7,000,000.000	97.714087	947,113.29	98.507790	954,806.42	7,693.13	0.14
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,782,700.290	98.276648	3,717,511.06	99.013360	3,745,378.66	27,867.60	0.54
Original Face:		Base	5,000,000.000	98.276648	3,717,511.06	99.013360	3,745,378.66	27,867.60	0.54
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	3,141,354.690	100.601180	3,160,239.89	101.010470	3,173,097.14	12,857.25	0.46
Original Face:		Base	5,000,000.000	100.601180	3,160,239.89	101.010470	3,173,097.14	12,857.25	0.46
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	1,652,353.600	99.893252	1,650,589.75	101.000330	1,668,882.59	18,292.84	0.24
Original Face:		Base	2,628,000.000	99.893252	1,650,589.75	101.000330	1,668,882.59	18,292.84	0.24

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38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	3,136,386.000	99.977119	3,135,668.35	100.995670	3,167,614.05	31,945.70	0.46
Original Face:		Base	5,000,000.000	99.977119	3,135,668.35	100.995670	3,167,614.05	31,945.70	0.46
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	1,553,411.450	100.866228	1,566,867.53	100.707520	1,564,402.15	-2,465.38	0.23
Original Face:		Base	2,543,000.000	100.866228	1,566,867.53	100.707520	1,564,402.15	-2,465.38	0.23
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	3,501,830.480	98.758999	3,458,372.74	100.151870	3,507,148.71	48,775.97	0.51
Original Face:		Base	5,000,000.000	98.758999	3,458,372.74	100.151870	3,507,148.71	48,775.97	0.51
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	3,209,012.400	99.209211	3,183,635.89	99.723520	3,200,140.12	16,504.23	0.46
Original Face:		Base	5,000,000.000	99.209211	3,183,635.89	99.723520	3,200,140.12	16,504.23	0.46
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	4,826,466.380	99.546444	4,804,575.66	98.577890	4,757,828.72	-46,746.94	0.69
Original Face:		Base	5,000,000.000	99.546444	4,804,575.66	98.577890	4,757,828.72	-46,746.94	0.69
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	4,714,498.140	99.782968	4,704,266.16	98.524890	4,644,954.11	-59,312.05	0.67
Original Face:		Base	5,000,000.000	99.782968	4,704,266.16	98.524890	4,644,954.11	-59,312.05	0.67
38384UQY8	GOVERNMENT NATIONAL MORTGAGE 12/51 5					5.000000	20 Dec 2051		
		Local	4,850,828.380	99.674317	4,835,030.04	98.808910	4,793,050.65	-41,979.39	0.69
Original Face:		Base	5,000,000.000	99.674317	4,835,030.04	98.808910	4,793,050.65	-41,979.39	0.69
38384VKT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC					5.000000	20 Jan 2053		
		Local	3,518,160.110	98.878714	3,478,711.48	98.354100	3,460,254.71	-18,456.77	0.50
Original Face:		Base	3,565,580.000	98.878714	3,478,711.48	98.354100	3,460,254.71	-18,456.77	0.50
38384WAN5	GOVERNMENT NATIONAL MORTGAGE 07/50 5					5.000000	20 Jul 2050		
		Local	4,920,265.530	100.000000	4,920,265.53	98.606760	4,851,714.42	-68,551.11	0.70
Original Face:		Base	5,000,000.000	100.000000	4,920,265.53	98.606760	4,851,714.42	-68,551.11	0.70
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.987842	1,499,817.63	98.823524	1,482,352.86	-17,464.77	0.21
		Base		99.987842	1,499,817.63	98.823524	1,482,352.86	-17,464.77	0.21

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437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5				2.500000	15 Apr 2027		
	5,000,000.000	Local	99.847954	4,992,397.72	95.875330	4,793,766.50	-198,631.22	0.69
		Base	99.847954	4,992,397.72	95.875330	4,793,766.50	-198,631.22	0.69
438516CL8	HONEYWELL INTERNATIONAL SR UNSECURED 01/29 4.25				4.250000	15 Jan 2029		
	5,000,000.000	Local	99.835206	4,991,760.28	98.686600	4,934,330.00	-57,430.28	0.71
		Base	99.835206	4,991,760.28	98.686600	4,934,330.00	-57,430.28	0.71
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35				4.350000	15 Jun 2029		
	7,000,000.000	Local	99.930702	6,995,149.11	98.040700	6,862,849.00	-132,300.11	0.99
		Base	99.930702	6,995,149.11	98.040700	6,862,849.00	-132,300.11	0.99
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5				5.500000	15 Oct 2040		
	1,000,000.000	Local	138.083039	1,380,830.39	100.351650	1,003,516.50	-377,313.89	0.14
		Base	138.083039	1,380,830.39	100.351650	1,003,516.50	-377,313.89	0.14
46647PBA3	JPMORGAN CHASE + CO SR UNSECURED 01/27 VAR				3.960000	29 Jan 2027		
	3,212,000.000	Local	98.199223	3,154,159.05	99.296425	3,189,401.17	35,242.12	0.46
		Base	98.199223	3,154,159.05	99.296425	3,189,401.17	35,242.12	0.46
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4				3.800000	15 May 2029		
	3,750,000.000	Local	99.973690	3,749,013.38	99.068770	3,715,078.88	-33,934.50	0.54
Original Face:	3,750,000.000	Base	99.973690	3,749,013.38	99.068770	3,715,078.88	-33,934.50	0.54
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1				2.100000	01 Sep 2040		
	5,000,000.000	Local	99.482424	4,974,121.19	66.812285	3,340,614.25	-1,633,506.94	0.48
		Base	99.482424	4,974,121.19	66.812285	3,340,614.25	-1,633,506.94	0.48
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25				2.250000	06 Apr 2027		
	5,000,000.000	Local	99.881590	4,994,079.50	94.538708	4,726,935.40	-267,144.10	0.68
		Base	99.881590	4,994,079.50	94.538708	4,726,935.40	-267,144.10	0.68
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85				5.850000	15 Nov 2027		
	2,500,000.000	Local	99.901117	2,497,527.93	102.372054	2,559,301.35	61,773.42	0.37
		Base	99.901117	2,497,527.93	102.372054	2,559,301.35	61,773.42	0.37
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5				5.500000	15 Mar 2027		
	5,000,000.000	Local	103.863438	5,193,171.90	102.275267	5,113,763.35	-79,408.55	0.74
		Base	103.863438	5,193,171.90	102.275267	5,113,763.35	-79,408.55	0.74

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532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.959633	4,947,981.64	56.387665	2,819,383.25	-2,128,598.39	0.41
		Base		98.959633	4,947,981.64	56.387665	2,819,383.25	-2,128,598.39	0.41
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	5,000,000.000	99.991373	4,999,568.67	100.704019	5,035,200.95	35,632.28	0.73
		Base		99.991373	4,999,568.67	100.704019	5,035,200.95	35,632.28	0.73
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.810211	4,990,510.55	90.594816	4,529,740.80	-460,769.75	0.65
		Base		99.810211	4,990,510.55	90.594816	4,529,740.80	-460,769.75	0.65
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	2,500,000.000	100.010094	2,500,252.35	100.097145	2,502,428.63	2,176.28	0.36
		Base		100.010094	2,500,252.35	100.097145	2,502,428.63	2,176.28	0.36
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.801263	3,493,044.22	86.661116	3,033,139.06	-459,905.16	0.44
		Base		99.801263	3,493,044.22	86.661116	3,033,139.06	-459,905.16	0.44
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.922451	999,224.51	98.779742	987,797.42	-11,427.09	0.14
		Base		99.922451	999,224.51	98.779742	987,797.42	-11,427.09	0.14
68389XCC7	ORACLE CORP SR UNSECURED 03/26 1.65					1.650000	25 Mar 2026		
		Local	5,000,000.000	99.989044	4,999,452.20	96.604151	4,830,207.55	-169,244.65	0.70
		Base		99.989044	4,999,452.20	96.604151	4,830,207.55	-169,244.65	0.70
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	105.643597	5,282,179.83	90.965456	4,548,272.80	-733,907.03	0.66
		Base		105.643597	5,282,179.83	90.965456	4,548,272.80	-733,907.03	0.66
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.833136	9,983,313.61	85.297919	8,529,791.90	-1,453,521.71	1.23
		Base		99.833136	9,983,313.61	85.297919	8,529,791.90	-1,453,521.71	1.23
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.931567	4,996,578.35	87.145084	4,357,254.20	-639,324.15	0.63
		Base		99.931567	4,996,578.35	87.145084	4,357,254.20	-639,324.15	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
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					4.350000	18 Nov 2027		
		Local	2,500,000.000	100.000000	2,500,000.00	98.380387	2,459,509.68	-40,490.32	0.35
		Base		100.000000	2,500,000.00	98.380387	2,459,509.68	-40,490.32	0.35
78014RDX5	ROYAL BANK OF CANADA SR UNSECURED 02/25 VAR					3.500000	14 Feb 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.946120	4,997,306.00	-2,694.00	0.72
		Base		100.000000	5,000,000.00	99.946120	4,997,306.00	-2,694.00	0.72
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR					4.877000	09 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.787776	4,989,388.80	-10,611.20	0.72
		Base		100.000000	5,000,000.00	99.787776	4,989,388.80	-10,611.20	0.72
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.410000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.964158	5,048,207.90	48,207.90	0.73
		Base		100.000000	5,000,000.00	100.964158	5,048,207.90	48,207.90	0.73
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					5.250000	25 May 2047		
		Local	3,285,708.740	100.000000	3,285,708.74	98.954925	3,251,370.62	-34,338.12	0.47
Original Face:		Base	5,000,000.000	100.000000	3,285,708.74	98.954925	3,251,370.62	-34,338.12	0.47
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.932580	4,996,628.99	86.102488	4,305,124.40	-691,504.59	0.62
		Base		99.932580	4,996,628.99	86.102488	4,305,124.40	-691,504.59	0.62
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.920116	4,996,005.79	102.304705	5,115,235.25	119,229.46	0.74
		Base		99.920116	4,996,005.79	102.304705	5,115,235.25	119,229.46	0.74
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.822293	2,994,668.78	88.562677	2,656,880.31	-337,788.47	0.38
		Base		99.822293	2,994,668.78	88.562677	2,656,880.31	-337,788.47	0.38
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR					5.010000	21 Jan 2027		
		Local	10,000,000.000	99.950732	9,995,073.19	99.886683	9,988,668.30	-6,404.89	1.44
		Base		99.950732	9,995,073.19	99.886683	9,988,668.30	-6,404.89	1.44
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.990334	2,499,758.34	95.841027	2,396,025.68	-103,732.66	0.35
		Base		99.990334	2,499,758.34	95.841027	2,396,025.68	-103,732.66	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
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	5,000,000.000	99.971419	4,998,570.95	99.730119	4,986,505.95	-12,065.00	0.72
		Base		99.971419	4,998,570.95	99.730119	4,986,505.95	-12,065.00	0.72
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	5,000,000.000	100.206052	5,010,302.62	100.149414	5,007,470.70	-2,831.92	0.72
		Base		100.206052	5,010,302.62	100.149414	5,007,470.70	-2,831.92	0.72
91282CKB6	US TREASURY N/B 02/26 4.625					4.625000	28 Feb 2026		
		Local	5,000,000.000	100.295141	5,014,757.05	100.359375	5,017,968.75	3,211.70	0.72
		Base		100.295141	5,014,757.05	100.359375	5,017,968.75	3,211.70	0.72
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.892696	4,994,634.81	101.819851	5,090,992.55	96,357.74	0.73
		Base		99.892696	4,994,634.81	101.819851	5,090,992.55	96,357.74	0.73
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.937539	1,998,750.78	83.293311	1,665,866.22	-332,884.56	0.24
		Base		99.937539	1,998,750.78	83.293311	1,665,866.22	-332,884.56	0.24
92343VGE8	VERIZON COMMUNICATIONS SR UNSECURED 03/26 VAR					5.150000	20 Mar 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.585547	5,029,277.35	29,277.35	0.72
		Base		100.000000	5,000,000.00	100.585547	5,029,277.35	29,277.35	0.72
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	102.621814	5,131,090.69	87.827769	4,391,388.45	-739,702.24	0.63
		Base		102.621814	5,131,090.69	87.827769	4,391,388.45	-739,702.24	0.63
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.960522	4,998,026.12	91.391016	4,569,550.80	-428,475.32	0.66
		Base		99.960522	4,998,026.12	91.391016	4,569,550.80	-428,475.32	0.66
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	2,000,000.000	99.877987	1,997,559.73	98.416216	1,968,324.32	-29,235.41	0.28
		Base		99.877987	1,997,559.73	98.416216	1,968,324.32	-29,235.41	0.28
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.483626	4,924,181.29	99.118627	4,955,931.35	31,750.06	0.71
		Base		98.483626	4,924,181.29	99.118627	4,955,931.35	31,750.06	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
94989NBD8	WELLS FARGO COMMERCIAL MORTGAG WFCM 2015 C30 A3					3.411000	15 Sep 2058		
			196,460.810	Local 94.734446	186,116.06	99.499170	195,476.88	9,360.82	0.03
	Original Face:		520,000.000	Base 94.734446	186,116.06	99.499170	195,476.88	9,360.82	0.03
US DOLLAR Total									
			505,976,573.780	Local	507,292,309.18		482,638,998.85	-24,653,310.33	69.52
	Original Face:		304,038,592.000	Base	507,292,309.18		482,638,998.85	-24,653,310.33	69.52
FIXED INCOME Total									
			505,976,573.780	Base	507,292,309.18		482,638,998.85	-24,653,310.33	69.52
	Original Face:		304,038,592.000						

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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									
		718,176,746.030	Base		718,759,975.00		694,109,057.09	-24,650,917.91	100.00
	Original Face:	304,038,592.000							

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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								
			50,000.020	1.000000	50,000.02	1.000000	50,000.02	0.00	0.00
		Base		1.000000	50,000.02	1.000000	50,000.02	0.00	0.00
US DOLLAR Total									
			50,000.020		50,000.02		50,000.02	0.00	0.00
		Base			50,000.02		50,000.02	0.00	0.00
CASH Total									
			50,000.020	Base	50,000.02		50,000.02	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
0020A2PU0	AT+T INC					4.550000	28 Feb 2025		
			25,000,000.000	99.658750	24,914,687.50	99.658750	24,914,687.50	0.00	0.80
		Base		99.658750	24,914,687.50	99.658750	24,914,687.50	0.00	0.80
03040LPB9	AMERICAN WATER CAPIT					4.450000	11 Feb 2025		
			25,000,000.000	99.876389	24,969,097.22	99.876389	24,969,097.25	0.03	0.80
		Base		99.876389	24,969,097.22	99.876389	24,969,097.25	0.03	0.80
03785DQ66	APPLE INC					4.300000	06 Mar 2025		
			7,730,000.000	99.605833	7,699,530.91	99.605833	7,699,530.89	-0.02	0.25
		Base		99.605833	7,699,530.91	99.605833	7,699,530.89	-0.02	0.25
12665JR76	CVS CORPORATION					4.990000	07 Apr 2025		
			25,000,000.000	99.099028	24,774,756.95	99.134300	24,783,575.00	8,818.05	0.80
		Base		99.099028	24,774,756.95	99.134300	24,783,575.00	8,818.05	0.80
138994009	CANTOR FITZGERALD REPO REPO					4.350000	03 Feb 2025		
			200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.42
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	6.42

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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
138994009	CANTOR FITZGERALD REPO REPO					4.400000	20 Mar 2025		
		Local	78,000,000.000	100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	2.51
		Base		100.000000	78,000,000.00	100.000000	78,000,000.00	0.00	2.51
16677JPD2	CHEVRON CORP					4.300000	13 Feb 2025		
		Local	25,000,000.000	99.856667	24,964,166.67	99.856667	24,964,166.75	0.08	0.80
		Base		99.856667	24,964,166.67	99.856667	24,964,166.75	0.08	0.80
17277AQU4	CISCO SYSTEMS INC					4.320000	28 Mar 2025		
		Local	25,000,000.000	99.340000	24,835,000.00	99.340000	24,835,000.00	0.00	0.80
		Base		99.340000	24,835,000.00	99.340000	24,835,000.00	0.00	0.80
22599G006	CREDIT AGRICOLE REPO REPO					4.330000	03 Feb 2025		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.85
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	12.85
26244HPA5	DUKE ENERGY CORP					4.560000	10 Feb 2025		
		Local	20,000,000.000	99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	0.64
		Base		99.886000	19,977,200.00	99.886000	19,977,200.00	0.00	0.64
34108APB7	FLORIDA PWR + LGT CO					4.330000	11 Feb 2025		
		Local	24,000,000.000	99.879722	23,971,133.33	99.879722	23,971,133.28	-0.05	0.77
		Base		99.879722	23,971,133.33	99.879722	23,971,133.28	-0.05	0.77
43851TPR1	HONEYWELL INTERNATN					4.450000	25 Feb 2025		
		Local	25,000,000.000	99.703333	24,925,833.33	99.703333	24,925,833.25	-0.08	0.80
		Base		99.703333	24,925,833.33	99.703333	24,925,833.25	-0.08	0.80
57978CPE5	MCCORMICK + COMPANY					4.480000	14 Feb 2025		
		Local	25,000,000.000	99.838222	24,959,555.56	99.838222	24,959,555.50	-0.06	0.80
		Base		99.838222	24,959,555.56	99.838222	24,959,555.50	-0.06	0.80
58013LPD2	MCDONALD S CORPORATI					4.380000	13 Feb 2025		
		Local	12,000,000.000	99.854000	11,982,480.00	99.854000	11,982,480.00	0.00	0.38
		Base		99.854000	11,982,480.00	99.854000	11,982,480.00	0.00	0.38
71344TQ70	PEPSICO INC					4.350000	07 Mar 2025		
		Local	25,000,000.000	99.589167	24,897,291.66	99.589167	24,897,291.75	0.09	0.80
		Base		99.589167	24,897,291.66	99.589167	24,897,291.75	0.09	0.80

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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
71344TUX8	PEPSICO INC				4.200000	31 Jul 2025		
	25,000,000.000	Local	97.900000	24,475,000.00	97.903635	24,475,908.75	908.75	0.79
		Base	97.900000	24,475,000.00	97.903635	24,475,908.75	908.75	0.79
74271TR47	PROCTOR GAMBLE AND CO				4.640000	04 Apr 2025		
	20,000,000.000	Local	99.200889	19,840,177.78	99.249075	19,849,815.00	9,637.22	0.64
		Base	99.200889	19,840,177.78	99.249075	19,849,815.00	9,637.22	0.64
77119LQ69	ROCHE HOLDING INC				4.260000	06 Mar 2025		
	25,000,000.000	Local	99.609500	24,902,375.00	99.609500	24,902,375.00	0.00	0.80
		Base	99.609500	24,902,375.00	99.609500	24,902,375.00	0.00	0.80
78009ATD6	ROYAL BK OF CANADA				4.120000	13 Jun 2025		
	25,000,000.000	Local	98.489333	24,622,333.33	98.389764	24,597,441.00	-24,892.33	0.79
		Base	98.489333	24,622,333.33	98.389764	24,597,441.00	-24,892.33	0.79
91842JQH5	VW CR INC				4.560000	17 Mar 2025		
	20,000,000.000	Local	99.442667	19,888,533.33	99.442667	19,888,533.40	0.07	0.64
		Base	99.442667	19,888,533.33	99.442667	19,888,533.40	0.07	0.64
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				4.270000	03 Feb 2025		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.03
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	8.03
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.300000	03 Feb 2025		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.82
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	4.82
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.360000	03 Feb 2025		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.25
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.25
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				4.360000	20 Mar 2025		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.41
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.41
92780JQ61	VIRGINIA ELECT.+ PWR				4.510000	06 Mar 2025		
	25,000,000.000	Local	99.586583	24,896,645.83	99.586583	24,896,645.75	-0.08	0.80
		Base	99.586583	24,896,645.83	99.586583	24,896,645.75	-0.08	0.80

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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
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				4.300000	18 Feb 2025		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.61
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.61
979QHR003	SOUTH STREET REPO				4.350000	03 Feb 2025		
	141,002,540.610	Local	100.000000	141,002,540.61	100.000000	141,002,540.61	0.00	4.53
		Base	100.000000	141,002,540.61	100.000000	141,002,540.61	0.00	4.53
980UKM008	US BANK REPO				4.270000	03 Feb 2025		
	361,740,280.280	Local	100.000000	361,740,280.28	100.000000	361,740,280.28	0.00	11.62
		Base	100.000000	361,740,280.28	100.000000	361,740,280.28	0.00	11.62
985FHY004	MITSUBISHI UFJ REPO				4.310000	03 Feb 2025		
	746,074,260.150	Local	100.000000	746,074,260.15	100.000000	746,074,260.15	0.00	23.96
		Base	100.000000	746,074,260.15	100.000000	746,074,260.15	0.00	23.96
US DOLLAR Total								
	2,925,547,081.040	Local		2,923,312,879.44		2,923,307,351.11	-5,528.33	93.90
		Base		2,923,312,879.44		2,923,307,351.11	-5,528.33	93.90
CASH EQUIVALENT Total								
	2,925,547,081.040	Base		2,923,312,879.44		2,923,307,351.11	-5,528.33	93.90

EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	26,542,714.010	Local	1.000000	26,542,714.01	1.000000	26,542,714.01	0.00	0.85
		Base	1.000000	26,542,714.01	1.000000	26,542,714.01	0.00	0.85
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	33,853,919.250	Local	1.000000	33,853,919.25	1.000000	33,853,919.25	0.00	1.09
		Base	1.000000	33,853,919.25	1.000000	33,853,919.25	0.00	1.09
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	129,598,256.200	Local	1.000000	129,598,256.20	1.000000	129,598,256.20	0.00	4.16
		Base	1.000000	129,598,256.20	1.000000	129,598,256.20	0.00	4.16

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		189,994,889.460	Local		189,994,889.46		189,994,889.46	0.00	6.10
			Base		189,994,889.46		189,994,889.46	0.00	6.10
EQUITY Total									
		189,994,889.460	Base		189,994,889.46		189,994,889.46	0.00	6.10

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,115,591,970.520	Base		3,113,357,768.92		3,113,352,240.59	-5,528.33	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								
			117,500.010						
		Local		1.000000	117,500.01	1.000000	117,500.01	0.00	0.07
		Base		1.000000	117,500.01	1.000000	117,500.01	0.00	0.07
US DOLLAR Total									
			117,500.010						
		Local			117,500.01		117,500.01	0.00	0.07
		Base			117,500.01		117,500.01	0.00	0.07
CASH Total									
			117,500.010						
		Base			117,500.01		117,500.01	0.00	0.07
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
40060WQR6	GTA FDG LLC DISC					4.520000	25 Mar 2025		
			5,000,000.000						
		Local		99.347111	4,967,355.56	99.347111	4,967,355.56	0.00	2.78
		Base		99.347111	4,967,355.56	99.347111	4,967,355.56	0.00	2.78
92646KQL9	VICTORY RECEIVABLES					4.470000	20 Mar 2025		
			5,000,000.000						
		Local		99.416417	4,970,820.83	99.416417	4,970,820.85	0.02	2.78
		Base		99.416417	4,970,820.83	99.416417	4,970,820.85	0.02	2.78
979QHR003	SOUTH STREET REPO					4.350000	03 Feb 2025		
			28,552,763.510						
		Local		100.000000	28,552,763.51	100.000000	28,552,763.51	0.00	15.97
		Base		100.000000	28,552,763.51	100.000000	28,552,763.51	0.00	15.97
US DOLLAR Total									
			38,552,763.510						
		Local			38,490,939.90		38,490,939.92	0.02	21.52
		Base			38,490,939.90		38,490,939.92	0.02	21.52
CASH EQUIVALENT Total									
			38,552,763.510						
		Base			38,490,939.90		38,490,939.92	0.02	21.52

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
020002BH3	ALLSTATE CORP SR UNSECURED 12/25 0.75					0.750000	15 Dec 2025		
		5,000,000.000	Local	99.997425	4,999,871.27	96.746813	4,837,340.65	-162,530.62	2.71
			Base	99.997425	4,999,871.27	96.746813	4,837,340.65	-162,530.62	2.71
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		5,000,000.000	Local	99.877435	4,993,871.77	91.628547	4,581,427.35	-412,444.42	2.56
			Base	99.877435	4,993,871.77	91.628547	4,581,427.35	-412,444.42	2.56
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		5,000,000.000	Local	99.141489	4,957,074.44	91.641824	4,582,091.20	-374,983.24	2.56
			Base	99.141489	4,957,074.44	91.641824	4,582,091.20	-374,983.24	2.56
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		5,000,000.000	Local	99.889879	4,994,493.93	93.765920	4,688,296.00	-306,197.93	2.62
			Base	99.889879	4,994,493.93	93.765920	4,688,296.00	-306,197.93	2.62
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		3,500,000.000	Local	99.751303	3,491,295.61	86.979717	3,044,290.10	-447,005.51	1.70
			Base	99.751303	3,491,295.61	86.979717	3,044,290.10	-447,005.51	1.70
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		2,500,000.000	Local	100.000000	2,500,000.00	95.249659	2,381,241.48	-118,758.52	1.33
			Base	100.000000	2,500,000.00	95.249659	2,381,241.48	-118,758.52	1.33
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		2,500,000.000	Local	102.666824	2,566,670.59	98.719893	2,467,997.33	-98,673.26	1.38
			Base	102.666824	2,566,670.59	98.719893	2,467,997.33	-98,673.26	1.38
06374VCR5	BANK OF MONTREAL SR UNSECURED 01/28 5.4					5.400000	31 Jan 2028		
		2,500,000.000	Local	100.000000	2,500,000.00	99.114776	2,477,869.40	-22,130.60	1.39
			Base	100.000000	2,500,000.00	99.114776	2,477,869.40	-22,130.60	1.39
084659AT8	BERKSHIRE HATHAWAY ENERG SR UNSECURED 04/25 4.05					4.050000	15 Apr 2025		
		5,000,000.000	Local	99.994931	4,999,746.57	99.858435	4,992,921.75	-6,824.82	2.79
			Base	99.994931	4,999,746.57	99.858435	4,992,921.75	-6,824.82	2.79

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.959124	2,498,978.10	89.026399	2,225,659.98	-273,318.12	1.24
		Base	99.959124	2,498,978.10	89.026399	2,225,659.98	-273,318.12	1.24
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.944335	4,997,216.75	89.575055	4,478,752.75	-518,464.00	2.50
		Base	99.944335	4,997,216.75	89.575055	4,478,752.75	-518,464.00	2.50
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A				5.250000	25 Jan 2063		
	609,216.030	Local	94.436639	575,323.14	98.824570	602,055.12	26,731.98	0.34
Original Face:	675,000.000	Base	94.436639	575,323.14	98.824570	602,055.12	26,731.98	0.34
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,362,202.400	Local	95.824409	3,221,810.58	91.784520	3,085,981.33	-135,829.25	1.73
Original Face:	5,000,000.000	Base	95.824409	3,221,810.58	91.784520	3,085,981.33	-135,829.25	1.73
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	4,631,924.220	Local	94.137398	4,360,372.93	94.193720	4,362,981.73	2,608.80	2.44
Original Face:	6,000,000.000	Base	94.137398	4,360,372.93	94.193720	4,362,981.73	2,608.80	2.44
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8				1.800000	15 May 2030		
	2,500,000.000	Local	99.530270	2,488,256.76	85.401509	2,135,037.73	-353,219.03	1.19
		Base	99.530270	2,488,256.76	85.401509	2,135,037.73	-353,219.03	1.19
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	2,500,000.000	Local	100.000000	2,500,000.00	96.903646	2,422,591.15	-77,408.85	1.35
		Base	100.000000	2,500,000.00	96.903646	2,422,591.15	-77,408.85	1.35
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22				4.871020	15 May 2036		
	112,539.200	Local	100.029279	112,572.15	99.146737	111,578.94	-993.21	0.06
Original Face:	16,000,000.000	Base	100.029279	112,572.15	99.146737	111,578.94	-993.21	0.06
3128HXSR7	FREDDIEMAC STRIP FHS 268 25				2.500000	15 Aug 2042		
	533,998.450	Local	100.997029	539,322.57	86.761459	463,304.85	-76,017.72	0.26
Original Face:	5,000,000.000	Base	100.997029	539,322.57	86.761459	463,304.85	-76,017.72	0.26
3128HXW76	FREDDIEMAC STRIP FHS 270 300				3.000000	15 Aug 2042		
	999,440.100	Local	103.467571	1,034,096.40	89.419609	893,695.43	-140,400.97	0.50
Original Face:	10,000,000.000	Base	103.467571	1,034,096.40	89.419609	893,695.43	-140,400.97	0.50

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9				0.900000	26 Feb 2027		
	5,000,000.000	Local	93.905739	4,695,286.97	93.324348	4,666,217.40	-29,069.57	2.61
		Base	93.905739	4,695,286.97	93.324348	4,666,217.40	-29,069.57	2.61
31331XME9	FEDERAL FARM CREDIT BANK BONDS 01/27 5.3				5.300000	25 Jan 2027		
	2,500,000.000	Local	103.462261	2,586,556.52	101.903857	2,547,596.43	-38,960.09	1.42
		Base	103.462261	2,586,556.52	101.903857	2,547,596.43	-38,960.09	1.42
31331XTK8	FEDERAL FARM CREDIT BANK BONDS 03/27 5.25				5.250000	22 Mar 2027		
	2,500,000.000	Local	103.473292	2,586,832.31	101.980533	2,549,513.33	-37,318.98	1.43
		Base	103.473292	2,586,832.31	101.980533	2,549,513.33	-37,318.98	1.43
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49				3.490000	13 Aug 2031		
	4,000,000.000	Local	113.935300	4,557,412.01	93.579386	3,743,175.44	-814,236.57	2.09
		Base	113.935300	4,557,412.01	93.579386	3,743,175.44	-814,236.57	2.09
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75				0.750000	08 Oct 2027		
	2,500,000.000	Local	99.945206	2,498,630.15	91.276506	2,281,912.65	-216,717.50	1.28
		Base	99.945206	2,498,630.15	91.276506	2,281,912.65	-216,717.50	1.28
3136B32E9	FANNIE MAE FNR 2019 7 LE				3.000000	25 Aug 2048		
	331,453.980	Local	99.887001	331,079.44	90.162460	298,847.06	-32,232.38	0.17
Original Face:	2,000,000.000	Base	99.887001	331,079.44	90.162460	298,847.06	-32,232.38	0.17
3136G4R88	FANNIE MAE NOTES 08/30 1.18				1.180000	26 Aug 2030		
	2,700,000.000	Local	99.944237	2,698,494.40	83.324309	2,249,756.34	-448,738.06	1.26
		Base	99.944237	2,698,494.40	83.324309	2,249,756.34	-448,738.06	1.26
3137AJ6H2	FREDDIE MAC FHR 3955 BK				2.000000	15 Feb 2041		
	196,891.250	Local	100.570188	198,013.90	95.339400	187,714.94	-10,298.96	0.10
Original Face:	5,000,000.000	Base	100.570188	198,013.90	95.339400	187,714.94	-10,298.96	0.10
3137AKHD6	FREDDIE MAC FHR 3989 BW				3.500000	15 Jan 2027		
	252,512.340	Local	100.841543	254,637.34	98.923840	249,794.90	-4,842.44	0.14
Original Face:	3,000,000.000	Base	100.841543	254,637.34	98.923840	249,794.90	-4,842.44	0.14
3137AL2X6	FREDDIE MAC FHR 3990 BH				3.500000	15 Jan 2032		
	2,821,868.590	Local	100.750193	2,843,038.06	96.219790	2,715,196.03	-127,842.03	1.52
Original Face:	5,565,000.000	Base	100.750193	2,843,038.06	96.219790	2,715,196.03	-127,842.03	1.52

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AMMY0	FREDDIE MAC FHR 4012 GC					3.500000	15 Jun 2040		
		Local	773,503.750	104.234835	806,260.36	99.293930	768,042.27	-38,218.09	0.43
Original Face:		Base	4,494,000.000	104.234835	806,260.36	99.293930	768,042.27	-38,218.09	0.43
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	39,583.740	100.061970	39,608.27	98.506500	38,992.56	-615.71	0.02
Original Face:		Base	2,000,000.000	100.061970	39,608.27	98.506500	38,992.56	-615.71	0.02
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	241,080.350	100.285772	241,769.29	92.817260	223,764.18	-18,005.11	0.13
Original Face:		Base	5,000,000.000	100.285772	241,769.29	92.817260	223,764.18	-18,005.11	0.13
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	312,470.990	100.287633	313,369.76	92.683090	289,607.77	-23,761.99	0.16
Original Face:		Base	14,878,168.000	100.287633	313,369.76	92.683090	289,607.77	-23,761.99	0.16
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	4,077,118.750	99.302757	4,048,691.31	91.908650	3,747,224.80	-301,466.51	2.10
Original Face:		Base	5,000,000.000	99.302757	4,048,691.31	91.908650	3,747,224.80	-301,466.51	2.10
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	2,734,482.960	99.821118	2,729,591.47	98.936760	2,705,408.84	-24,182.63	1.51
Original Face:		Base	2,884,919.000	99.821118	2,729,591.47	98.936760	2,705,408.84	-24,182.63	1.51
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,667,453.860	99.895106	1,665,704.80	99.427040	1,657,900.02	-7,804.78	0.93
Original Face:		Base	2,000,000.000	99.895106	1,665,704.80	99.427040	1,657,900.02	-7,804.78	0.93
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	845,786.750	102.794613	869,423.22	91.160165	771,020.60	-98,402.62	0.43
Original Face:		Base	5,000,000.000	102.794613	869,423.22	91.160165	771,020.60	-98,402.62	0.43
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	536,000.250	100.326455	537,750.05	96.069336	514,931.88	-22,818.17	0.29
Original Face:		Base	5,000,000.000	100.326455	537,750.05	96.069336	514,931.88	-22,818.17	0.29
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	123,133.100	104.867391	129,126.47	96.454790	118,767.77	-10,358.70	0.07
Original Face:		Base	10,000,000.000	104.867391	129,126.47	96.454790	118,767.77	-10,358.70	0.07

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	801,830.460	105.309485	844,403.53	99.097640	794,595.06	-49,808.47	0.44
	Original Face:	Base	6,000,000.000	105.309485	844,403.53	99.097640	794,595.06	-49,808.47	0.44
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	51,209.050	103.805402	53,157.76	99.379140	50,891.11	-2,266.65	0.03
	Original Face:	Base	5,000,000.000	103.805402	53,157.76	99.379140	50,891.11	-2,266.65	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,186,904.650	95.252291	1,130,553.87	83.011870	985,271.75	-145,282.12	0.55
	Original Face:	Base	5,000,000.000	95.252291	1,130,553.87	83.011870	985,271.75	-145,282.12	0.55
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	239,964.030	100.669379	241,570.30	84.681100	203,204.18	-38,366.12	0.11
	Original Face:	Base	5,000,000.000	100.669379	241,570.30	84.681100	203,204.18	-38,366.12	0.11
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,959,040.540	101.225542	1,983,049.41	96.262190	1,885,815.33	-97,234.08	1.05
	Original Face:	Base	4,000,000.000	101.225542	1,983,049.41	96.262190	1,885,815.33	-97,234.08	1.05
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.844670	20 Jul 2067		
		Local	415,401.410	97.714086	405,905.69	98.507790	409,202.75	3,297.06	0.23
	Original Face:	Base	3,000,000.000	97.714086	405,905.69	98.507790	409,202.75	3,297.06	0.23
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	2,776,980.410	99.849420	2,772,798.84	98.954090	2,747,935.69	-24,863.15	1.54
	Original Face:	Base	5,675,162.000	99.849420	2,772,798.84	98.954090	2,747,935.69	-24,863.15	1.54
427866BF4	HERSHEY COMPANY SR UNSECURED 06/25 0.9					0.900000	01 Jun 2025		
		Local	1,500,000.000	99.987842	1,499,817.63	98.823524	1,482,352.86	-17,464.77	0.83
		Base		99.987842	1,499,817.63	98.823524	1,482,352.86	-17,464.77	0.83
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.482424	2,487,060.59	66.812285	1,670,307.13	-816,753.46	0.93
		Base		99.482424	2,487,060.59	66.812285	1,670,307.13	-816,753.46	0.93
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.881590	4,994,079.50	94.538708	4,726,935.40	-267,144.10	2.64
		Base		99.881590	4,994,079.50	94.538708	4,726,935.40	-267,144.10	2.64

& 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
49327M3F9	KEY BANK NA SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.901117	2,497,527.93	102.372054	2,559,301.35	61,773.42	1.43
		Base		99.901117	2,497,527.93	102.372054	2,559,301.35	61,773.42	1.43
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	98.959633	4,947,981.64	56.387665	2,819,383.25	-2,128,598.39	1.58
		Base		98.959633	4,947,981.64	56.387665	2,819,383.25	-2,128,598.39	1.58
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.810211	4,990,510.55	90.594816	4,529,740.80	-460,769.75	2.53
		Base		99.810211	4,990,510.55	90.594816	4,529,740.80	-460,769.75	2.53
65339KBP4	NEXTERA ENERGY CAPITAL COMPANY GUAR 03/25 6.051					6.051000	01 Mar 2025		
		Local	2,500,000.000	100.010094	2,500,252.35	100.097145	2,502,428.63	2,176.28	1.40
		Base		100.010094	2,500,252.35	100.097145	2,502,428.63	2,176.28	1.40
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.801263	3,493,044.22	86.661116	3,033,139.06	-459,905.16	1.70
		Base		99.801263	3,493,044.22	86.661116	3,033,139.06	-459,905.16	1.70
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	1,539,000.000	105.643596	1,625,854.95	90.965456	1,399,958.37	-225,896.58	0.78
		Base		105.643596	1,625,854.95	90.965456	1,399,958.37	-225,896.58	0.78
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.931567	4,996,578.35	87.145084	4,357,254.20	-639,324.15	2.44
		Base		99.931567	4,996,578.35	87.145084	4,357,254.20	-639,324.15	2.44
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.410000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.964158	5,048,207.90	48,207.90	2.82
		Base		100.000000	5,000,000.00	100.964158	5,048,207.90	48,207.90	2.82
89236THY4	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/26 0.7					0.700000	20 Jan 2026		
		Local	2,500,000.000	99.990334	2,499,758.34	95.841027	2,396,025.68	-103,732.66	1.34
		Base		99.990334	2,499,758.34	95.841027	2,396,025.68	-103,732.66	1.34
90327QD89	USAA CAPITAL CORP SR UNSECURED 144A 05/25 3.375					3.375000	01 May 2025		
		Local	2,000,000.000	99.971419	1,999,428.38	99.730119	1,994,602.38	-4,826.00	1.12
		Base		99.971419	1,999,428.38	99.730119	1,994,602.38	-4,826.00	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
91282CFW6	US TREASURY N/B 11/25 4.5					4.500000	15 Nov 2025		
		Local	2,500,000.000	100.206052	2,505,151.30	100.149414	2,503,735.35	-1,415.95	1.40
		Base		100.206052	2,505,151.30	100.149414	2,503,735.35	-1,415.95	1.40
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	98.483626	4,924,181.29	99.118627	4,955,931.35	31,750.06	2.77
		Base		98.483626	4,924,181.29	99.118627	4,955,931.35	31,750.06	2.77
US DOLLAR Total									
		Local	151,372,991.610		151,354,916.08		140,216,719.06	-11,138,197.02	78.41
Original Face:		Base	148,172,249.000		151,354,916.08		140,216,719.06	-11,138,197.02	78.41
FIXED INCOME Total									
		Base	151,372,991.610		151,354,916.08		140,216,719.06	-11,138,197.02	78.41
Original Face:			148,172,249.000						

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Holdings

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

As of: *January 31, 2025*

View Date: *February 7, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		190,043,255.130	Base		189,963,355.99		178,825,158.99	-11,138,197.00	100.00
	Original Face:	148,172,249.000							

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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									
			56,356.570	Local	1.000000	56,356.57	1.000000	56,356.57	0.00	0.00
				Base	1.000000	56,356.57	1.000000	56,356.57	0.00	0.00
US DOLLAR Total										
			56,356.570	Local		56,356.57		56,356.57	0.00	0.00
				Base		56,356.57		56,356.57	0.00	0.00
CASH Total										
			56,356.570	Base		56,356.57		56,356.57	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
06741FUB1	BARCLAYS BK PLC / BARCLAYS US 07/25 ZCP						4.400000	11 Jul 2025		
			5,000,000.000	Local	98.044444	4,902,222.22	98.024411	4,901,220.55	-1,001.67	0.41
				Base	98.044444	4,902,222.22	98.024411	4,901,220.55	-1,001.67	0.41
07644APS7	BEDFORD ROW FDG CORP						4.600000	26 Feb 2025		
			5,000,000.000	Local	99.680556	4,984,027.78	99.680556	4,984,027.80	0.02	0.41
				Base	99.680556	4,984,027.78	99.680556	4,984,027.80	0.02	0.41
07644ARP1	BEDFORD ROW FDG CORP						4.330000	23 Apr 2025		
			5,000,000.000	Local	99.025750	4,951,287.50	99.005780	4,950,289.00	-998.50	0.41
				Base	99.025750	4,951,287.50	99.005780	4,950,289.00	-998.50	0.41
138994009	CANTOR FITZGERALD REPO REPO						4.400000	20 Mar 2025		
			27,000,000.000	Local	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.24
				Base	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	2.24
17277AR17	CISCO SYSTEMS INC						4.600000	01 Apr 2025		
			2,091,000.000	Local	99.246111	2,075,236.18	99.246111	2,075,236.18	0.00	0.17
				Base	99.246111	2,075,236.18	99.246111	2,075,236.18	0.00	0.17

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
24422CPL1	DEERE JOHN CR INC				4.450000	20 Feb 2025		
	5,000,000.000	Local	99.765139	4,988,256.94	99.765139	4,988,256.94	0.00	0.41
		Base	99.765139	4,988,256.94	99.765139	4,988,256.94	0.00	0.41
2546R2R32	WALT DISNEY CO				4.370000	03 Apr 2025		
	5,000,000.000	Local	99.259528	4,962,976.39	99.254163	4,962,708.15	-268.24	0.41
		Base	99.259528	4,962,976.39	99.254163	4,962,708.15	-268.24	0.41
30601VRG8	FAIRWAY FINANCE CORP				4.470000	16 Apr 2025		
	5,000,000.000	Local	99.081167	4,954,058.33	99.086146	4,954,307.30	248.97	0.41
		Base	99.081167	4,954,058.33	99.086146	4,954,307.30	248.97	0.41
34108APM3	FLORIDA PWR + LGT CO				4.340000	21 Feb 2025		
	5,000,000.000	Local	99.758889	4,987,944.44	99.758889	4,987,944.44	0.00	0.41
		Base	99.758889	4,987,944.44	99.758889	4,987,944.44	0.00	0.41
38346LPR1	GOTHAM FDG CORP				4.600000	25 Feb 2025		
	5,000,000.000	Local	99.693333	4,984,666.67	99.693333	4,984,666.65	-0.02	0.41
		Base	99.693333	4,984,666.67	99.693333	4,984,666.65	-0.02	0.41
38346LR16	GOTHAM FDG CORP				4.390000	01 Apr 2025		
	5,000,000.000	Local	99.280528	4,964,026.39	99.280528	4,964,026.39	0.00	0.41
		Base	99.280528	4,964,026.39	99.280528	4,964,026.39	0.00	0.41
38346LR73	GOTHAM FDG CORP				4.370000	07 Apr 2025		
	5,000,000.000	Local	99.210972	4,960,548.61	99.197257	4,959,862.85	-685.76	0.41
		Base	99.210972	4,960,548.61	99.197257	4,959,862.85	-685.76	0.41
40060WPU0	GTA FDG LLC DISC				4.660000	28 Feb 2025		
	5,000,000.000	Local	99.650500	4,982,525.00	99.650500	4,982,525.00	0.00	0.41
		Base	99.650500	4,982,525.00	99.650500	4,982,525.00	0.00	0.41
40060WS11	GTA FDG LLC DISC				4.370000	01 May 2025		
	5,000,000.000	Local	98.919639	4,945,981.95	98.904250	4,945,212.50	-769.45	0.41
		Base	98.919639	4,945,981.95	98.904250	4,945,212.50	-769.45	0.41
40060WST0	GTA FDG LLC DISC				4.530000	27 May 2025		
	5,000,000.000	Local	98.552917	4,927,645.83	98.587013	4,929,350.65	1,704.82	0.41
		Base	98.552917	4,927,645.83	98.587013	4,929,350.65	1,704.82	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588LPU7	HALKIN FINANCE LLC USC				4.630000	28 Feb 2025		
	5,000,000.000	Local	99.652750	4,982,637.50	99.652750	4,982,637.50	0.00	0.41
		Base	99.652750	4,982,637.50	99.652750	4,982,637.50	0.00	0.41
43851TRN8	HONEYWELL INTERNATN				4.410000	22 Apr 2025		
	5,000,000.000	Local	99.020000	4,951,000.00	99.024175	4,951,208.75	208.75	0.41
		Base	99.020000	4,951,000.00	99.024175	4,951,208.75	208.75	0.41
43851TTH9	HONEYWELL INTERNATN				4.300000	17 Jun 2025		
	5,000,000.000	Local	98.375556	4,918,777.78	98.360313	4,918,015.65	-762.13	0.41
		Base	98.375556	4,918,777.78	98.360313	4,918,015.65	-762.13	0.41
46514TQB7	ISRAEL ST 05/26 1.68				1.680000	01 May 2026		
	3,500,000.000	Local	100.000000	3,500,000.00	96.574084	3,380,092.94	-119,907.06	0.28
		Base	100.000000	3,500,000.00	96.574084	3,380,092.94	-119,907.06	0.28
53127TPL1	LIBERTY FUNDING LLC				4.590000	20 Feb 2025		
	5,000,000.000	Local	99.757750	4,987,887.50	99.757750	4,987,887.50	0.00	0.41
		Base	99.757750	4,987,887.50	99.757750	4,987,887.50	0.00	0.41
53127TRR6	LIBERTY FUNDING LLC				4.340000	25 Apr 2025		
	5,000,000.000	Local	98.999389	4,949,969.45	98.979773	4,948,988.65	-980.80	0.41
		Base	98.999389	4,949,969.45	98.979773	4,948,988.65	-980.80	0.41
53127TS12	LIBERTY FUNDING LLC				4.350000	01 May 2025		
	5,000,000.000	Local	98.924583	4,946,229.16	98.906750	4,945,337.50	-891.66	0.41
		Base	98.924583	4,946,229.16	98.906750	4,945,337.50	-891.66	0.41
53127TSM6	LIBERTY FUNDING LLC				4.510000	21 May 2025		
	5,000,000.000	Local	98.634472	4,931,723.61	98.659935	4,932,996.75	1,273.14	0.41
		Base	98.634472	4,931,723.61	98.659935	4,932,996.75	1,273.14	0.41
53245PPE2	ELI LILLY + COMPANY				4.320000	14 Feb 2025		
	5,000,000.000	Local	99.844000	4,992,200.00	99.844000	4,992,200.00	0.00	0.41
		Base	99.844000	4,992,200.00	99.844000	4,992,200.00	0.00	0.41
56274LP57	MANHATTAN ASSET FDG.				4.640000	05 Feb 2025		
	5,000,000.000	Local	99.948444	4,997,422.22	99.948444	4,997,422.20	-0.02	0.41
		Base	99.948444	4,997,422.22	99.948444	4,997,422.20	-0.02	0.41

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
64951WPQ1	NEW YORK LFE CAP COR					4.450000	24 Feb 2025		
		Local	6,000,000.000	99.715695	5,982,941.67	99.715695	5,982,941.70	0.03	0.50
		Base		99.715695	5,982,941.67	99.715695	5,982,941.70	0.03	0.50
6698M4PJ5	NOVARTIS FNC CRP					4.320000	18 Feb 2025		
		Local	5,000,000.000	99.796000	4,989,800.00	99.796000	4,989,800.00	0.00	0.41
		Base		99.796000	4,989,800.00	99.796000	4,989,800.00	0.00	0.41
67983TP59	OLD LINE FUNDING LLC					4.610000	05 Feb 2025		
		Local	5,000,000.000	99.948778	4,997,438.89	99.948778	4,997,438.89	0.00	0.41
		Base		99.948778	4,997,438.89	99.948778	4,997,438.89	0.00	0.41
67983TRA6	OLD LINE FUNDING LLC					4.530000	10 Apr 2025		
		Local	5,000,000.000	99.144333	4,957,216.67	99.158794	4,957,939.70	723.03	0.41
		Base		99.144333	4,957,216.67	99.158794	4,957,939.70	723.03	0.41
69372APU0	PACCAR FINANCIAL COR					4.320000	28 Feb 2025		
		Local	3,800,000.000	99.676000	3,787,688.00	99.676000	3,787,688.00	0.00	0.31
		Base		99.676000	3,787,688.00	99.676000	3,787,688.00	0.00	0.31
71344TPE6	PEPSICO INC					4.840000	14 Feb 2025		
		Local	5,000,000.000	99.825222	4,991,261.11	99.825222	4,991,261.11	0.00	0.41
		Base		99.825222	4,991,261.11	99.825222	4,991,261.11	0.00	0.41
71708EQ32	PFIZER INC					4.450000	03 Mar 2025		
		Local	5,000,000.000	99.629167	4,981,458.33	99.629167	4,981,458.35	0.02	0.41
		Base		99.629167	4,981,458.33	99.629167	4,981,458.35	0.02	0.41
74271TRM7	PROCTOR GAMBLE AND CO					4.280000	21 Apr 2025		
		Local	2,681,000.000	99.060778	2,655,819.46	99.045185	2,655,401.41	-418.05	0.22
		Base		99.060778	2,655,819.46	99.045185	2,655,401.41	-418.05	0.22
82124LQ47	SHEFFIELD RECEIVABLE					4.600000	04 Mar 2025		
		Local	5,000,000.000	99.603889	4,980,194.44	99.603889	4,980,194.44	0.00	0.41
		Base		99.603889	4,980,194.44	99.603889	4,980,194.44	0.00	0.41
82124LQ70	SHEFFIELD RECEIVABLE					4.600000	07 Mar 2025		
		Local	5,000,000.000	99.565556	4,978,277.78	99.565556	4,978,277.80	0.02	0.41
		Base		99.565556	4,978,277.78	99.565556	4,978,277.80	0.02	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88602TRH8	THUNDER BAY FNDNG LLC					4.350000	17 Apr 2025		
		Local	5,000,000.000	99.093750	4,954,687.50	99.078092	4,953,904.60	-782.90	0.41
		Base		99.093750	4,954,687.50	99.078092	4,953,904.60	-782.90	0.41
912797KS5	TREASURY BILL 04/25 0.00000					4.882500	17 Apr 2025		
		Local	25,000,000.000	98.982813	24,745,703.13	99.151375	24,787,843.75	42,140.62	2.06
		Base		98.982813	24,745,703.13	99.151375	24,787,843.75	42,140.62	2.06
912797LB1	TREASURY BILL 05/25 0.00000					4.324000	15 May 2025		
		Local	5,000,000.000	98.762856	4,938,142.78	98.825875	4,941,293.75	3,150.97	0.41
		Base		98.762856	4,938,142.78	98.825875	4,941,293.75	3,150.97	0.41
912797LW5	TREASURY BILL 07/25 0.00000					4.323500	10 Jul 2025		
		Local	20,000,000.000	98.090454	19,618,090.83	98.190139	19,638,027.80	19,936.97	1.63
		Base		98.090454	19,618,090.83	98.190139	19,638,027.80	19,936.97	1.63
912797MG9	TREASURY BILL 08/25 0.00000					4.229000	07 Aug 2025		
		Local	5,000,000.000	97.803269	4,890,163.47	97.872500	4,893,625.00	3,461.53	0.41
		Base		97.803269	4,890,163.47	97.872500	4,893,625.00	3,461.53	0.41
912797MH7	TREASURY BILL 09/25 0.00000					4.206000	04 Sep 2025		
		Local	5,000,000.000	97.488083	4,874,404.16	97.581020	4,879,051.00	4,646.84	0.40
		Base		97.488083	4,874,404.16	97.581020	4,879,051.00	4,646.84	0.40
912797MS3	TREASURY BILL 10/25 0.00000					4.201500	02 Oct 2025		
		Local	5,000,000.000	97.163988	4,858,199.38	97.285626	4,864,281.30	6,081.92	0.40
		Base		97.163988	4,858,199.38	97.285626	4,864,281.30	6,081.92	0.40
912797NA1	TREASURY BILL 10/25 0.00000					4.170000	30 Oct 2025		
		Local	5,000,000.000	96.860917	4,843,045.83	96.979915	4,848,995.75	5,949.92	0.40
		Base		96.860917	4,843,045.83	96.979915	4,848,995.75	5,949.92	0.40
912797ND5	TREASURY BILL 05/25 0.00000					4.321500	01 May 2025		
		Local	5,000,000.000	98.931629	4,946,581.46	98.987417	4,949,370.85	2,789.39	0.41
		Base		98.931629	4,946,581.46	98.987417	4,949,370.85	2,789.39	0.41
912797NM5	TREASURY BILL 05/25 0.00000					4.317500	22 May 2025		
		Local	5,000,000.000	98.680764	4,934,038.20	98.746000	4,937,300.00	3,261.80	0.41
		Base		98.680764	4,934,038.20	98.746000	4,937,300.00	3,261.80	0.41

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797NS2	TREASURY BILL 03/25 0.00000					4.377500	25 Mar 2025		
		Local	5,000,000.000	99.367694	4,968,384.72	99.367694	4,968,384.70	-0.02	0.41
		Base		99.367694	4,968,384.72	99.367694	4,968,384.70	-0.02	0.41
912797PJ0	TREASURY BILL 05/25 0.00000					4.201000	20 May 2025		
		Local	20,000,000.000	98.739700	19,747,940.00	98.763333	19,752,666.60	4,726.60	1.64
		Base		98.739700	19,747,940.00	98.763333	19,752,666.60	4,726.60	1.64
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.360000	03 Feb 2025		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.83
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					4.360000	20 Mar 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
		Base		100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.41
979QHR003	SOUTH STREET REPO					4.350000	03 Feb 2025		
		Local	522,445,144.050	100.000000	522,445,144.05	100.000000	522,445,144.05	0.00	43.32
		Base		100.000000	522,445,144.05	100.000000	522,445,144.05	0.00	43.32
US DOLLAR Total									
		Local	837,517,144.050		834,795,873.31		834,768,712.39	-27,160.92	69.21
		Base			834,795,873.31		834,768,712.39	-27,160.92	69.21
CASH EQUIVALENT Total									
		Base	837,517,144.050		834,795,873.31		834,768,712.39	-27,160.92	69.21

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	3,000,000.000	99.963135	2,998,894.05	100.835817	3,025,074.51	26,180.46	0.25
		Base		99.963135	2,998,894.05	100.835817	3,025,074.51	26,180.46	0.25
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	10,000,000.000	99.947690	9,994,768.96	100.852068	10,085,206.80	90,437.84	0.84
		Base		99.947690	9,994,768.96	100.852068	10,085,206.80	90,437.84	0.84

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.905385	1,998,107.70	97.765009	1,955,300.18	-42,807.52	0.16
		Base		99.905385	1,998,107.70	97.765009	1,955,300.18	-42,807.52	0.16
023135CN4	AMAZON.COM INC SR UNSECURED 12/25 4.6					4.600000	01 Dec 2025		
		Local	2,000,000.000	99.998263	1,999,965.25	100.169233	2,003,384.66	3,419.41	0.17
		Base		99.998263	1,999,965.25	100.169233	2,003,384.66	3,419.41	0.17
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	101.001295	5,050,064.75	50,064.75	0.42
		Base		100.000000	5,000,000.00	101.001295	5,050,064.75	50,064.75	0.42
02665WEE7	AMERICAN HONDA FINANCE SR UNSECURED 01/26 VAR					5.270000	12 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.448000	2,008,960.00	8,960.00	0.17
		Base		100.000000	2,000,000.00	100.448000	2,008,960.00	8,960.00	0.17
037833ES5	APPLE INC SR UNSECURED 05/26 4.421					4.421000	08 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	99.959873	2,998,796.19	-1,203.81	0.25
		Base		100.000000	3,000,000.00	99.959873	2,998,796.19	-1,203.81	0.25
06055JAA7	BANK OF AMERICA CORP SR UNSECURED 01/28 5.4					5.400000	25 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.571810	4,978,590.50	-21,409.50	0.41
		Base		100.000000	5,000,000.00	99.571810	4,978,590.50	-21,409.50	0.41
06055JEC9	BANK OF AMERICA CORP SR UNSECURED 04/28 5.5					5.500000	19 Apr 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.310165	5,015,508.25	15,508.25	0.42
		Base		100.000000	5,000,000.00	100.310165	5,015,508.25	15,508.25	0.42
06055JHK8	BANK OF AMERICA CORP SR UNSECURED 12/27 5					5.000000	06 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	98.057301	4,902,865.05	-97,134.95	0.41
		Base		100.000000	5,000,000.00	98.057301	4,902,865.05	-97,134.95	0.41
06367UBV8	BANK OF MONTREAL SR UNSECURED 144A 11/26 VAR					2.650000	18 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.14
		Base		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.14
06367UEF0	BANK OF MONTREAL SR UNSECURED 144A 02/26 VAR					4.750000	13 Feb 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.40
		Base		100.000000	5,000,000.00	97.531000	4,876,550.00	-123,450.00	0.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	5,000,000.000	91.681626	4,584,081.32	92.181561	4,609,078.05	24,996.73	0.38
		Base		91.681626	4,584,081.32	92.181561	4,609,078.05	24,996.73	0.38
06374V5V4	BANK OF MONTREAL SR UNSECURED 09/25 5					5.000000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.038190	2,971,145.70	-28,854.30	0.25
		Base		100.000000	3,000,000.00	99.038190	2,971,145.70	-28,854.30	0.25
06405LAD3	BANK OF NEW YORK MELLON SR UNSECURED 05/26 VAR					5.148000	22 May 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.138061	3,004,141.83	4,141.83	0.25
		Base		100.000000	3,000,000.00	100.138061	3,004,141.83	4,141.83	0.25
06406RBE6	BANK OF NY MELLON CORP SR UNSECURED 04/25 VAR					4.980000	25 Apr 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.075357	2,001,507.14	1,507.14	0.17
		Base		100.000000	2,000,000.00	100.075357	2,001,507.14	1,507.14	0.17
06417YEG0	BANK OF NOVA SCOTIA SR UNSECURED 02/25 VAR					5.164000	18 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.993957	1,999,879.14	-120.86	0.17
		Base		100.000000	2,000,000.00	99.993957	1,999,879.14	-120.86	0.17
096919AB1	BMW VEHICLE OWNER TRUST BMWOT 2024 A A2A					5.420000	25 Feb 2027		
		Local	1,875,906.610	99.998795	1,875,884.01	100.376720	1,882,973.53	7,089.52	0.16
Original Face:		Base	2,250,000.000	99.998795	1,875,884.01	100.376720	1,882,973.53	7,089.52	0.16
12666DAB7	CNH EQUIPMENT TRUST CNH 2023 B A2					5.900000	16 Feb 2027		
		Local	1,768,970.510	99.999164	1,768,955.72	100.311420	1,774,479.44	5,523.72	0.15
Original Face:		Base	5,000,000.000	99.999164	1,768,955.72	100.311420	1,774,479.44	5,523.72	0.15
13607X7A9	CANADIAN IMPERIAL BANK SR UNSECURED 05/25 VAR					4.023000	09 May 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.820110	1,996,402.20	-3,597.80	0.17
		Base		100.000000	2,000,000.00	99.820110	1,996,402.20	-3,597.80	0.17
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3					5.300000	28 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	99.866391	2,995,991.73	-4,008.27	0.25
		Base		100.000000	3,000,000.00	99.866391	2,995,991.73	-4,008.27	0.25
13607XMK0	CANADIAN IMPERIAL BANK SR UNSECURED 09/25 VAR					5.333000	02 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	100.036855	3,001,105.65	1,105.65	0.25
		Base		100.000000	3,000,000.00	100.036855	3,001,105.65	1,105.65	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
14913R2V8	CATERPILLAR FINL SERVICE SR UNSECURED 05/25 3.4					3.400000	13 May 2025		
		Local	2,000,000.000	99.987679	1,999,753.57	99.717360	1,994,347.20	-5,406.37	0.17
		Base		99.987679	1,999,753.57	99.717360	1,994,347.20	-5,406.37	0.17
14913R3B1	CATERPILLAR FINL SERVICE SR UNSECURED 01/26 4.8					4.800000	06 Jan 2026		
		Local	2,000,000.000	99.991887	1,999,837.74	100.417357	2,008,347.14	8,509.40	0.17
		Base		99.991887	1,999,837.74	100.417357	2,008,347.14	8,509.40	0.17
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.920000	15 Nov 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.159763	3,004,792.89	4,792.89	0.25
		Base		100.000000	3,000,000.00	100.159763	3,004,792.89	4,792.89	0.25
17290AH45	CITIGROUP INC SR UNSECURED 03/28 5.55					5.550000	22 Mar 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.547380	5,027,369.00	27,369.00	0.42
		Base		100.000000	5,000,000.00	100.547380	5,027,369.00	27,369.00	0.42
17291LZ65	CITIGROUP GLOBAL MARKETS COMPANY GUAR 12/25 4.8					4.800000	29 Dec 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.959053	4,997,952.65	-2,047.35	0.41
		Base		100.000000	5,000,000.00	99.959053	4,997,952.65	-2,047.35	0.41
17331CPT8	CITIGROUP GLOBAL MARKETS COMPANY GUAR 02/25 VAR					5.061000	21 Feb 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.976680	1,999,533.60	-466.40	0.17
		Base		100.000000	2,000,000.00	99.976680	1,999,533.60	-466.40	0.17
18978JAB4	CNH EQUIPMENT TRUST CNH 2024 B A2A					5.420000	15 Oct 2027		
		Local	2,263,832.650	99.994928	2,263,717.82	100.418250	2,273,301.13	9,583.31	0.19
Original Face:		Base	2,300,000.000	99.994928	2,263,717.82	100.418250	2,273,301.13	9,583.31	0.19
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.867219	2,996,016.56	100.216101	3,006,483.03	10,466.47	0.25
		Base		99.867219	2,996,016.56	100.216101	3,006,483.03	10,466.47	0.25
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.926775	2,997,803.25	100.197854	3,005,935.62	8,132.37	0.25
		Base		99.926775	2,997,803.25	100.197854	3,005,935.62	8,132.37	0.25
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	43,943.770	100.368198	44,105.57	98.521174	43,293.92	-811.65	0.00
Original Face:		Base	2,096,032.000	100.368198	44,105.57	98.521174	43,293.92	-811.65	0.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	185,367.850	100.570396	186,425.18	99.322492	184,111.97	-2,313.21	0.02
	Original Face:	Base	5,000,000.000	100.570396	186,425.18	99.322492	184,111.97	-2,313.21	0.02
3130ASSL4	FEDERAL HOME LOAN BANK BONDS 08/26 4.125					4.125000	18 Aug 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	99.622576	2,490,564.40	-9,435.60	0.21
		Base		100.000000	2,500,000.00	99.622576	2,490,564.40	-9,435.60	0.21
3130B3TT0	FEDERAL HOME LOAN BANK BONDS 11/29 5.1					5.100000	27 Nov 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.926459	4,996,322.95	-3,677.05	0.41
		Base		100.000000	5,000,000.00	99.926459	4,996,322.95	-3,677.05	0.41
3130B43K5	FEDERAL HOME LOAN BANK BONDS 12/27 5					5.000000	15 Dec 2027		
		Local	7,500,000.000	100.000000	7,500,000.00	100.009343	7,500,700.73	700.73	0.62
		Base		100.000000	7,500,000.00	100.009343	7,500,700.73	700.73	0.62
3130B4JL6	FEDERAL HOME LOAN BANK BONDS 01/30 5.375					5.375000	14 Jan 2030		
		Local	3,000,000.000	100.000000	3,000,000.00	99.675127	2,990,253.81	-9,746.19	0.25
		Base		100.000000	3,000,000.00	99.675127	2,990,253.81	-9,746.19	0.25
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,464,622.760	103.663380	1,518,277.46	91.282280	1,336,941.05	-181,336.41	0.11
	Original Face:	Base	8,645,247.000	103.663380	1,518,277.46	91.282280	1,336,941.05	-181,336.41	0.11
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	397,549.480	103.604590	411,879.51	91.280802	362,886.35	-48,993.16	0.03
	Original Face:	Base	4,322,624.000	103.604590	411,879.51	91.280802	362,886.35	-48,993.16	0.03
3133EP5M3	FEDERAL FARM CREDIT BANK BONDS 03/26 VAR					4.475000	18 Mar 2026		
		Local	5,000,000.000	100.005136	5,000,256.80	100.015856	5,000,792.80	536.00	0.41
		Base		100.005136	5,000,256.80	100.015856	5,000,792.80	536.00	0.41
3133EPUX1	FEDERAL FARM CREDIT BANK BONDS 09/28 5.36					5.360000	05 Sep 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.158900	5,007,945.00	7,945.00	0.42
		Base		100.000000	5,000,000.00	100.158900	5,007,945.00	7,945.00	0.42
3133ERNG2	FEDERAL FARM CREDIT BANK BONDS 11/28 5.34					5.340000	06 Nov 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	100.010511	5,000,525.55	525.55	0.41
		Base		100.000000	5,000,000.00	100.010511	5,000,525.55	525.55	0.41

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134GXR63	FREDDIE MAC NOTES 08/25 4.05					4.050000	28 Aug 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.828901	2,994,867.03	-5,132.97	0.25
		Base		100.000000	3,000,000.00	99.828901	2,994,867.03	-5,132.97	0.25
3134GYD58	FREDDIE MAC NOTES 10/25 5					5.000000	30 Oct 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	100.573137	5,028,656.85	28,656.85	0.42
		Base		100.000000	5,000,000.00	100.573137	5,028,656.85	28,656.85	0.42
3134HAUR2	FREDDIE MAC NOTES 10/27 5					5.000000	21 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.971351	4,998,567.55	-1,432.45	0.41
		Base		100.000000	5,000,000.00	99.971351	4,998,567.55	-1,432.45	0.41
3135G07K3	FANNIE MAE NOTES 09/26 VAR					4.500000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	99.995663	1,999,913.26	-86.74	0.17
		Base		100.000000	2,000,000.00	99.995663	1,999,913.26	-86.74	0.17
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	186,786.250	101.167345	188,966.69	91.816440	171,500.49	-17,466.20	0.01
Original Face:		Base	4,322,624.000	101.167345	188,966.69	91.816440	171,500.49	-17,466.20	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	268,903.740	101.075158	271,794.88	88.848550	238,917.07	-32,877.81	0.02
Original Face:		Base	4,322,624.000	101.075158	271,794.88	88.848550	238,917.07	-32,877.81	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	258,949.370	100.620083	260,555.07	94.484550	244,667.15	-15,887.92	0.02
Original Face:		Base	5,111,816.000	100.620083	260,555.07	94.484550	244,667.15	-15,887.92	0.02
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	199,979.150	99.901725	199,782.62	95.909420	191,798.84	-7,983.78	0.02
Original Face:		Base	4,322,624.000	99.901725	199,782.62	95.909420	191,798.84	-7,983.78	0.02
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	448,465.700	101.186365	453,786.14	93.802940	420,674.01	-33,112.13	0.03
Original Face:		Base	5,326,337.000	101.186365	453,786.14	93.802940	420,674.01	-33,112.13	0.03
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	199,979.150	100.095090	200,169.31	96.206250	192,392.44	-7,776.87	0.02
Original Face:		Base	4,322,624.000	100.095090	200,169.31	96.206250	192,392.44	-7,776.87	0.02

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	456,007.470	100.542675	458,482.11	87.689130	399,868.98	-58,613.13	0.03
Original Face:		Base	8,645,247.000	100.542675	458,482.11	87.689130	399,868.98	-58,613.13	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	492,417.650	101.219680	498,423.57	88.848550	437,505.94	-60,917.63	0.04
Original Face:		Base	6,483,935.000	101.219680	498,423.57	88.848550	437,505.94	-60,917.63	0.04
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	114,433.340	99.950714	114,376.94	97.092850	111,106.59	-3,270.35	0.01
Original Face:		Base	4,322,624.000	99.950714	114,376.94	97.092850	111,106.59	-3,270.35	0.01
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	371,244.470	99.703029	370,141.98	90.071660	334,386.06	-35,755.92	0.03
Original Face:		Base	4,507,221.000	99.703029	370,141.98	90.071660	334,386.06	-35,755.92	0.03
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	747,076.150	98.933136	739,105.86	91.522330	683,741.50	-55,364.36	0.06
Original Face:		Base	5,000,000.000	98.933136	739,105.86	91.522330	683,741.50	-55,364.36	0.06
3137A1UN1	FREDDIE MAC FHR 3725 PC					2.250000	15 Jan 2040		
		Local	22,184.610	98.678002	21,891.33	98.312470	21,810.24	-81.09	0.00
Original Face:		Base	2,161,312.000	98.678002	21,891.33	98.312470	21,810.24	-81.09	0.00
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	51,438.820	99.982640	51,429.89	97.746810	50,279.81	-1,150.08	0.00
Original Face:		Base	2,161,312.000	99.982640	51,429.89	97.746810	50,279.81	-1,150.08	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	40,252.330	99.965393	40,238.40	98.081910	39,480.25	-758.15	0.00
Original Face:		Base	2,472,541.000	99.965393	40,238.40	98.081910	39,480.25	-758.15	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	85,552.810	100.061903	85,605.77	98.506500	84,275.08	-1,330.69	0.01
Original Face:		Base	4,322,624.000	100.061903	85,605.77	98.506500	84,275.08	-1,330.69	0.01
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	254,107.400	100.025100	254,171.18	96.341340	244,810.47	-9,360.71	0.02
Original Face:		Base	5,619,411.000	100.025100	254,171.18	96.341340	244,810.47	-9,360.71	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
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	714,208.970	101.002702	721,370.36	89.328170	637,989.80	-83,380.56	0.05
	Original Face:	Base	4,322,624.000	101.002702	721,370.36	89.328170	637,989.80	-83,380.56	0.05
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	410,357.780	100.018849	410,435.13	91.778770	376,621.32	-33,813.81	0.03
	Original Face:	Base	4,322,624.000	100.018849	410,435.13	91.778770	376,621.32	-33,813.81	0.03
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,025,894.280	100.584350	1,031,889.09	92.498570	948,937.54	-82,951.55	0.08
	Original Face:	Base	10,806,559.000	100.584350	1,031,889.09	92.498570	948,937.54	-82,951.55	0.08
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	700,950.780	99.925126	700,425.95	90.228120	632,454.71	-67,971.24	0.05
	Original Face:	Base	6,483,935.000	99.925126	700,425.95	90.228120	632,454.71	-67,971.24	0.05
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	327,748.920	101.524438	332,745.25	97.410030	319,260.32	-13,484.93	0.03
	Original Face:	Base	6,000,000.000	101.524438	332,745.25	97.410030	319,260.32	-13,484.93	0.03
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	1,542,183.780	100.326452	1,547,218.27	96.069336	1,481,565.72	-65,652.55	0.12
	Original Face:	Base	14,386,036.000	100.326452	1,547,218.27	96.069336	1,481,565.72	-65,652.55	0.12
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	527,181.330	101.054368	532,739.76	97.094284	511,862.94	-20,876.82	0.04
	Original Face:	Base	6,483,935.000	101.054368	532,739.76	97.094284	511,862.94	-20,876.82	0.04
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	150,643.420	100.751244	151,775.12	96.744500	145,739.22	-6,035.90	0.01
	Original Face:	Base	33,932,595.000	100.751244	151,775.12	96.744500	145,739.22	-6,035.90	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	233,421.770	104.867742	244,784.14	96.454790	225,146.48	-19,637.66	0.02
	Original Face:	Base	18,956,866.000	104.867742	244,784.14	96.454790	225,146.48	-19,637.66	0.02
31398NAR5	FANNIE MAE FNR 2010 102 FB					4.865460	25 Sep 2040		
		Local	2,945,290.500	99.202620	2,921,805.34	99.105420	2,918,942.52	-2,862.82	0.24
	Original Face:	Base	90,000,000.000	99.202620	2,921,805.34	99.105420	2,918,942.52	-2,862.82	0.24

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	66,407.230	103.805339	68,934.25	99.379140	65,994.93	-2,939.32	0.01
Original Face:		Base	6,483,935.000	103.805339	68,934.25	99.379140	65,994.93	-2,939.32	0.01
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.399000	01 May 2053		
		Local	2,557,789.350	100.212412	2,563,222.40	100.625035	2,573,776.43	10,554.03	0.21
Original Face:		Base	3,000,000.000	100.212412	2,563,222.40	100.625035	2,573,776.43	10,554.03	0.21
38014AAA9	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A1					4.737000	16 Oct 2025		
		Local	745,799.230	100.000000	745,799.23	100.035770	746,066.00	266.77	0.06
Original Face:		Base	2,000,000.000	100.000000	745,799.23	100.035770	746,066.00	266.77	0.06
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	718,563.300	101.610969	730,139.13	92.697990	666,093.74	-64,045.39	0.06
Original Face:		Base	7,989,505.000	101.610969	730,139.13	92.697990	666,093.74	-64,045.39	0.06
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,373,809.300	95.252291	2,261,107.75	83.011870	1,970,543.49	-290,564.26	0.16
Original Face:		Base	10,000,000.000	95.252291	2,261,107.75	83.011870	1,970,543.49	-290,564.26	0.16
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	489,450.700	98.028351	479,800.45	90.401230	442,469.45	-37,331.00	0.04
Original Face:		Base	5,000,000.000	98.028351	479,800.45	90.401230	442,469.45	-37,331.00	0.04
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	479,928.060	100.669373	483,140.57	84.681100	406,408.36	-76,732.21	0.03
Original Face:		Base	10,000,000.000	100.669373	483,140.57	84.681100	406,408.36	-76,732.21	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,881,027.950	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.13
Original Face:		Base	5,000,000.000	96.864081	1,822,040.43	85.255120	1,603,672.64	-218,367.79	0.13
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	1,155,700.960	103.055595	1,191,014.50	101.652190	1,174,795.34	-16,219.16	0.10
Original Face:		Base	3,000,000.000	103.055595	1,191,014.50	101.652190	1,174,795.34	-16,219.16	0.10
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,979,323.740	99.653821	1,972,471.74	100.475860	1,988,742.55	16,270.81	0.16
Original Face:		Base	3,000,000.000	99.653821	1,972,471.74	100.475860	1,988,742.55	16,270.81	0.16

Base Currency: USD - US DOLLAR

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437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	2,000,000.000	99.731911	1,994,638.22	100.869504	2,017,390.08	22,751.86	0.17
		Base		99.731911	1,994,638.22	100.869504	2,017,390.08	22,751.86	0.17
437930AB6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 2 A2					5.480000	18 Nov 2026		
		Local	5,298,093.280	99.998973	5,298,038.87	100.409380	5,319,782.61	21,743.74	0.44
Original Face:		Base	6,000,000.000	99.998973	5,298,038.87	100.409380	5,319,782.61	21,743.74	0.44
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	15,000,000.000	99.891709	14,983,756.33	100.136413	15,020,461.95	36,705.62	1.25
		Base		99.891709	14,983,756.33	100.136413	15,020,461.95	36,705.62	1.25
459200KS9	IBM CORP SR UNSECURED 07/25 4					4.000000	27 Jul 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.828522	1,996,570.44	-3,429.56	0.17
		Base		100.000000	2,000,000.00	99.828522	1,996,570.44	-3,429.56	0.17
459200KW0	IBM CORP SR UNSECURED 02/26 4.5					4.500000	06 Feb 2026		
		Local	3,000,000.000	99.930443	2,997,913.30	99.933820	2,998,014.60	101.30	0.25
		Base		99.930443	2,997,913.30	99.933820	2,998,014.60	101.30	0.25
46514BBF3	ISRAEL ST 04/25 4.94					4.940000	01 Apr 2025		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998668	4,999,933.40	-66.60	0.41
		Base		100.000000	5,000,000.00	99.998668	4,999,933.40	-66.60	0.41
46514BCL9	ISRAEL ST 06/26 5.1					5.100000	01 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.999559	4,999,977.95	-22.05	0.41
		Base		100.000000	5,000,000.00	99.999559	4,999,977.95	-22.05	0.41
47786WAB6	JOHN DEERE OWNER TRUST JDOT 2024 B A2A					5.420000	17 May 2027		
		Local	4,000,000.000	99.995390	3,999,815.60	100.533550	4,021,342.00	21,526.40	0.33
Original Face:		Base	4,000,000.000	99.995390	3,999,815.60	100.533550	4,021,342.00	21,526.40	0.33
47787CAB9	JOHN DEERE OWNER TRUST JDOT 2023 C A2					5.760000	17 Aug 2026		
		Local	1,639,494.500	99.996354	1,639,434.73	100.189820	1,642,606.59	3,171.86	0.14
Original Face:		Base	5,000,000.000	99.996354	1,639,434.73	100.189820	1,642,606.59	3,171.86	0.14
477920AB8	JOHN DEERE OWNER TRUST JDOT 2023 B A2					5.590000	15 Jun 2026		
		Local	786,884.310	99.997172	786,862.06	100.073760	787,464.72	602.66	0.07
Original Face:		Base	4,000,000.000	99.997172	786,862.06	100.073760	787,464.72	602.66	0.07

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48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	101.020812	2,020,416.24	20,416.24	0.17
		Base		100.000000	2,000,000.00	101.020812	2,020,416.24	20,416.24	0.17
532457CE6	ELI LILLY + CO SR UNSECURED 02/26 5					5.000000	27 Feb 2026		
		Local	2,000,000.000	99.938300	1,998,765.99	100.003539	2,000,070.78	1,304.79	0.17
		Base		99.938300	1,998,765.99	100.003539	2,000,070.78	1,304.79	0.17
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,000,000.000	99.951270	999,512.70	99.112111	991,121.11	-8,391.59	0.08
		Base		99.951270	999,512.70	99.112111	991,121.11	-8,391.59	0.08
59217GFC8	MET LIFE GLOB FUNDING I SECURED 144A 08/25 4.05					4.050000	25 Aug 2025		
		Local	2,000,000.000	99.992296	1,999,845.91	99.747215	1,994,944.30	-4,901.61	0.17
		Base		99.992296	1,999,845.91	99.747215	1,994,944.30	-4,901.61	0.17
63305LPF4	NATIONAL BANK OF CANADA SR UNSECURED 09/25 5.125					5.125000	30 Sep 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	99.818006	2,994,540.18	-5,459.82	0.25
		Base		100.000000	3,000,000.00	99.818006	2,994,540.18	-5,459.82	0.25
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	4,000,000.000	99.952310	3,998,092.38	100.880100	4,035,204.00	37,111.62	0.33
		Base		99.952310	3,998,092.38	100.880100	4,035,204.00	37,111.62	0.33
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	5,000,000.000	99.874315	4,993,715.75	99.798491	4,989,924.55	-3,791.20	0.41
		Base		99.874315	4,993,715.75	99.798491	4,989,924.55	-3,791.20	0.41
641062BK9	NESTLE HOLDINGS INC COMPANY GUAR 144A 03/26 5.25					5.250000	13 Mar 2026		
		Local	3,000,000.000	99.987184	2,999,615.53	100.842635	3,025,279.05	25,663.52	0.25
		Base		99.987184	2,999,615.53	100.842635	3,025,279.05	25,663.52	0.25
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					5.010000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.165492	5,008,274.60	8,274.60	0.42
		Base		100.000000	5,000,000.00	100.165492	5,008,274.60	8,274.60	0.42
69371RS49	PACCAR FINANCIAL CORP SR UNSECURED 03/26 4.45					4.450000	30 Mar 2026		
		Local	3,000,000.000	99.973116	2,999,193.47	99.968217	2,999,046.51	-146.96	0.25
		Base		99.973116	2,999,193.47	99.968217	2,999,046.51	-146.96	0.25

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713448FP8	PEPSICO INC SR UNSECURED 02/26 VAR					4.760000	13 Feb 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.163703	3,004,911.09	4,911.09	0.25
		Base		100.000000	3,000,000.00	100.163703	3,004,911.09	4,911.09	0.25
771196CA8	ROCHE HOLDINGS INC COMPANY GUAR 144A 03/25 VAR					4.920000	10 Mar 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.998000	1,999,960.00	-40.00	0.17
		Base		100.000000	2,000,000.00	99.998000	1,999,960.00	-40.00	0.17
78014RJX9	ROYAL BANK OF CANADA SR UNSECURED 12/27 5.15					5.150000	30 Dec 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.063809	4,953,190.45	-46,809.55	0.41
		Base		100.000000	5,000,000.00	99.063809	4,953,190.45	-46,809.55	0.41
78014RQU7	ROYAL BANK OF CANADA 10/26 1					5.250000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.906186	4,995,309.30	-4,690.70	0.41
		Base		100.000000	5,000,000.00	99.906186	4,995,309.30	-4,690.70	0.41
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					5.165460	25 Jan 2029		
		Local	345,539.770	100.000003	345,539.78	97.504060	336,915.30	-8,624.48	0.03
Original Face:		Base	2,161,312.000	100.000003	345,539.78	97.504060	336,915.30	-8,624.48	0.03
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					5.410000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.964158	2,019,283.16	19,283.16	0.17
		Base		100.000000	2,000,000.00	100.964158	2,019,283.16	19,283.16	0.17
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					5.400000	25 Jul 2032		
		Local	2,099,483.310	100.000000	2,099,483.31	99.311452	2,085,027.36	-14,455.95	0.17
Original Face:		Base	3,000,000.000	100.000000	2,099,483.31	99.311452	2,085,027.36	-14,455.95	0.17
86562MCT5	SUMITOMO MITSUI FINL GRP SR UNSECURED 01/26 5.464					5.464000	13 Jan 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.816897	2,016,337.94	16,337.94	0.17
		Base		100.000000	2,000,000.00	100.816897	2,016,337.94	16,337.94	0.17
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	3,000,000.000	99.470613	2,984,118.39	98.635238	2,959,057.14	-25,061.25	0.25
		Base		99.470613	2,984,118.39	98.635238	2,959,057.14	-25,061.25	0.25
89114VA31	TORONTO DOMINION BANK SR UNSECURED 12/25 3					3.000000	31 Dec 2025		
		Local	3,000,000.000	100.000000	3,000,000.00	97.644223	2,929,326.69	-70,673.31	0.24
		Base		100.000000	3,000,000.00	97.644223	2,929,326.69	-70,673.31	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
89114X6S7	TORONTO DOMINION BANK SR UNSECURED 03/28 5.6					5.600000	14 Mar 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.505102	3,015,153.06	15,153.06	0.25
		Base		100.000000	3,000,000.00	100.505102	3,015,153.06	15,153.06	0.25
89115A2A9	TORONTO DOMINION BANK SR UNSECURED 06/25 3.766					3.766000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	99.753191	1,995,063.82	-4,936.18	0.17
		Base		100.000000	2,000,000.00	99.753191	1,995,063.82	-4,936.18	0.17
89115A2B7	TORONTO DOMINION BANK SR UNSECURED 06/25 VAR					5.380000	06 Jun 2025		
		Local	2,000,000.000	100.000000	2,000,000.00	100.285302	2,005,706.04	5,706.04	0.17
		Base		100.000000	2,000,000.00	100.285302	2,005,706.04	5,706.04	0.17
89115A2K7	TORONTO DOMINION BANK SR UNSECURED 01/26 5.103					5.103000	09 Jan 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.493424	5,024,671.20	24,671.20	0.42
		Base		100.000000	5,000,000.00	100.493424	5,024,671.20	24,671.20	0.42
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156					5.156000	10 Jan 2028		
		Local	2,000,000.000	100.000000	2,000,000.00	100.918996	2,018,379.92	18,379.92	0.17
		Base		100.000000	2,000,000.00	100.918996	2,018,379.92	18,379.92	0.17
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	2,000,000.000	99.995992	1,999,919.84	97.090578	1,941,811.56	-58,108.28	0.16
		Base		99.995992	1,999,919.84	97.090578	1,941,811.56	-58,108.28	0.16
89236TKF1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 08/25 3.65					3.650000	18 Aug 2025		
		Local	2,000,000.000	99.982886	1,999,657.72	99.521407	1,990,428.14	-9,229.58	0.17
		Base		99.982886	1,999,657.72	99.521407	1,990,428.14	-9,229.58	0.17
89236TKK0	TOYOTA MOTOR CREDIT CORP SR UNSECURED 11/25 5.4					5.400000	10 Nov 2025		
		Local	2,000,000.000	99.967916	1,999,358.32	100.725153	2,014,503.06	15,144.74	0.17
		Base		99.967916	1,999,358.32	100.725153	2,014,503.06	15,144.74	0.17
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
		Local	5,000,000.000	99.771417	4,988,570.87	101.255273	5,062,763.65	74,192.78	0.42
		Base		99.771417	4,988,570.87	101.255273	5,062,763.65	74,192.78	0.42
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR					4.507000	22 Oct 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.539665	9,953,966.50	-46,033.50	0.83
		Base		100.000000	10,000,000.00	99.539665	9,953,966.50	-46,033.50	0.83

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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
912797NN3	TREASURY BILL 05/25 0.00000					0.010000	29 May 2025		
		Local	5,000,000.000	98.596813	4,929,840.63	98.663125	4,933,156.25	3,315.62	0.41
		Base		98.596813	4,929,840.63	98.663125	4,933,156.25	3,315.62	0.41
912797NP8	TREASURY BILL 06/25 0.00000					0.010000	05 Jun 2025		
		Local	5,000,000.000	98.518716	4,925,935.82	98.585139	4,929,256.95	3,321.13	0.41
		Base		98.518716	4,925,935.82	98.585139	4,929,256.95	3,321.13	0.41
912797NT0	TREASURY BILL 04/25 0.00000						01 Apr 2025		
		Local	5,000,000.000	99.281757	4,964,087.84	99.332625	4,966,631.25	2,543.41	0.41
		Base		99.281757	4,964,087.84	99.332625	4,966,631.25	2,543.41	0.41
91282CDZ1	US TREASURY N/B 02/25 1.5					1.500000	15 Feb 2025		
		Local	3,000,000.000	99.899611	2,996,988.33	99.907212	2,997,216.36	228.03	0.25
		Base		99.899611	2,996,988.33	99.907212	2,997,216.36	228.03	0.25
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	3,000,000.000	99.852976	2,995,589.29	100.003906	3,000,117.18	4,527.89	0.25
		Base		99.852976	2,995,589.29	100.003906	3,000,117.18	4,527.89	0.25
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	2,000,000.000	99.874798	1,997,495.96	100.426628	2,008,532.56	11,036.60	0.17
		Base		99.874798	1,997,495.96	100.426628	2,008,532.56	11,036.60	0.17
92348KBL6	VERIZON MASTER TRUST VZMT 2023 2 A					4.890000	13 Apr 2028		
		Local	5,000,000.000	99.999802	4,999,990.10	100.045550	5,002,277.50	2,287.40	0.41
Original Face:		Base	5,000,000.000	99.999802	4,999,990.10	100.045550	5,002,277.50	2,287.40	0.41
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,000,000.000	99.983400	3,999,336.00	101.485160	4,059,406.40	60,070.40	0.34
Original Face:		Base	4,000,000.000	99.983400	3,999,336.00	101.485160	4,059,406.40	60,070.40	0.34
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A					5.210000	20 Jun 2029		
		Local	5,000,000.000	99.996072	4,999,803.60	100.965240	5,048,262.00	48,458.40	0.42
Original Face:		Base	5,000,000.000	99.996072	4,999,803.60	100.965240	5,048,262.00	48,458.40	0.42
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	2,250,000.000	99.978780	2,249,522.55	100.038880	2,250,874.80	1,352.25	0.19
Original Face:		Base	2,250,000.000	99.978780	2,249,522.55	100.038880	2,250,874.80	1,352.25	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
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	5,000,000.000	Local	99.910141	4,995,507.05	100.962877	5,048,143.85	52,636.80	0.42
		Base	99.910141	4,995,507.05	100.962877	5,048,143.85	52,636.80	0.42
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	2,000,000.000	Local	99.981734	1,999,634.68	99.632122	1,992,642.44	-6,992.24	0.17
		Base	99.981734	1,999,634.68	99.632122	1,992,642.44	-6,992.24	0.17
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	2,000,000.000	Local	99.901055	1,998,021.10	101.006041	2,020,120.82	22,099.72	0.17
		Base	99.901055	1,998,021.10	101.006041	2,020,120.82	22,099.72	0.17
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	2,000,000.000	Local	99.995789	1,999,915.78	101.212146	2,024,242.92	24,327.14	0.17
		Base	99.995789	1,999,915.78	101.212146	2,024,242.92	24,327.14	0.17
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				5.420000	07 Aug 2026		
	2,000,000.000	Local	100.000000	2,000,000.00	100.883486	2,017,669.72	17,669.72	0.17
		Base	100.000000	2,000,000.00	100.883486	2,017,669.72	17,669.72	0.17
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR				4.900000	24 Jan 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	99.991720	2,999,751.60	-248.40	0.25
		Base	100.000000	3,000,000.00	99.991720	2,999,751.60	-248.40	0.25
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.754010	2,015,080.20	15,080.20	0.17
		Base	100.000000	2,000,000.00	100.754010	2,015,080.20	15,080.20	0.17
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	100.808460	2,016,169.20	16,169.20	0.17
		Base	100.000000	2,000,000.00	100.808460	2,016,169.20	16,169.20	0.17
US DOLLAR Total								
	373,643,148.560	Local		372,918,028.87		371,310,512.24	-1,607,516.63	30.79
Original Face:	394,618,705.000	Base		372,918,028.87		371,310,512.24	-1,607,516.63	30.79
FIXED INCOME Total								
	373,643,148.560	Base		372,918,028.87		371,310,512.24	-1,607,516.63	30.79

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Base Currency: 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:	394,618,705.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total										
			1,211,216,649.180	Base		1,207,770,258.75		1,206,135,581.20	-1,634,677.55	100.00
	Original Face:		394,618,705.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate: 1.000000	
02665JQT0	AMERICAN HONDA FINAN					4.620000	27 Mar 2025		
			15,000,000.000	99.307000	14,896,050.00	99.307000	14,896,050.00	0.00	3.37
		Base		99.307000	14,896,050.00	99.307000	14,896,050.00	0.00	3.37
0347M2P75	ANGLESEA FDG PLC + ANG					4.360000	07 Feb 2025		
			10,000,000.000	99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	2.26
		Base		99.927333	9,992,733.33	99.927333	9,992,733.30	-0.03	2.26
0347M2RR9	ANGLESEA FDG PLC + ANG					4.380000	25 Apr 2025		
			10,000,000.000	98.990167	9,899,016.67	98.975573	9,897,557.30	-1,459.37	2.24
		Base		98.990167	9,899,016.67	98.975573	9,897,557.30	-1,459.37	2.24
0347M2SE7	ANGLESEA FDG PLC + ANG					4.510000	14 May 2025		
			15,000,000.000	98.722167	14,808,325.00	98.743858	14,811,578.70	3,253.70	3.35
		Base		98.722167	14,808,325.00	98.743858	14,811,578.70	3,253.70	3.35
04821TQL2	ATLANTIC ASSET SECUR					4.500000	20 Mar 2025		
			15,000,000.000	99.412500	14,911,875.00	99.412500	14,911,875.00	0.00	3.37
		Base		99.412500	14,911,875.00	99.412500	14,911,875.00	0.00	3.37
04821TTH8	ATLANTIC ASSET SECUR					4.490000	17 Jun 2025		
			15,000,000.000	98.303778	14,745,566.67	98.335818	14,750,372.70	4,806.03	3.34
		Base		98.303778	14,745,566.67	98.335818	14,750,372.70	4,806.03	3.34
40060WQR6	GTA FDG LLC DISC					4.520000	25 Mar 2025		
			15,000,000.000	99.347111	14,902,066.67	99.347111	14,902,066.65	-0.02	3.37
		Base		99.347111	14,902,066.67	99.347111	14,902,066.65	-0.02	3.37
40060WRR5	GTA FDG LLC DISC					4.400000	25 Apr 2025		
			10,000,000.000	98.985556	9,898,555.56	98.977440	9,897,744.00	-811.56	2.24
		Base		98.985556	9,898,555.56	98.977440	9,897,744.00	-811.56	2.24
40060WSP8	GTA FDG LLC DISC					4.350000	23 May 2025		
			10,000,000.000	98.658750	9,865,875.00	98.636317	9,863,631.70	-2,243.30	2.23
		Base		98.658750	9,865,875.00	98.636317	9,863,631.70	-2,243.30	2.23

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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
40060WSP8	GTA FDG LLC DISC					4.360000	23 May 2025		
		Local	15,000,000.000	98.655667	14,798,350.00	98.636317	14,795,447.55	-2,902.45	3.35
		Base		98.655667	14,798,350.00	98.636317	14,795,447.55	-2,902.45	3.35
40588LQR3	HALKIN FINANCE LLC USC					4.470000	25 Mar 2025		
		Local	15,000,000.000	99.354333	14,903,150.00	99.354333	14,903,149.95	-0.05	3.37
		Base		99.354333	14,903,150.00	99.354333	14,903,149.95	-0.05	3.37
41282JPE5	HARLEY DAVIDSON FND CP					4.970000	14 Feb 2025		
		Local	10,000,000.000	99.820528	9,982,052.78	99.820528	9,982,052.80	0.02	2.26
		Base		99.820528	9,982,052.78	99.820528	9,982,052.80	0.02	2.26
41282JRM5	HARLEY DAVIDSON FND CP					4.910000	21 Apr 2025		
		Local	15,000,000.000	98.922528	14,838,379.17	98.922222	14,838,333.30	-45.87	3.36
		Base		98.922528	14,838,379.17	98.922222	14,838,333.30	-45.87	3.36
4499929H1	ILA FINANCIAL SQUARE GOVT					4.309811	31 Dec 2030		
		Local	13,154,806.510	100.000000	13,154,806.51	100.000000	13,154,806.51	0.00	2.98
		Base		100.000000	13,154,806.51	100.000000	13,154,806.51	0.00	2.98
56274LPB4	MANHATTAN ASSET FDG.					4.570000	11 Feb 2025		
		Local	15,000,000.000	99.873056	14,980,958.33	99.873056	14,980,958.40	0.07	3.39
		Base		99.873056	14,980,958.33	99.873056	14,980,958.40	0.07	3.39
56274LPR9	MANHATTAN ASSET FDG.					4.330000	25 Feb 2025		
		Local	25,000,000.000	99.711333	24,927,833.33	99.711333	24,927,833.25	-0.08	5.64
		Base		99.711333	24,927,833.33	99.711333	24,927,833.25	-0.08	5.64
58013LPD2	MCDONALD S CORPORATI					4.590000	13 Feb 2025		
		Local	15,000,000.000	99.847000	14,977,050.00	99.847000	14,977,050.00	0.00	3.39
		Base		99.847000	14,977,050.00	99.847000	14,977,050.00	0.00	3.39
76076FP41	REPUBLIC SVCS INC 02/25 ZCP					4.480000	04 Feb 2025		
		Local	10,000,000.000	99.962667	9,996,266.67	99.962667	9,996,266.70	0.03	2.26
		Base		99.962667	9,996,266.67	99.962667	9,996,266.70	0.03	2.26
82124LQ54	SHEFFIELD RECEIVABLE					4.600000	05 Mar 2025		
		Local	20,000,000.000	99.591111	19,918,222.22	99.591111	19,918,222.20	-0.02	4.51
		Base		99.591111	19,918,222.22	99.591111	19,918,222.20	-0.02	4.51

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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
82434TPQ7	SHERWIN WILLIAMS CO					4.460000	24 Feb 2025		
		Local	26,200,000.000	99.715056	26,125,344.56	99.715056	26,125,344.67	0.11	5.91
		Base		99.715056	26,125,344.56	99.715056	26,125,344.67	0.11	5.91
912797MJ3	TREASURY BILL 02/25 0.00000					4.265500	06 Feb 2025		
		Local	10,000,000.000	99.940757	9,994,075.69	99.940757	9,994,075.69	0.00	2.26
		Base		99.940757	9,994,075.69	99.940757	9,994,075.69	0.00	2.26
912797NJ2	TREASURY BILL 02/25 0.00000					4.260700	25 Feb 2025		
		Local	20,000,000.000	99.715953	19,943,190.66	99.715953	19,943,190.60	-0.06	4.51
		Base		99.715953	19,943,190.66	99.715953	19,943,190.60	-0.06	4.51
912797NS2	TREASURY BILL 03/25 0.00000					4.241000	25 Mar 2025		
		Local	20,000,000.000	99.387411	19,877,482.22	99.387411	19,877,482.20	-0.02	4.50
		Base		99.387411	19,877,482.22	99.387411	19,877,482.20	-0.02	4.50
912797NT0	TREASURY BILL 04/25 0.00000					4.370000	01 Apr 2025		
		Local	20,000,000.000	99.283806	19,856,761.11	99.283806	19,856,761.20	0.09	4.49
		Base		99.283806	19,856,761.11	99.283806	19,856,761.20	0.09	4.49
91842JPC7	VW CR INC					4.540000	12 Feb 2025		
		Local	10,000,000.000	99.861278	9,986,127.78	99.861278	9,986,127.80	0.02	2.26
		Base		99.861278	9,986,127.78	99.861278	9,986,127.80	0.02	2.26
91842JPC7	VW CR INC					4.550000	12 Feb 2025		
		Local	10,000,000.000	99.860972	9,986,097.22	99.860972	9,986,097.20	-0.02	2.26
		Base		99.860972	9,986,097.22	99.860972	9,986,097.20	-0.02	2.26
91842JPR4	VW CR INC					4.550000	25 Feb 2025		
		Local	15,000,000.000	99.696667	14,954,500.00	99.696667	14,954,500.05	0.05	3.38
		Base		99.696667	14,954,500.00	99.696667	14,954,500.05	0.05	3.38
92646KQL9	VICTORY RECEIVABLES					4.470000	20 Mar 2025		
		Local	20,000,000.000	99.416417	19,883,283.33	99.416417	19,883,283.40	0.07	4.50
		Base		99.416417	19,883,283.33	99.416417	19,883,283.40	0.07	4.50
94107MP42	WASTE MANAGEMENT INC					4.500000	04 Feb 2025		
		Local	15,000,000.000	99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	3.39
		Base		99.962500	14,994,375.00	99.962500	14,994,375.00	0.00	3.39

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94107MPC4	WASTE MANAGEMENT INC					4.480000	12 Feb 2025		
			10,000,000.000	99.863111	9,986,311.11	99.863111	9,986,311.11	0.00	2.26
		Base		99.863111	9,986,311.11	99.863111	9,986,311.11	0.00	2.26
US DOLLAR Total									
			444,354,806.510		441,984,681.59		441,985,278.93	597.34	100.00
		Base			441,984,681.59		441,985,278.93	597.34	100.00
CASH EQUIVALENT Total									
			444,354,806.510	Base	441,984,681.59		441,985,278.93	597.34	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		444,354,806.510	Base		441,984,681.59		441,985,278.93	597.34	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.309811	31 Dec 2030		
		Local	140,794.190	100.000000	140,794.19	100.000000	140,794.19	0.00	0.42
		Base		100.000000	140,794.19	100.000000	140,794.19	0.00	0.42
US DOLLAR Total									
		Local	140,794.190		140,794.19		140,794.19	0.00	0.42
		Base			140,794.19		140,794.19	0.00	0.42
CASH EQUIVALENT Total									
		Base	140,794.190		140,794.19		140,794.19	0.00	0.42
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78462F103	SPDR S+P 500 ETF TRUST SPDR S+P 500 ETF TRUST								
		Local	54,942.000	404.285773	22,212,268.96	601.820000	33,065,194.44	10,852,925.48	97.78
		Base		404.285773	22,212,268.96	601.820000	33,065,194.44	10,852,925.48	97.78
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	1,100.000	409.474500	450,421.95	553.330000	608,663.00	158,241.05	1.80
		Base		409.474500	450,421.95	553.330000	608,663.00	158,241.05	1.80
US DOLLAR Total									
		Local	56,042.000		22,662,690.91		33,673,857.44	11,011,166.53	99.58
		Base			22,662,690.91		33,673,857.44	11,011,166.53	99.58
EQUITY Total									
		Base	56,042.000		22,662,690.91		33,673,857.44	11,011,166.53	99.58

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		196,836.190	Base		22,803,485.10		33,814,651.63	11,011,166.53	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.309811	31 Dec 2030		
		Local	70,824.320	100.000000	70,824.32	100.000000	70,824.32	0.00	0.51
		Base		100.000000	70,824.32	100.000000	70,824.32	0.00	0.51
US DOLLAR Total									
		Local	70,824.320		70,824.32		70,824.32	0.00	0.51
		Base			70,824.32		70,824.32	0.00	0.51
CASH EQUIVALENT Total									
		Base	70,824.320		70,824.32		70,824.32	0.00	0.51
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78467Y107	SPDR S+P MIDCAP 400 ETF TRUST SPDR S+P MIDCAP 400 ETF TRST								
		Local	22,408.000	450.989239	10,105,766.87	590.680000	13,235,957.44	3,130,190.57	95.48
		Base		450.989239	10,105,766.87	590.680000	13,235,957.44	3,130,190.57	95.48
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
		Local	5,070.000	90.955193	461,142.83	109.520000	555,266.40	94,123.57	4.01
		Base		90.955193	461,142.83	109.520000	555,266.40	94,123.57	4.01
US DOLLAR Total									
		Local	27,478.000		10,566,909.70		13,791,223.84	3,224,314.14	99.49
		Base			10,566,909.70		13,791,223.84	3,224,314.14	99.49
EQUITY Total									
		Base	27,478.000		10,566,909.70		13,791,223.84	3,224,314.14	99.49

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		98,302.320	Base		10,637,734.02		13,862,048.16	3,224,314.14	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						4.309811	31 Dec 2030		
			914.850	Local	100.000000	914.85	100.000000	914.85	0.00	0.01
				Base	100.000000	914.85	100.000000	914.85	0.00	0.01
US DOLLAR Total										
			914.850	Local		914.85		914.85	0.00	0.01
				Base		914.85		914.85	0.00	0.01
CASH EQUIVALENT Total										
			914.850	Base		914.85		914.85	0.00	0.01
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E									
			83,526.000	Local	91.845532	7,671,489.93	109.020000	9,106,004.52	1,434,514.59	99.99
				Base	91.845532	7,671,489.93	109.020000	9,106,004.52	1,434,514.59	99.99
US DOLLAR Total										
			83,526.000	Local		7,671,489.93		9,106,004.52	1,434,514.59	99.99
				Base		7,671,489.93		9,106,004.52	1,434,514.59	99.99
EQUITY Total										
			83,526.000	Base		7,671,489.93		9,106,004.52	1,434,514.59	99.99

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

Holdings

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

As of: *January 31, 2025* *View Date:* *February 7, 2025*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		84,440.850	Base		7,672,404.78		9,106,919.37	1,434,514.59	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					4.309811	31 Dec 2030		
			1,759.780	100.000000	1,759.78	100.000000	1,759.78	0.00	0.00
		Base		100.000000	1,759.78	100.000000	1,759.78	0.00	0.00
US DOLLAR Total									
			1,759.780		1,759.78		1,759.78	0.00	0.00
		Base			1,759.78		1,759.78	0.00	0.00
CASH EQUIVALENT Total									
			1,759.780		1,759.78		1,759.78	0.00	0.00
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
			120,664.000	114.602483	13,828,394.06	97.400000	11,752,673.60	-2,075,720.46	30.77
		Base		114.602483	13,828,394.06	97.400000	11,752,673.60	-2,075,720.46	30.77
78464A649	SPDR PORTFOLIO AGGREGATE BOND SPDR PORTFOLIO AGGREGATE								
			407,865.000	25.716287	10,488,773.26	25.150000	10,257,804.75	-230,968.51	26.86
		Base		25.716287	10,488,773.26	25.150000	10,257,804.75	-230,968.51	26.86
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
			223,680.000	74.167865	16,589,867.97	72.340000	16,181,011.20	-408,856.77	42.37
		Base		74.167865	16,589,867.97	72.340000	16,181,011.20	-408,856.77	42.37
US DOLLAR Total									
			752,209.000		40,907,035.29		38,191,489.55	-2,715,545.74	100.00
		Base			40,907,035.29		38,191,489.55	-2,715,545.74	100.00
EQUITY Total									
			752,209.000		40,907,035.29		38,191,489.55	-2,715,545.74	100.00

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

Base Currency: USD - US DOLLAR

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

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		753,968.780	Base		40,908,795.07		38,193,249.33	-2,715,545.74	100.00

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

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	1,151,009.920	Local	1,151,009.92	1,151,009.92	0.08	0.00		0.00
		Base	1,151,009.92	1,151,009.92	0.08	0.00	0.00	0.00
CASH EQUIVALENT								
	22,640,448.000	Local	22,640,448.00	22,640,448.00	1.60	0.00		0.00
		Base	22,640,448.00	22,640,448.00	1.60	0.00	0.00	0.00
EQUITY								
	22,644,271.050	Local	941,536,210.61	1,390,876,455.12	98.32	449,340,244.51		449,340,244.51
		Base	941,536,210.61	1,390,876,455.12	98.32	449,340,244.51	0.00	449,340,244.51
US DOLLAR Total								
	46,435,728.970	Local	965,327,668.53	1,414,667,913.04	100.00	449,340,244.51		449,340,244.51
		Base	965,327,668.53	1,414,667,913.04	100.00	449,340,244.51	0.00	449,340,244.51
FUND Total								
	46,435,728.970	Base	965,327,668.53	1,414,667,913.04	100.00	449,340,244.51	0.00	449,340,244.51

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	4,700.530	Local	4,700.53	4,700.53	0.00	0.00		0.00
		Base	4,700.53	4,700.53	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	14,517,672.460	Local	14,517,672.46	14,517,672.46	1.57	0.00		0.00
		Base	14,517,672.46	14,517,672.46	1.57	0.00	0.00	0.00
EQUITY								
	28,570,120.000	Local	703,494,189.40	910,764,993.13	98.43	207,270,803.73		207,270,803.73
		Base	703,494,189.40	910,764,993.13	98.43	207,270,803.73	0.00	207,270,803.73
US DOLLAR Total								
	43,092,492.990	Local	718,016,562.39	925,287,366.12	100.00	207,270,803.73		207,270,803.73
		Base	718,016,562.39	925,287,366.12	100.00	207,270,803.73	0.00	207,270,803.73
FUND Total								
	43,092,492.990	Base	718,016,562.39	925,287,366.12	100.00	207,270,803.73	0.00	207,270,803.73

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								
	1,321.430	Local	1,321.43	1,321.43	0.00	0.00		0.00
		Base	1,321.43	1,321.43	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	281,707,206.010	Local	280,236,331.72	280,238,275.25	9.06	1,943.53		1,943.53
		Base	280,236,331.72	280,238,275.25	9.06	1,943.53	0.00	1,943.53
EQUITY								
	1,082,687.000	Local	59,367,285.00	51,431,507.67	1.66	-7,935,777.33		-7,935,777.33
		Base	59,367,285.00	51,431,507.67	1.66	-7,935,777.33	0.00	-7,935,777.33
FIXED INCOME								
	2,844,458,840.850	Local	2,854,991,896.60	2,762,469,299.31	89.28	-92,522,597.29		-92,522,597.29
Original Face:	2,625,378,186.000	Base	2,854,991,896.60	2,762,469,299.31	89.28	-92,522,597.29	0.00	-92,522,597.29
US DOLLAR Total								
	3,127,250,055.290	Local	3,194,596,834.75	3,094,140,403.66	100.00	-100,456,431.09		-100,456,431.09
Original Face:	2,625,378,186.000	Base	3,194,596,834.75	3,094,140,403.66	100.00	-100,456,431.09	0.00	-100,456,431.09
FUND Total								
	3,127,250,055.290	Base	3,194,596,834.75	3,094,140,403.66	100.00	-100,456,431.09	0.00	-100,456,431.09
Original Face:	2,625,378,186.000							

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									
		9,750.000	Local	9,750.00	9,750.00	0.00	0.00		0.00
			Base	9,750.00	9,750.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		185,254,794.300	Local	184,562,472.08	184,561,456.31	26.33	-1,015.77		-1,015.77
			Base	184,562,472.08	184,561,456.31	26.33	-1,015.77	0.00	-1,015.77
FIXED INCOME									
		521,677,958.440	Local	521,195,014.72	516,356,881.50	73.67	-4,838,133.22		-4,838,133.22
	Original Face:	214,816,732.000	Base	521,195,014.72	516,356,881.50	73.67	-4,838,133.22	0.00	-4,838,133.22
US DOLLAR Total									
		706,942,502.740	Local	705,767,236.80	700,928,087.81	100.00	-4,839,148.99		-4,839,148.99
	Original Face:	214,816,732.000	Base	705,767,236.80	700,928,087.81	100.00	-4,839,148.99	0.00	-4,839,148.99
FUND Total									
		706,942,502.740	Base	705,767,236.80	700,928,087.81	100.00	-4,839,148.99	0.00	-4,839,148.99
	Original Face:	214,816,732.000							

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								
	-92,330.030	Local	-92,330.03	-92,330.03	0.04	0.00		0.00
		Base	-92,330.03	-92,330.03	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	137,440,644.650	Local	137,132,694.86	137,144,695.95	61.93	12,001.09		12,001.09
		Base	137,132,694.86	137,144,695.95	61.93	12,001.09	0.00	12,001.09
FIXED INCOME								
	86,385,823.940	Local	86,700,878.64	84,204,615.85	38.03	-2,496,262.79		-2,496,262.79
Original Face:	112,263,606.000	Base	86,700,878.64	84,204,615.85	38.03	-2,496,262.79	0.00	-2,496,262.79
US DOLLAR Total								
	223,734,138.560	Local	223,741,243.47	221,256,981.77	100.00	-2,484,261.70		-2,484,261.70
Original Face:	112,263,606.000	Base	223,741,243.47	221,256,981.77	100.00	-2,484,261.70	0.00	-2,484,261.70
FUND Total								
	223,734,138.560	Base	223,741,243.47	221,256,981.77	100.00	-2,484,261.70	0.00	-2,484,261.70
Original Face:	112,263,606.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	12,492,159.400	Local	12,492,159.40	12,492,159.40	0.37	0.00			0.00
		Base	12,492,159.40	12,492,159.40	0.37	0.00		0.00	0.00
EQUITY									
	23,047,939.000	Local	1,137,837,526.08	3,333,264,337.06	99.63	2,195,426,810.98			2,195,426,810.98
		Base	1,137,837,526.08	3,333,264,337.06	99.63	2,195,426,810.98		0.00	2,195,426,810.98
US DOLLAR Total									
	35,540,098.400	Local	1,150,329,685.48	3,345,756,496.46	100.00	2,195,426,810.98			2,195,426,810.98
		Base	1,150,329,685.48	3,345,756,496.46	100.00	2,195,426,810.98		0.00	2,195,426,810.98
FUND Total									
	35,540,098.400	Base	1,150,329,685.48	3,345,756,496.46	100.00	2,195,426,810.98		0.00	2,195,426,810.98

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.980	Local	49,999.98	49,999.98	0.00	0.00		0.00
		Base	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,604,594,296.370	Local	1,601,593,902.63	1,601,879,323.02	58.38	285,420.39		285,420.39
		Base	1,601,593,902.63	1,601,879,323.02	58.38	285,420.39	0.00	285,420.39
EQUITY								
	246,534,269.380	Local	246,534,269.38	246,534,269.38	8.99	0.00		0.00
		Base	246,534,269.38	246,534,269.38	8.99	0.00	0.00	0.00
FIXED INCOME								
	900,534,131.350	Local	899,770,872.50	895,233,200.44	32.63	-4,537,672.06		-4,537,672.06
Original Face:	565,204,267.000	Base	899,770,872.50	895,233,200.44	32.63	-4,537,672.06	0.00	-4,537,672.06
US DOLLAR Total								
	2,751,712,697.080	Local	2,747,949,044.49	2,743,696,792.82	100.00	-4,252,251.67		-4,252,251.67
Original Face:	565,204,267.000	Base	2,747,949,044.49	2,743,696,792.82	100.00	-4,252,251.67	0.00	-4,252,251.67
FUND Total								
	2,751,712,697.080	Base	2,747,949,044.49	2,743,696,792.82	100.00	-4,252,251.67	0.00	-4,252,251.67
Original Face:	565,204,267.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-677,010.160	Local	-677,010.16	-677,010.16	0.01	0.00		0.00
		Base	-677,010.16	-677,010.16	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	2,055,738,316.080	Local	2,051,237,359.19	2,051,403,860.67	40.75	166,501.48		166,501.48
		Base	2,051,237,359.19	2,051,403,860.67	40.75	166,501.48	0.00	166,501.48
EQUITY								
	229,473,625.720	Local	229,473,625.72	229,473,625.72	4.56	0.00		0.00
		Base	229,473,625.72	229,473,625.72	4.56	0.00	0.00	0.00
FIXED INCOME								
	2,776,136,643.790	Local	2,775,517,846.74	2,752,251,961.58	54.68	-23,265,885.16		-23,265,885.16
Original Face:	399,516,031.000	Base	2,775,517,846.74	2,752,251,961.58	54.68	-23,265,885.16	0.00	-23,265,885.16
US DOLLAR Total								
	5,060,671,575.430	Local	5,055,551,821.49	5,032,452,437.81	100.00	-23,099,383.68		-23,099,383.68
Original Face:	399,516,031.000	Base	5,055,551,821.49	5,032,452,437.81	100.00	-23,099,383.68	0.00	-23,099,383.68
FUND Total								
	5,060,671,575.430	Base	5,055,551,821.49	5,032,452,437.81	100.00	-23,099,383.68	0.00	-23,099,383.68
Original Face:	399,516,031.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-30,294.890	Local	-30,294.89	-30,294.89	0.02	0.00		0.00
		Base	-30,294.89	-30,294.89	0.02	0.00	0.00	0.00
CASH EQUIVALENT								
	1,136,426.400	Local	1,136,426.40	1,136,426.40	0.92	0.00		0.00
		Base	1,136,426.40	1,136,426.40	0.92	0.00	0.00	0.00
FIXED INCOME								
	122,720,142.990	Local	122,257,196.16	122,439,881.26	99.06	182,685.10		182,685.10
Original Face:	52,885,000.000	Base	122,257,196.16	122,439,881.26	99.06	182,685.10	0.00	182,685.10
US DOLLAR Total								
	123,826,274.500	Local	123,363,327.67	123,546,012.77	100.00	182,685.10		182,685.10
Original Face:	52,885,000.000	Base	123,363,327.67	123,546,012.77	100.00	182,685.10	0.00	182,685.10
FUND Total								
	123,826,274.500	Base	123,363,327.67	123,546,012.77	100.00	182,685.10	0.00	182,685.10
Original Face:	52,885,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.00	0.00		0.00
		Base	50,000.00	50,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	966,326,794.060	Local	963,831,484.07	963,766,927.81	65.85	-64,556.26		-64,556.26
		Base	963,831,484.07	963,766,927.81	65.85	-64,556.26	0.00	-64,556.26
EQUITY								
	86,575,847.130	Local	86,575,847.13	86,575,847.13	5.92	0.00		0.00
		Base	86,575,847.13	86,575,847.13	5.92	0.00	0.00	0.00
FIXED INCOME								
	419,557,161.700	Local	418,819,616.01	413,166,960.95	28.23	-5,652,655.06		-5,652,655.06
Original Face:	292,029,571.000	Base	418,819,616.01	413,166,960.95	28.23	-5,652,655.06	0.00	-5,652,655.06
US DOLLAR Total								
	1,472,509,802.890	Local	1,469,276,947.21	1,463,559,735.89	100.00	-5,717,211.32		-5,717,211.32
Original Face:	292,029,571.000	Base	1,469,276,947.21	1,463,559,735.89	100.00	-5,717,211.32	0.00	-5,717,211.32
FUND Total								
	1,472,509,802.890	Base	1,469,276,947.21	1,463,559,735.89	100.00	-5,717,211.32	0.00	-5,717,211.32
Original Face:	292,029,571.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	25,000.010	Local	25,000.01	25,000.01	0.00	0.00		0.00
		Base	25,000.01	25,000.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,175,549,719.710	Local	3,163,496,682.72	3,163,496,504.18	79.38	-178.54		-178.54
		Base	3,163,496,682.72	3,163,496,504.18	79.38	-178.54	0.00	-178.54
EQUITY								
	60,376,877.630	Local	60,376,877.63	60,376,877.63	1.52	0.00		0.00
		Base	60,376,877.63	60,376,877.63	1.52	0.00	0.00	0.00
FIXED INCOME								
	766,027,782.050	Local	760,976,388.24	761,207,573.31	19.10	231,185.07		231,185.07
Original Face:	18,550,000.000	Base	760,976,388.24	761,207,573.31	19.10	231,185.07	0.00	231,185.07
US DOLLAR Total								
	4,001,979,379.400	Local	3,984,874,948.60	3,985,105,955.13	100.00	231,006.53		231,006.53
Original Face:	18,550,000.000	Base	3,984,874,948.60	3,985,105,955.13	100.00	231,006.53	0.00	231,006.53
FUND Total								
	4,001,979,379.400	Base	3,984,874,948.60	3,985,105,955.13	100.00	231,006.53	0.00	231,006.53
Original Face:	18,550,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	25,000.000	Local	25,000.00	25,000.00	0.00	0.00		0.00
		Base	25,000.00	25,000.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,646,671,221.340	Local	1,644,431,353.94	1,644,465,527.74	52.86	34,173.80		34,173.80
		Base	1,644,431,353.94	1,644,465,527.74	52.86	34,173.80	0.00	34,173.80
EQUITY								
	65,555,586.520	Local	65,555,586.52	65,555,586.52	2.11	0.00		0.00
		Base	65,555,586.52	65,555,586.52	2.11	0.00	0.00	0.00
FIXED INCOME								
	1,410,000,000.000	Local	1,400,724,759.59	1,401,147,616.00	45.04	422,856.41		422,856.41
		Base	1,400,724,759.59	1,401,147,616.00	45.04	422,856.41	0.00	422,856.41
US DOLLAR Total								
	3,122,251,807.860	Local	3,110,736,700.05	3,111,193,730.26	100.00	457,030.21		457,030.21
		Base	3,110,736,700.05	3,111,193,730.26	100.00	457,030.21	0.00	457,030.21
FUND Total								
	3,122,251,807.860	Base	3,110,736,700.05	3,111,193,730.26	100.00	457,030.21	0.00	457,030.21

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	8,380,763.230	Local	8,381,601.32	8,380,763.23	2.06	-838.09		-838.09
		Base	8,381,601.32	8,380,763.23	2.06	-838.09	0.00	-838.09
FIXED INCOME								
	390,830,000.000	Local	398,972,076.27	399,178,829.70	97.94	206,753.43		206,753.43
Original Face:	98,258,326.930	Base	398,972,076.27	399,178,829.70	97.94	206,753.43	0.00	206,753.43
US DOLLAR Total								
	399,210,763.230	Local	407,353,677.59	407,559,592.93	100.00	205,915.34		205,915.34
Original Face:	98,258,326.930	Base	407,353,677.59	407,559,592.93	100.00	205,915.34	0.00	205,915.34
FUND Total								
	399,210,763.230	Base	407,353,677.59	407,559,592.93	100.00	205,915.34	0.00	205,915.34
Original Face:	98,258,326.930							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	-53,125.000	Local	-53,125.00	-53,125.00	0.01	0.00		0.00
		Base	-53,125.00	-53,125.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	212,253,297.250	Local	211,520,790.82	211,523,183.24	30.47	2,392.42		2,392.42
		Base	211,520,790.82	211,523,183.24	30.47	2,392.42	0.00	2,392.42
FIXED INCOME								
	505,976,573.780	Local	507,292,309.18	482,638,998.85	69.52	-24,653,310.33		-24,653,310.33
Original Face:	304,038,592.000	Base	507,292,309.18	482,638,998.85	69.52	-24,653,310.33	0.00	-24,653,310.33
US DOLLAR Total								
	718,176,746.030	Local	718,759,975.00	694,109,057.09	100.00	-24,650,917.91		-24,650,917.91
Original Face:	304,038,592.000	Base	718,759,975.00	694,109,057.09	100.00	-24,650,917.91	0.00	-24,650,917.91
FUND Total								
	718,176,746.030	Base	718,759,975.00	694,109,057.09	100.00	-24,650,917.91	0.00	-24,650,917.91
Original Face:	304,038,592.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.020	Local	50,000.02	50,000.02	0.00	0.00		0.00
		Base	50,000.02	50,000.02	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,925,547,081.040	Local	2,923,312,879.44	2,923,307,351.11	93.90	-5,528.33		-5,528.33
		Base	2,923,312,879.44	2,923,307,351.11	93.90	-5,528.33	0.00	-5,528.33
EQUITY								
	189,994,889.460	Local	189,994,889.46	189,994,889.46	6.10	0.00		0.00
		Base	189,994,889.46	189,994,889.46	6.10	0.00	0.00	0.00
US DOLLAR Total								
	3,115,591,970.520	Local	3,113,357,768.92	3,113,352,240.59	100.00	-5,528.33		-5,528.33
		Base	3,113,357,768.92	3,113,352,240.59	100.00	-5,528.33	0.00	-5,528.33
FUND Total								
	3,115,591,970.520	Base	3,113,357,768.92	3,113,352,240.59	100.00	-5,528.33	0.00	-5,528.33

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								
	117,500.010	Local	117,500.01	117,500.01	0.07	0.00		0.00
		Base	117,500.01	117,500.01	0.07	0.00	0.00	0.00
CASH EQUIVALENT								
	38,552,763.510	Local	38,490,939.90	38,490,939.92	21.52	0.02		0.02
		Base	38,490,939.90	38,490,939.92	21.52	0.02	0.00	0.02
FIXED INCOME								
	151,372,991.610	Local	151,354,916.08	140,216,719.06	78.41	-11,138,197.02		-11,138,197.02
Original Face:	148,172,249.000	Base	151,354,916.08	140,216,719.06	78.41	-11,138,197.02	0.00	-11,138,197.02
US DOLLAR Total								
	190,043,255.130	Local	189,963,355.99	178,825,158.99	100.00	-11,138,197.00		-11,138,197.00
Original Face:	148,172,249.000	Base	189,963,355.99	178,825,158.99	100.00	-11,138,197.00	0.00	-11,138,197.00
FUND Total								
	190,043,255.130	Base	189,963,355.99	178,825,158.99	100.00	-11,138,197.00	0.00	-11,138,197.00
Original Face:	148,172,249.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	56,356.570	Local	56,356.57	56,356.57	0.00	0.00		0.00
		Base	56,356.57	56,356.57	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	837,517,144.050	Local	834,795,873.31	834,768,712.39	69.21	-27,160.92		-27,160.92
		Base	834,795,873.31	834,768,712.39	69.21	-27,160.92	0.00	-27,160.92
FIXED INCOME								
	373,643,148.560	Local	372,918,028.87	371,310,512.24	30.79	-1,607,516.63		-1,607,516.63
Original Face:	394,618,705.000	Base	372,918,028.87	371,310,512.24	30.79	-1,607,516.63	0.00	-1,607,516.63
US DOLLAR Total								
	1,211,216,649.180	Local	1,207,770,258.75	1,206,135,581.20	100.00	-1,634,677.55		-1,634,677.55
Original Face:	394,618,705.000	Base	1,207,770,258.75	1,206,135,581.20	100.00	-1,634,677.55	0.00	-1,634,677.55
FUND Total								
	1,211,216,649.180	Base	1,207,770,258.75	1,206,135,581.20	100.00	-1,634,677.55	0.00	-1,634,677.55
Original Face:	394,618,705.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	444,354,806.510	Local	441,984,681.59	441,985,278.93	100.00	597.34		597.34
		Base	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34
US DOLLAR Total								
	444,354,806.510	Local	441,984,681.59	441,985,278.93	100.00	597.34		597.34
		Base	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34
FUND Total								
	444,354,806.510	Base	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34

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								
	140,794.190	Local	140,794.19	140,794.19	0.42	0.00		0.00
		Base	140,794.19	140,794.19	0.42	0.00	0.00	0.00
EQUITY								
	56,042.000	Local	22,662,690.91	33,673,857.44	99.58	11,011,166.53		11,011,166.53
		Base	22,662,690.91	33,673,857.44	99.58	11,011,166.53	0.00	11,011,166.53
US DOLLAR Total								
	196,836.190	Local	22,803,485.10	33,814,651.63	100.00	11,011,166.53		11,011,166.53
		Base	22,803,485.10	33,814,651.63	100.00	11,011,166.53	0.00	11,011,166.53
FUND Total								
	196,836.190	Base	22,803,485.10	33,814,651.63	100.00	11,011,166.53	0.00	11,011,166.53

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									
	70,824.320	Local	70,824.32	70,824.32	0.51	0.00			0.00
		Base	70,824.32	70,824.32	0.51	0.00		0.00	0.00
EQUITY									
	27,478.000	Local	10,566,909.70	13,791,223.84	99.49	3,224,314.14			3,224,314.14
		Base	10,566,909.70	13,791,223.84	99.49	3,224,314.14		0.00	3,224,314.14
US DOLLAR Total									
	98,302.320	Local	10,637,734.02	13,862,048.16	100.00	3,224,314.14			3,224,314.14
		Base	10,637,734.02	13,862,048.16	100.00	3,224,314.14		0.00	3,224,314.14
FUND Total									
	98,302.320	Base	10,637,734.02	13,862,048.16	100.00	3,224,314.14		0.00	3,224,314.14

Base Currency:USD - US DOLLAR

		Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	Local	914.850	914.85	914.85	0.01	0.00		0.00
	Base		914.85	914.85	0.01	0.00	0.00	0.00
EQUITY								
	Local	83,526.000	7,671,489.93	9,106,004.52	99.99	1,434,514.59		1,434,514.59
	Base		7,671,489.93	9,106,004.52	99.99	1,434,514.59	0.00	1,434,514.59
US DOLLAR Total								
	Local	84,440.850	7,672,404.78	9,106,919.37	100.00	1,434,514.59		1,434,514.59
	Base		7,672,404.78	9,106,919.37	100.00	1,434,514.59	0.00	1,434,514.59
FUND Total								
	Base	84,440.850	7,672,404.78	9,106,919.37	100.00	1,434,514.59	0.00	1,434,514.59

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	1,759.780	Local	1,759.78	1,759.78	0.00	0.00		0.00
		Base	1,759.78	1,759.78	0.00	0.00	0.00	0.00
EQUITY								
	752,209.000	Local	40,907,035.29	38,191,489.55	100.00	-2,715,545.74		-2,715,545.74
		Base	40,907,035.29	38,191,489.55	100.00	-2,715,545.74	0.00	-2,715,545.74
US DOLLAR Total								
	753,968.780	Local	40,908,795.07	38,193,249.33	100.00	-2,715,545.74		-2,715,545.74
		Base	40,908,795.07	38,193,249.33	100.00	-2,715,545.74	0.00	-2,715,545.74
FUND Total								
	753,968.780	Base	40,908,795.07	38,193,249.33	100.00	-2,715,545.74	0.00	-2,715,545.74

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	1,151,009.920	1,151,009.92	1,151,009.92	0.08	0.00	0.00	0.00
CASH Total	1,151,009.920	1,151,009.92	1,151,009.92	0.08	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	22,640,448.000	22,640,448.00	22,640,448.00	1.60	0.00	0.00	0.00
CASH EQUIVALENT Total	22,640,448.000	22,640,448.00	22,640,448.00	1.60	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	22,644,271.050	941,536,210.61	1,390,876,455.12	98.32	449,340,244.51	0.00	449,340,244.51
EQUITY Total	22,644,271.050	941,536,210.61	1,390,876,455.12	98.32	449,340,244.51	0.00	449,340,244.51

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	46,435,728.970	965,327,668.53	1,414,667,913.04	100.00	449,340,244.51	0.00	449,340,244.51

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,700.530	4,700.53	4,700.53	0.00	0.00	0.00	0.00
CASH Total	4,700.530	4,700.53	4,700.53	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	14,517,672.460	14,517,672.46	14,517,672.46	1.57	0.00	0.00	0.00
CASH EQUIVALENT Total	14,517,672.460	14,517,672.46	14,517,672.46	1.57	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	28,570,120.000	703,494,189.40	910,764,993.13	98.43	207,270,803.73	0.00	207,270,803.73
EQUITY Total	28,570,120.000	703,494,189.40	910,764,993.13	98.43	207,270,803.73	0.00	207,270,803.73

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	43,092,492.990	718,016,562.39	925,287,366.12	100.00	207,270,803.73	0.00	207,270,803.73

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	1,321.430	1,321.43	1,321.43	0.00	0.00	0.00	0.00
CASH Total	1,321.430	1,321.43	1,321.43	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	281,707,206.010	280,236,331.72	280,238,275.25	9.06	1,943.53	0.00	1,943.53
CASH EQUIVALENT Total	281,707,206.010	280,236,331.72	280,238,275.25	9.06	1,943.53	0.00	1,943.53

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	51,431,507.67	1.66	-7,935,777.33	0.00	-7,935,777.33
EQUITY Total	1,082,687.000	59,367,285.00	51,431,507.67	1.66	-7,935,777.33	0.00	-7,935,777.33

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	2,844,458,840.850	2,854,991,896.60	2,762,469,299.31	89.28	-92,522,597.29	0.00	-92,522,597.29
FIXED INCOME Total	2,844,458,840.850	2,854,991,896.60	2,762,469,299.31	89.28	-92,522,597.29	0.00	-92,522,597.29

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	3,127,250,055.290	3,194,596,834.75	3,094,140,403.66	100.00	-100,456,431.09	0.00	-100,456,431.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	9,750.000	9,750.00	9,750.00	0.00	0.00	0.00	0.00
CASH Total	9,750.000	9,750.00	9,750.00	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	185,254,794.300	184,562,472.08	184,561,456.31	26.33	-1,015.77	0.00	-1,015.77
CASH EQUIVALENT Total	185,254,794.300	184,562,472.08	184,561,456.31	26.33	-1,015.77	0.00	-1,015.77

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							
	521,677,958.440	521,195,014.72	516,356,881.50	73.67	-4,838,133.22	0.00	-4,838,133.22
FIXED INCOME Total							
	521,677,958.440	521,195,014.72	516,356,881.50	73.67	-4,838,133.22	0.00	-4,838,133.22

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	706,942,502.740	705,767,236.80	700,928,087.81	100.00	-4,839,148.99	0.00	-4,839,148.99

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-92,330.030	-92,330.03	-92,330.03	0.04	0.00	0.00	0.00
CASH Total	-92,330.030	-92,330.03	-92,330.03	0.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	137,440,644.650	137,132,694.86	137,144,695.95	61.93	12,001.09	0.00	12,001.09
CASH EQUIVALENT Total	137,440,644.650	137,132,694.86	137,144,695.95	61.93	12,001.09	0.00	12,001.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	86,385,823.940	86,700,878.64	84,204,615.85	38.03	-2,496,262.79	0.00	-2,496,262.79
FIXED INCOME Total	86,385,823.940	86,700,878.64	84,204,615.85	38.03	-2,496,262.79	0.00	-2,496,262.79

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	223,734,138.560	223,741,243.47	221,256,981.77	100.00	-2,484,261.70	0.00	-2,484,261.70

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	12,492,159.400	12,492,159.40	12,492,159.40	0.37	0.00	0.00	0.00
CASH EQUIVALENT Total	12,492,159.400	12,492,159.40	12,492,159.40	0.37	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	23,047,939.000	1,137,837,526.08	3,333,264,337.06	99.63	2,195,426,810.98	0.00	2,195,426,810.98
EQUITY Total	23,047,939.000	1,137,837,526.08	3,333,264,337.06	99.63	2,195,426,810.98	0.00	2,195,426,810.98

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	35,540,098.400	1,150,329,685.48	3,345,756,496.46	100.00	2,195,426,810.98	0.00	2,195,426,810.98

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
CASH Total	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,604,594,296.370	1,601,593,902.63	1,601,879,323.02	58.38	285,420.39	0.00	285,420.39
CASH EQUIVALENT Total	1,604,594,296.370	1,601,593,902.63	1,601,879,323.02	58.38	285,420.39	0.00	285,420.39

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	246,534,269.380	246,534,269.38	246,534,269.38	8.99	0.00	0.00	0.00
EQUITY Total	246,534,269.380	246,534,269.38	246,534,269.38	8.99	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	900,534,131.350	899,770,872.50	895,233,200.44	32.63	-4,537,672.06	0.00	-4,537,672.06
FIXED INCOME Total	900,534,131.350	899,770,872.50	895,233,200.44	32.63	-4,537,672.06	0.00	-4,537,672.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,751,712,697.080	2,747,949,044.49	2,743,696,792.82	100.00	-4,252,251.67	0.00	-4,252,251.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-677,010.160	-677,010.16	-677,010.16	0.01	0.00	0.00	0.00
CASH Total	-677,010.160	-677,010.16	-677,010.16	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	2,055,738,316.080	2,051,237,359.19	2,051,403,860.67	40.75	166,501.48	0.00	166,501.48
CASH EQUIVALENT Total	2,055,738,316.080	2,051,237,359.19	2,051,403,860.67	40.75	166,501.48	0.00	166,501.48

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	229,473,625.720	229,473,625.72	229,473,625.72	4.56	0.00	0.00	0.00
EQUITY Total	229,473,625.720	229,473,625.72	229,473,625.72	4.56	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	2,776,136,643.790	2,775,517,846.74	2,752,251,961.58	54.68	-23,265,885.16	0.00	-23,265,885.16
FIXED INCOME Total	2,776,136,643.790	2,775,517,846.74	2,752,251,961.58	54.68	-23,265,885.16	0.00	-23,265,885.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	5,060,671,575.430	5,055,551,821.49	5,032,452,437.81	100.00	-23,099,383.68	0.00	-23,099,383.68

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	-30,294.890	-30,294.89	-30,294.89	0.02	0.00	0.00	0.00
CASH Total	-30,294.890	-30,294.89	-30,294.89	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	1,136,426.400	1,136,426.40	1,136,426.40	0.92	0.00	0.00	0.00
CASH EQUIVALENT Total	1,136,426.400	1,136,426.40	1,136,426.40	0.92	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	122,720,142.990	122,257,196.16	122,439,881.26	99.06	182,685.10	0.00	182,685.10
FIXED INCOME Total	122,720,142.990	122,257,196.16	122,439,881.26	99.06	182,685.10	0.00	182,685.10

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	123,826,274.500	123,363,327.67	123,546,012.77	100.00	182,685.10	0.00	182,685.10

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	0.00	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	966,326,794.060	963,831,484.07	963,766,927.81	65.85	-64,556.26	0.00	-64,556.26
CASH EQUIVALENT Total	966,326,794.060	963,831,484.07	963,766,927.81	65.85	-64,556.26	0.00	-64,556.26

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	86,575,847.130	86,575,847.13	86,575,847.13	5.92	0.00	0.00	0.00
EQUITY Total	86,575,847.130	86,575,847.13	86,575,847.13	5.92	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	419,557,161.700	418,819,616.01	413,166,960.95	28.23	-5,652,655.06	0.00	-5,652,655.06
FIXED INCOME Total	419,557,161.700	418,819,616.01	413,166,960.95	28.23	-5,652,655.06	0.00	-5,652,655.06

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,472,509,802.890	1,469,276,947.21	1,463,559,735.89	100.00	-5,717,211.32	0.00	-5,717,211.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	25,000.010	25,000.01	25,000.01	0.00	0.00	0.00	0.00
CASH Total	25,000.010	25,000.01	25,000.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,175,549,719.710	3,163,496,682.72	3,163,496,504.18	79.38	-178.54	0.00	-178.54
CASH EQUIVALENT Total	3,175,549,719.710	3,163,496,682.72	3,163,496,504.18	79.38	-178.54	0.00	-178.54

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	60,376,877.630	60,376,877.63	60,376,877.63	1.52	0.00	0.00	0.00
EQUITY Total	60,376,877.630	60,376,877.63	60,376,877.63	1.52	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	766,027,782.050	760,976,388.24	761,207,573.31	19.10	231,185.07	0.00	231,185.07
FIXED INCOME Total	766,027,782.050	760,976,388.24	761,207,573.31	19.10	231,185.07	0.00	231,185.07

Holdings

Asset Summary

As of: *January 31, 2025*

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

View Date: *February 7, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,001,979,379.400	3,984,874,948.60	3,985,105,955.13	100.00	231,006.53	0.00	231,006.53

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	25,000.000	25,000.00	25,000.00	0.00	0.00	0.00	0.00
CASH Total	25,000.000	25,000.00	25,000.00	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	1,646,671,221.340	1,644,431,353.94	1,644,465,527.74	52.86	34,173.80	0.00	34,173.80
CASH EQUIVALENT Total	1,646,671,221.340	1,644,431,353.94	1,644,465,527.74	52.86	34,173.80	0.00	34,173.80

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	65,555,586.520	65,555,586.52	65,555,586.52	2.11	0.00	0.00	0.00
EQUITY Total	65,555,586.520	65,555,586.52	65,555,586.52	2.11	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	1,410,000,000.000	1,400,724,759.59	1,401,147,616.00	45.04	422,856.41	0.00	422,856.41
FIXED INCOME Total							
	1,410,000,000.000	1,400,724,759.59	1,401,147,616.00	45.04	422,856.41	0.00	422,856.41

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	3,122,251,807.860	3,110,736,700.05	3,111,193,730.26	100.00	457,030.21	0.00	457,030.21

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	8,380,763.230	8,381,601.32	8,380,763.23	2.06	-838.09	0.00	-838.09
CASH EQUIVALENT Total							
	8,380,763.230	8,381,601.32	8,380,763.23	2.06	-838.09	0.00	-838.09

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	390,830,000.000	398,972,076.27	399,178,829.70	97.94	206,753.43	0.00	206,753.43
FIXED INCOME Total							
	390,830,000.000	398,972,076.27	399,178,829.70	97.94	206,753.43	0.00	206,753.43

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	399,210,763.230	407,353,677.59	407,559,592.93	100.00	205,915.34	0.00	205,915.34

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	-53,125.000	-53,125.00	-53,125.00	0.01	0.00	0.00	0.00
CASH Total	-53,125.000	-53,125.00	-53,125.00	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	212,253,297.250	211,520,790.82	211,523,183.24	30.47	2,392.42	0.00	2,392.42
CASH EQUIVALENT Total	212,253,297.250	211,520,790.82	211,523,183.24	30.47	2,392.42	0.00	2,392.42

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	505,976,573.780	507,292,309.18	482,638,998.85	69.52	-24,653,310.33	0.00	-24,653,310.33
FIXED INCOME Total	505,976,573.780	507,292,309.18	482,638,998.85	69.52	-24,653,310.33	0.00	-24,653,310.33

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	718,176,746.030	718,759,975.00	694,109,057.09	100.00	-24,650,917.91	0.00	-24,650,917.91

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	50,000.020	50,000.02	50,000.02	0.00	0.00	0.00	0.00
CASH Total	50,000.020	50,000.02	50,000.02	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	2,925,547,081.040	2,923,312,879.44	2,923,307,351.11	93.90	-5,528.33	0.00	-5,528.33
CASH EQUIVALENT Total	2,925,547,081.040	2,923,312,879.44	2,923,307,351.11	93.90	-5,528.33	0.00	-5,528.33

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	189,994,889.460	189,994,889.46	189,994,889.46	6.10	0.00	0.00	0.00
EQUITY Total	189,994,889.460	189,994,889.46	189,994,889.46	6.10	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,115,591,970.520	3,113,357,768.92	3,113,352,240.59	100.00	-5,528.33	0.00	-5,528.33

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	117,500.010	117,500.01	117,500.01	0.07	0.00	0.00	0.00
CASH Total	117,500.010	117,500.01	117,500.01	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	38,552,763.510	38,490,939.90	38,490,939.92	21.52	0.02	0.00	0.02
CASH EQUIVALENT Total	38,552,763.510	38,490,939.90	38,490,939.92	21.52	0.02	0.00	0.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	151,372,991.610	151,354,916.08	140,216,719.06	78.41	-11,138,197.02	0.00	-11,138,197.02
FIXED INCOME Total	151,372,991.610	151,354,916.08	140,216,719.06	78.41	-11,138,197.02	0.00	-11,138,197.02

Holdings

Asset Summary

As of: *January 31, 2025*

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

View Date: *February 7, 2025*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	190,043,255.130	189,963,355.99	178,825,158.99	100.00	-11,138,197.00	0.00	-11,138,197.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	56,356.570	56,356.57	56,356.57	0.00	0.00	0.00	0.00
CASH Total	56,356.570	56,356.57	56,356.57	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	837,517,144.050	834,795,873.31	834,768,712.39	69.21	-27,160.92	0.00	-27,160.92
CASH EQUIVALENT Total	837,517,144.050	834,795,873.31	834,768,712.39	69.21	-27,160.92	0.00	-27,160.92

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	373,643,148.560	372,918,028.87	371,310,512.24	30.79	-1,607,516.63	0.00	-1,607,516.63
FIXED INCOME Total	373,643,148.560	372,918,028.87	371,310,512.24	30.79	-1,607,516.63	0.00	-1,607,516.63

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	1,211,216,649.180	1,207,770,258.75	1,206,135,581.20	100.00	-1,634,677.55	0.00	-1,634,677.55

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	444,354,806.510	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34
CASH EQUIVALENT Total	444,354,806.510	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34

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	444,354,806.510	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34

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	140,794.190	140,794.19	140,794.19	0.42	0.00	0.00	0.00
CASH EQUIVALENT Total	140,794.190	140,794.19	140,794.19	0.42	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	56,042.000	22,662,690.91	33,673,857.44	99.58	11,011,166.53	0.00	11,011,166.53
EQUITY Total	56,042.000	22,662,690.91	33,673,857.44	99.58	11,011,166.53	0.00	11,011,166.53

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	196,836.190	22,803,485.10	33,814,651.63	100.00	11,011,166.53	0.00	11,011,166.53

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	70,824.320	70,824.32	70,824.32	0.51	0.00	0.00	0.00
CASH EQUIVALENT Total	70,824.320	70,824.32	70,824.32	0.51	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	27,478.000	10,566,909.70	13,791,223.84	99.49	3,224,314.14	0.00	3,224,314.14
EQUITY Total	27,478.000	10,566,909.70	13,791,223.84	99.49	3,224,314.14	0.00	3,224,314.14

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	98,302.320	10,637,734.02	13,862,048.16	100.00	3,224,314.14	0.00	3,224,314.14

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	914.850	914.85	914.85	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	914.850	914.85	914.85	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	83,526.000	7,671,489.93	9,106,004.52	99.99	1,434,514.59	0.00	1,434,514.59
EQUITY Total	83,526.000	7,671,489.93	9,106,004.52	99.99	1,434,514.59	0.00	1,434,514.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	84,440.850	7,672,404.78	9,106,919.37	100.00	1,434,514.59	0.00	1,434,514.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,759.780	1,759.78	1,759.78	0.00	0.00	0.00	0.00
CASH EQUIVALENT Total	1,759.780	1,759.78	1,759.78	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	752,209.000	40,907,035.29	38,191,489.55	100.00	-2,715,545.74	0.00	-2,715,545.74
EQUITY Total	752,209.000	40,907,035.29	38,191,489.55	100.00	-2,715,545.74	0.00	-2,715,545.74

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	753,968.780	40,908,795.07	38,193,249.33	100.00	-2,715,545.74	0.00	-2,715,545.74

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							
	1,151,009.920	1,151,009.92	1,151,009.92	0.08	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	22,640,448.000	22,640,448.00	22,640,448.00	1.60	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	22,644,271.050	941,536,210.61	1,390,876,455.12	98.32	449,340,244.51	0.00	449,340,244.51
					504,935,395.87 GN	0.00 GN	504,935,395.87 GN
					-55,595,151.36 LS	0.00 LS	-55,595,151.36 LS
FUND Total							
0.000	46,435,728.970	965,327,668.53	1,414,667,913.04	100.00	449,340,244.51	0.00	449,340,244.51
					504,935,395.87 GN	0.00 GN	504,935,395.87 GN
					-55,595,151.36 LS	0.00 LS	-55,595,151.36 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							
	4,700.530	4,700.53	4,700.53	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							
	14,517,672.460	14,517,672.46	14,517,672.46	1.57	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	28,570,120.000	703,494,189.40	910,764,993.13	98.43	207,270,803.73	0.00	207,270,803.73
					282,793,123.53 GN	0.00 GN	282,793,123.53 GN
					-75,522,319.80 LS	0.00 LS	-75,522,319.80 LS
FUND Total							
0.000	43,092,492.990	718,016,562.39	925,287,366.12	100.00	207,270,803.73	0.00	207,270,803.73
					282,793,123.53 GN	0.00 GN	282,793,123.53 GN
					-75,522,319.80 LS	0.00 LS	-75,522,319.80 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	1,321.430	1,321.43	1,321.43	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							
	281,707,206.010	280,236,331.72	280,238,275.25	9.06	1,943.53	0.00	1,943.53
					6,457.90 GN	0.00 GN	6,457.90 GN
					-4,514.37 LS	0.00 LS	-4,514.37 LS
EQUITY							
	1,082,687.000	59,367,285.00	51,431,507.67	1.66	-7,935,777.33	0.00	-7,935,777.33
					0.00 GN	0.00 GN	0.00 GN
					-7,935,777.33 LS	0.00 LS	-7,935,777.33 LS
FIXED INCOME							
	2,844,458,840.850	2,854,991,896.60	2,762,469,299.31	89.28	-92,522,597.29	0.00	-92,522,597.29
					12,628,785.39 GN	0.00 GN	12,628,785.39 GN
					-105,151,382.68 LS	0.00 LS	-105,151,382.68 LS
Original Face:	2,625,378,186.000						
FUND Total							
0.000	3,127,250,055.290	3,194,596,834.75	3,094,140,403.66	100.00	-100,456,431.09	0.00	-100,456,431.09
					12,635,243.29 GN	0.00 GN	12,635,243.29 GN
					-113,091,674.38 LS	0.00 LS	-113,091,674.38 LS
Original Face:	2,625,378,186.000						

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							
	9,750.000	9,750.00	9,750.00	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							
	185,254,794.300	184,562,472.08	184,561,456.31	26.33	-1,015.77	0.00	-1,015.77
					2,456.10 GN	0.00 GN	2,456.10 GN
					-3,471.87 LS	0.00 LS	-3,471.87 LS
FIXED INCOME							
	521,677,958.440	521,195,014.72	516,356,881.50	73.67	-4,838,133.22	0.00	-4,838,133.22
					1,287,994.84 GN	0.00 GN	1,287,994.84 GN
					-6,126,128.06 LS	0.00 LS	-6,126,128.06 LS
Original Face:	214,816,732.000						
FUND Total							
0.000	706,942,502.740	705,767,236.80	700,928,087.81	100.00	-4,839,148.99	0.00	-4,839,148.99
					1,290,450.94 GN	0.00 GN	1,290,450.94 GN
					-6,129,599.93 LS	0.00 LS	-6,129,599.93 LS
Original Face:	214,816,732.000						

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							
	-92,330.030	-92,330.03	-92,330.03	0.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	137,440,644.650	137,132,694.86	137,144,695.95	61.93	12,001.09	0.00	12,001.09
					12,001.11 GN	0.00 GN	12,001.11 GN
					-0.02 LS	0.00 LS	-0.02 LS
FIXED INCOME							
	86,385,823.940	86,700,878.64	84,204,615.85	38.03	-2,496,262.79	0.00	-2,496,262.79
					57,632.89 GN	0.00 GN	57,632.89 GN
					-2,553,895.68 LS	0.00 LS	-2,553,895.68 LS
Original Face:	112,263,606.000						
FUND Total							
0.000	223,734,138.560	223,741,243.47	221,256,981.77	100.00	-2,484,261.70	0.00	-2,484,261.70
					69,634.00 GN	0.00 GN	69,634.00 GN
					-2,553,895.70 LS	0.00 LS	-2,553,895.70 LS
Original Face:	112,263,606.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	12,492,159.400	12,492,159.40	12,492,159.40	0.37	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	23,047,939.000	1,137,837,526.08	3,333,264,337.06	99.63	2,195,426,810.98	0.00	2,195,426,810.98
					2,237,310,797.88 GN	0.00 GN	2,237,310,797.88 GN
					-41,883,986.90 LS	0.00 LS	-41,883,986.90 LS
FUND Total							
0.000	35,540,098.400	1,150,329,685.48	3,345,756,496.46	100.00	2,195,426,810.98	0.00	2,195,426,810.98
					2,237,310,797.88 GN	0.00 GN	2,237,310,797.88 GN
					-41,883,986.90 LS	0.00 LS	-41,883,986.90 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	49,999.980	49,999.98	49,999.98	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,604,594,296.370	1,601,593,902.63	1,601,879,323.02	58.38	285,420.39	0.00	285,420.39
					285,420.51 GN	0.00 GN	285,420.51 GN
					-0.12 LS	0.00 LS	-0.12 LS
EQUITY							
	246,534,269.380	246,534,269.38	246,534,269.38	8.99	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							
	900,534,131.350	899,770,872.50	895,233,200.44	32.63	-4,537,672.06	0.00	-4,537,672.06
					1,174,304.18 GN	0.00 GN	1,174,304.18 GN
					-5,711,976.24 LS	0.00 LS	-5,711,976.24 LS
Original Face:	565,204,267.000						
FUND Total							
0.000	2,751,712,697.080	2,747,949,044.49	2,743,696,792.82	100.00	-4,252,251.67	0.00	-4,252,251.67
					1,459,724.69 GN	0.00 GN	1,459,724.69 GN
					-5,711,976.36 LS	0.00 LS	-5,711,976.36 LS
Original Face:	565,204,267.000						

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		-677,010.160	-677,010.16	-677,010.16	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		2,055,738,316.080	2,051,237,359.19	2,051,403,860.67	40.75	166,501.48	0.00	166,501.48
						171,215.58 GN	0.00 GN	171,215.58 GN
						-4,714.10 LS	0.00 LS	-4,714.10 LS
EQUITY		229,473,625.720	229,473,625.72	229,473,625.72	4.56	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		2,776,136,643.790	2,775,517,846.74	2,752,251,961.58	54.68	-23,265,885.16	0.00	-23,265,885.16
						5,801,263.65 GN	0.00 GN	5,801,263.65 GN
						-29,067,148.81 LS	0.00 LS	-29,067,148.81 LS
Original Face:	399,516,031.000							
FUND Total								
	0.000	5,060,671,575.430	5,055,551,821.49	5,032,452,437.81	100.00	-23,099,383.68	0.00	-23,099,383.68
						5,972,479.23 GN	0.00 GN	5,972,479.23 GN
						-29,071,862.91 LS	0.00 LS	-29,071,862.91 LS
Original Face:	399,516,031.000							

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-30,294.890	-30,294.89	-30,294.89	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							
	1,136,426.400	1,136,426.40	1,136,426.40	0.92	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	122,720,142.990	122,257,196.16	122,439,881.26	99.06	182,685.10	0.00	182,685.10
					325,908.20 GN	0.00 GN	325,908.20 GN
					-143,223.10 LS	0.00 LS	-143,223.10 LS
Original Face:	52,885,000.000						
FUND Total							
0.000	123,826,274.500	123,363,327.67	123,546,012.77	100.00	182,685.10	0.00	182,685.10
					325,908.20 GN	0.00 GN	325,908.20 GN
					-143,223.10 LS	0.00 LS	-143,223.10 LS
Original Face:	52,885,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	966,326,794.060	963,831,484.07	963,766,927.81	65.85	-64,556.26	0.00	-64,556.26
					17,625.25 GN	0.00 GN	17,625.25 GN
					-82,181.51 LS	0.00 LS	-82,181.51 LS
EQUITY							
	86,575,847.130	86,575,847.13	86,575,847.13	5.92	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							
	419,557,161.700	418,819,616.01	413,166,960.95	28.23	-5,652,655.06	0.00	-5,652,655.06
					683,197.54 GN	0.00 GN	683,197.54 GN
					-6,335,852.60 LS	0.00 LS	-6,335,852.60 LS
Original Face:	292,029,571.000						
FUND Total							
0.000	1,472,509,802.890	1,469,276,947.21	1,463,559,735.89	100.00	-5,717,211.32	0.00	-5,717,211.32
					700,822.79 GN	0.00 GN	700,822.79 GN
					-6,418,034.11 LS	0.00 LS	-6,418,034.11 LS
Original Face:	292,029,571.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	25,000.010	25,000.01	25,000.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,175,549,719.710	3,163,496,682.72	3,163,496,504.18	79.38	-178.54	0.00	-178.54
					61,176.75 GN	0.00 GN	61,176.75 GN
					-61,355.29 LS	0.00 LS	-61,355.29 LS
EQUITY							
	60,376,877.630	60,376,877.63	60,376,877.63	1.52	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	766,027,782.050	760,976,388.24	761,207,573.31	19.10	231,185.07	0.00	231,185.07
					231,185.07 GN	0.00 GN	231,185.07 GN
					0.00 LS	0.00 LS	0.00 LS
Original Face:	18,550,000.000						
FUND Total							
0.000	4,001,979,379.400	3,984,874,948.60	3,985,105,955.13	100.00	231,006.53	0.00	231,006.53
					292,361.82 GN	0.00 GN	292,361.82 GN
					-61,355.29 LS	0.00 LS	-61,355.29 LS
Original Face:	18,550,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	25,000.000	25,000.00	25,000.00	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							
	1,646,671,221.340	1,644,431,353.94	1,644,465,527.74	52.86	34,173.80	0.00	34,173.80
					34,174.27 GN	0.00 GN	34,174.27 GN
					-0.47 LS	0.00 LS	-0.47 LS
EQUITY							
	65,555,586.520	65,555,586.52	65,555,586.52	2.11	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	1,410,000,000.000	1,400,724,759.59	1,401,147,616.00	45.04	422,856.41	0.00	422,856.41
					432,990.21 GN	0.00 GN	432,990.21 GN
					-10,133.80 LS	0.00 LS	-10,133.80 LS
FUND Total							
0.000	3,122,251,807.860	3,110,736,700.05	3,111,193,730.26	100.00	457,030.21	0.00	457,030.21
					467,164.48 GN	0.00 GN	467,164.48 GN
					-10,134.27 LS	0.00 LS	-10,134.27 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	8,380,763.230	8,381,601.32	8,380,763.23	2.06	-838.09	0.00	-838.09
					0.00 GN	0.00 GN	0.00 GN
					-838.09 LS	0.00 LS	-838.09 LS
FIXED INCOME							
	390,830,000.000	398,972,076.27	399,178,829.70	97.94	206,753.43	0.00	206,753.43
					617,990.31 GN	0.00 GN	617,990.31 GN
					-411,236.88 LS	0.00 LS	-411,236.88 LS
Original Face:	98,258,326.930						
FUND Total							
0.000	399,210,763.230	407,353,677.59	407,559,592.93	100.00	205,915.34	0.00	205,915.34
					617,990.31 GN	0.00 GN	617,990.31 GN
					-412,074.97 LS	0.00 LS	-412,074.97 LS
Original Face:	98,258,326.930						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	-53,125.000	-53,125.00	-53,125.00	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							
	212,253,297.250	211,520,790.82	211,523,183.24	30.47	2,392.42	0.00	2,392.42
					3,204.08 GN	0.00 GN	3,204.08 GN
					-811.66 LS	0.00 LS	-811.66 LS
FIXED INCOME							
	505,976,573.780	507,292,309.18	482,638,998.85	69.52	-24,653,310.33	0.00	-24,653,310.33
					1,236,259.75 GN	0.00 GN	1,236,259.75 GN
					-25,889,570.08 LS	0.00 LS	-25,889,570.08 LS
Original Face:	304,038,592.000						
FUND Total							
0.000	718,176,746.030	718,759,975.00	694,109,057.09	100.00	-24,650,917.91	0.00	-24,650,917.91
					1,239,463.83 GN	0.00 GN	1,239,463.83 GN
					-25,890,381.74 LS	0.00 LS	-25,890,381.74 LS
Original Face:	304,038,592.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.020	50,000.02	50,000.02	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							
	2,925,547,081.040	2,923,312,879.44	2,923,307,351.11	93.90	-5,528.33	0.00	-5,528.33
					19,364.29 GN	0.00 GN	19,364.29 GN
					-24,892.62 LS	0.00 LS	-24,892.62 LS
EQUITY							
	189,994,889.460	189,994,889.46	189,994,889.46	6.10	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	3,115,591,970.520	3,113,357,768.92	3,113,352,240.59	100.00	-5,528.33	0.00	-5,528.33
					19,364.29 GN	0.00 GN	19,364.29 GN
					-24,892.62 LS	0.00 LS	-24,892.62 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							
	117,500.010	117,500.01	117,500.01	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							
	38,552,763.510	38,490,939.90	38,490,939.92	21.52	0.02	0.00	0.02
					0.02 GN	0.00 GN	0.02 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	151,372,991.610	151,354,916.08	140,216,719.06	78.41	-11,138,197.02	0.00	-11,138,197.02
					176,545.50 GN	0.00 GN	176,545.50 GN
					-11,314,742.52 LS	0.00 LS	-11,314,742.52 LS
Original Face:	148,172,249.000						
FUND Total							
0.000	190,043,255.130	189,963,355.99	178,825,158.99	100.00	-11,138,197.00	0.00	-11,138,197.00
					176,545.52 GN	0.00 GN	176,545.52 GN
					-11,314,742.52 LS	0.00 LS	-11,314,742.52 LS
Original Face:	148,172,249.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	56,356.570	56,356.57	56,356.57	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	837,517,144.050	834,795,873.31	834,768,712.39	69.21	-27,160.92	0.00	-27,160.92
					100,305.36 GN	0.00 GN	100,305.36 GN
					-127,466.28 LS	0.00 LS	-127,466.28 LS
FIXED INCOME							
	373,643,148.560	372,918,028.87	371,310,512.24	30.79	-1,607,516.63	0.00	-1,607,516.63
					1,051,522.53 GN	0.00 GN	1,051,522.53 GN
					-2,659,039.16 LS	0.00 LS	-2,659,039.16 LS
Original Face:	394,618,705.000						
FUND Total							
0.000	1,211,216,649.180	1,207,770,258.75	1,206,135,581.20	100.00	-1,634,677.55	0.00	-1,634,677.55
					1,151,827.89 GN	0.00 GN	1,151,827.89 GN
					-2,786,505.44 LS	0.00 LS	-2,786,505.44 LS
Original Face:	394,618,705.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	444,354,806.510	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34
					8,060.19 GN	0.00 GN	8,060.19 GN
					-7,462.85 LS	0.00 LS	-7,462.85 LS
FUND Total							
0.000	444,354,806.510	441,984,681.59	441,985,278.93	100.00	597.34	0.00	597.34
					8,060.19 GN	0.00 GN	8,060.19 GN
					-7,462.85 LS	0.00 LS	-7,462.85 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	140,794.190	140,794.19	140,794.19	0.42	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	56,042.000	22,662,690.91	33,673,857.44	99.58	11,011,166.53	0.00	11,011,166.53
					11,011,166.53 GN	0.00 GN	11,011,166.53 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	196,836.190	22,803,485.10	33,814,651.63	100.00	11,011,166.53	0.00	11,011,166.53
					11,011,166.53 GN	0.00 GN	11,011,166.53 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							
	70,824.320	70,824.32	70,824.32	0.51	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	27,478.000	10,566,909.70	13,791,223.84	99.49	3,224,314.14	0.00	3,224,314.14
					3,224,314.14 GN	0.00 GN	3,224,314.14 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	98,302.320	10,637,734.02	13,862,048.16	100.00	3,224,314.14	0.00	3,224,314.14
					3,224,314.14 GN	0.00 GN	3,224,314.14 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							
	914.850	914.85	914.85	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	83,526.000	7,671,489.93	9,106,004.52	99.99	1,434,514.59	0.00	1,434,514.59
					1,434,514.59 GN	0.00 GN	1,434,514.59 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	84,440.850	7,672,404.78	9,106,919.37	100.00	1,434,514.59	0.00	1,434,514.59
					1,434,514.59 GN	0.00 GN	1,434,514.59 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	1,759.780	1,759.78	1,759.78	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	752,209.000	40,907,035.29	38,191,489.55	100.00	-2,715,545.74	0.00	-2,715,545.74
					0.00 GN	0.00 GN	0.00 GN
					-2,715,545.74 LS	0.00 LS	-2,715,545.74 LS
FUND Total							
0.000	753,968.780	40,908,795.07	38,193,249.33	100.00	-2,715,545.74	0.00	-2,715,545.74
					0.00 GN	0.00 GN	0.00 GN
					-2,715,545.74 LS	0.00 LS	-2,715,545.74 LS