Holdings

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

As of: *March 31, 2026* *View Date:* *April 7, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.550975	31 Dec 2030		
		Local	60,412,555.070	100.000000	60,412,555.07	100.000000	60,412,555.07	0.00	3.87
		Base		100.000000	60,412,555.07	100.000000	60,412,555.07	0.00	3.87
US DOLLAR Total									
		Local	60,412,555.070		60,412,555.07		60,412,555.07	0.00	3.87
		Base			60,412,555.07		60,412,555.07	0.00	3.87
CASH EQUIVALENT Total									
		Base	60,412,555.070		60,412,555.07		60,412,555.07	0.00	3.87
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000360206	AAON INC COMMON STOCK USD.004								
		Local	30,865.000	77.887907	2,404,010.24	82.750000	2,554,078.75	150,068.51	0.16
		Base		77.887907	2,404,010.24	82.750000	2,554,078.75	150,068.51	0.16
001084102	AGCO CORP COMMON STOCK USD.01								
		Local	28,279.000	55.797348	1,577,893.19	115.870000	3,276,687.73	1,698,794.54	0.21
		Base		55.797348	1,577,893.19	115.870000	3,276,687.73	1,698,794.54	0.21
00187Y100	API GROUP CORP COMMON STOCK USD.0001								
		Local	176,917.000	33.960576	6,008,203.22	40.520000	7,168,676.84	1,160,473.62	0.46
		Base		33.960576	6,008,203.22	40.520000	7,168,676.84	1,160,473.62	0.46
002896207	ABERCROMBIE + FITCH CO CL A COMMON STOCK USD.01								
		Local	21,210.000	156.394349	3,317,124.15	91.370000	1,937,957.70	-1,379,166.45	0.12
		Base		156.394349	3,317,124.15	91.370000	1,937,957.70	-1,379,166.45	0.12
00508Y102	ACUITY INC COMMON STOCK USD.01								
		Local	14,179.000	133.334166	1,890,545.14	280.220000	3,973,239.38	2,082,694.24	0.25
		Base		133.334166	1,890,545.14	280.220000	3,973,239.38	2,082,694.24	0.25

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00766T100	AECOM COMMON STOCK USD.01							
	11,944.000	Local	56.598540	676,012.96	84.820000	1,013,090.08	337,077.12	0.06
		Base	56.598540	676,012.96	84.820000	1,013,090.08	337,077.12	0.06
00790R104	ADVANCED DRAINAGE SYSTEMS IN COMMON STOCK USD.01							
	33,254.000	Local	86.149692	2,864,821.85	137.130000	4,560,121.02	1,695,299.17	0.29
		Base	86.149692	2,864,821.85	137.130000	4,560,121.02	1,695,299.17	0.29
007973100	ADVANCED ENERGY INDUSTRIES COMMON STOCK USD.001							
	13,704.000	Local	303.649459	4,161,212.19	322.710000	4,422,417.84	261,205.65	0.28
		Base	303.649459	4,161,212.19	322.710000	4,422,417.84	261,205.65	0.28
008073108	AEROVIRONMENT INC COMMON STOCK USD.0001							
	14,762.000	Local	266.134684	3,928,680.20	183.050000	2,702,184.10	-1,226,496.10	0.17
		Base	266.134684	3,928,680.20	183.050000	2,702,184.10	-1,226,496.10	0.17
008252108	AFFILIATED MANAGERS GROUP COMMON STOCK USD.01							
	13,089.000	Local	96.112999	1,258,023.05	276.700000	3,621,726.30	2,363,703.25	0.23
		Base	96.112999	1,258,023.05	276.700000	3,621,726.30	2,363,703.25	0.23
008492100	AGREE REALTY CORP REIT USD.0001							
	55,752.000	Local	64.250165	3,582,075.19	75.380000	4,202,585.76	620,510.57	0.27
		Base	64.250165	3,582,075.19	75.380000	4,202,585.76	620,510.57	0.27
011659109	ALASKA AIR GROUP INC COMMON STOCK USD.01							
	53,117.000	Local	43.941559	2,334,043.78	36.780000	1,953,643.26	-380,400.52	0.13
		Base	43.941559	2,334,043.78	36.780000	1,953,643.26	-380,400.52	0.13
013091103	ALBERTSONS COS INC CLASS A COMMON STOCK USD.01							
	176,450.000	Local	21.013542	3,707,839.55	17.040000	3,006,708.00	-701,131.55	0.19
		Base	21.013542	3,707,839.55	17.040000	3,006,708.00	-701,131.55	0.19
013872106	ALCOA CORP COMMON STOCK USD.01							
	118,039.000	Local	50.766809	5,992,463.36	66.330000	7,829,526.87	1,837,063.51	0.50
		Base	50.766809	5,992,463.36	66.330000	7,829,526.87	1,837,063.51	0.50
01741R102	ATI INC COMMON STOCK USD.1							
	62,611.000	Local	52.869410	3,310,206.61	145.460000	9,107,396.06	5,797,189.45	0.58
		Base	52.869410	3,310,206.61	145.460000	9,107,396.06	5,797,189.45	0.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
01749D105	ALLEGRO MICROSYSTEMS INC COMMON STOCK USD.01							
	56,391.000	Local	25.516585	1,438,905.74	31.530000	1,778,008.23	339,102.49	0.11
		Base	25.516585	1,438,905.74	31.530000	1,778,008.23	339,102.49	0.11
02005N100	ALLY FINANCIAL INC COMMON STOCK USD.01							
	129,927.000	Local	27.996509	3,637,502.42	39.230000	5,097,036.21	1,459,533.79	0.33
		Base	27.996509	3,637,502.42	39.230000	5,097,036.21	1,459,533.79	0.33
02376R102	AMERICAN AIRLINES GROUP INC COMMON STOCK USD.01							
	306,770.000	Local	11.041702	3,387,262.97	10.740000	3,294,709.80	-92,553.17	0.21
		Base	11.041702	3,387,262.97	10.740000	3,294,709.80	-92,553.17	0.21
025932104	AMERICAN FINANCIAL GROUP INC COMMON STOCK							
	32,484.000	Local	76.324519	2,479,325.68	127.710000	4,148,531.64	1,669,205.96	0.27
		Base	76.324519	2,479,325.68	127.710000	4,148,531.64	1,669,205.96	0.27
02665T306	AMERICAN HOMES 4 RENT A REIT USD.01							
	152,669.000	Local	36.022597	5,499,533.85	27.920000	4,262,518.48	-1,237,015.37	0.27
		Base	36.022597	5,499,533.85	27.920000	4,262,518.48	-1,237,015.37	0.27
031652100	AMKOR TECHNOLOGY INC COMMON STOCK USD.001							
	52,178.000	Local	25.144903	1,312,010.74	45.030000	2,349,575.34	1,037,564.60	0.15
		Base	25.144903	1,312,010.74	45.030000	2,349,575.34	1,037,564.60	0.15
035710839	ANNALY CAPITAL MANAGEMENT IN REIT USD.01							
	338,243.000	Local	18.864551	6,380,802.47	21.150000	7,153,839.45	773,036.98	0.46
		Base	18.864551	6,380,802.47	21.150000	7,153,839.45	773,036.98	0.46
03674X106	ANTERO RESOURCES CORP COMMON STOCK USD.01							
	136,612.000	Local	33.788613	4,615,929.94	42.440000	5,797,813.28	1,181,883.34	0.37
		Base	33.788613	4,615,929.94	42.440000	5,797,813.28	1,181,883.34	0.37
03676B102	ANTERO MIDSTREAM CORP COMMON STOCK							
	155,222.000	Local	8.509884	1,320,921.25	22.800000	3,539,061.60	2,218,140.35	0.23
		Base	8.509884	1,320,921.25	22.800000	3,539,061.60	2,218,140.35	0.23
03783C100	APPFOLIO INC A COMMON STOCK USD.0001							
	11,274.000	Local	229.619615	2,588,731.54	157.820000	1,779,262.68	-809,468.86	0.11
		Base	229.619615	2,588,731.54	157.820000	1,779,262.68	-809,468.86	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
03820C105	APPLIED INDUSTRIAL TECH INC COMMON STOCK							
	17,419.000	Local	199.277715	3,471,218.52	265.320000	4,621,609.08	1,150,390.56	0.30
		Base	199.277715	3,471,218.52	265.320000	4,621,609.08	1,150,390.56	0.30
038336103	APTARGROUP INC COMMON STOCK USD.01							
	30,405.000	Local	68.684570	2,088,354.35	126.020000	3,831,638.10	1,743,283.75	0.25
		Base	68.684570	2,088,354.35	126.020000	3,831,638.10	1,743,283.75	0.25
03852U106	ARAMARK COMMON STOCK USD.01							
	122,589.000	Local	26.848589	3,291,341.72	40.540000	4,969,758.06	1,678,416.34	0.32
		Base	26.848589	3,291,341.72	40.540000	4,969,758.06	1,678,416.34	0.32
042735100	ARROW ELECTRONICS INC COMMON STOCK USD1.0							
	23,897.000	Local	52.019536	1,243,110.85	143.410000	3,427,068.77	2,183,957.92	0.22
		Base	52.019536	1,243,110.85	143.410000	3,427,068.77	2,183,957.92	0.22
04280A100	ARROWHEAD PHARMACEUTICALS IN COMMON STOCK USD.001							
	63,241.000	Local	63.086353	3,989,644.03	62.700000	3,965,210.70	-24,433.33	0.25
		Base	63.086353	3,989,644.03	62.700000	3,965,210.70	-24,433.33	0.25
044186104	ASHLAND INC COMMON STOCK							
	21,175.000	Local	44.438309	940,981.20	55.610000	1,177,541.75	236,560.55	0.08
		Base	44.438309	940,981.20	55.610000	1,177,541.75	236,560.55	0.08
045487105	ASSOCIATED BANC CORP COMMON STOCK USD.01							
	76,024.000	Local	19.910375	1,513,666.36	25.860000	1,965,980.64	452,314.28	0.13
		Base	19.910375	1,513,666.36	25.860000	1,965,980.64	452,314.28	0.13
052800109	AUTOLIV INC COMMON STOCK USD1.0							
	31,933.000	Local	88.948145	2,840,381.10	105.160000	3,358,074.28	517,693.18	0.22
		Base	88.948145	2,840,381.10	105.160000	3,358,074.28	517,693.18	0.22
05329W102	AUTONATION INC COMMON STOCK USD.01							
	12,282.000	Local	81.475950	1,000,687.62	195.260000	2,398,183.32	1,397,495.70	0.15
		Base	81.475950	1,000,687.62	195.260000	2,398,183.32	1,397,495.70	0.15
05352A100	AVANTOR INC COMMON STOCK USD.01							
	316,626.000	Local	21.803074	6,903,420.20	7.840000	2,482,347.84	-4,421,072.36	0.16
		Base	21.803074	6,903,420.20	7.840000	2,482,347.84	-4,421,072.36	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
05368V106	AVIENT CORP COMMON STOCK USD.01							
	42,591.000	Local	35.037484	1,492,281.49	36.300000	1,546,053.30	53,771.81	0.10
		Base	35.037484	1,492,281.49	36.300000	1,546,053.30	53,771.81	0.10
053774105	AVIS BUDGET GROUP INC COMMON STOCK USD.01							
	7,850.000	Local	55.769497	437,790.55	145.850000	1,144,922.50	707,131.95	0.07
		Base	55.769497	437,790.55	145.850000	1,144,922.50	707,131.95	0.07
053807103	AVNET INC COMMON STOCK USD1.0							
	38,064.000	Local	33.047037	1,257,902.40	61.620000	2,345,503.68	1,087,601.28	0.15
		Base	33.047037	1,257,902.40	61.620000	2,345,503.68	1,087,601.28	0.15
05550J101	BJ S WHOLESALE CLUB HOLDINGS COMMON STOCK USD.01							
	61,366.000	Local	39.607889	2,430,577.74	98.420000	6,039,641.72	3,609,063.98	0.39
		Base	39.607889	2,430,577.74	98.420000	6,039,641.72	3,609,063.98	0.39
05605H100	BWX TECHNOLOGIES INC COMMON STOCK USD.01							
	42,306.000	Local	73.716959	3,118,669.68	204.490000	8,651,153.94	5,532,484.26	0.55
		Base	73.716959	3,118,669.68	204.490000	8,651,153.94	5,532,484.26	0.55
06417N103	BANK OZK COMMON STOCK							
	48,664.000	Local	40.378364	1,964,972.69	45.890000	2,233,190.96	268,218.27	0.14
		Base	40.378364	1,964,972.69	45.890000	2,233,190.96	268,218.27	0.14
070830104	BATH + BODY WORKS INC COMMON STOCK USD.5							
	95,946.000	Local	27.183014	2,608,101.48	18.670000	1,791,311.82	-816,789.66	0.11
		Base	27.183014	2,608,101.48	18.670000	1,791,311.82	-816,789.66	0.11
077454106	BELDEN INC COMMON STOCK USD.01							
	18,385.000	Local	69.118862	1,270,750.27	114.830000	2,111,149.55	840,399.28	0.14
		Base	69.118862	1,270,750.27	114.830000	2,111,149.55	840,399.28	0.14
07831C103	BELLRING BRANDS INC COMMON STOCK USD.01							
	57,361.000	Local	24.827531	1,424,132.02	16.090000	922,938.49	-501,193.53	0.06
		Base	24.827531	1,424,132.02	16.090000	922,938.49	-501,193.53	0.06
08265T208	BENTLEY SYSTEMS INC CLASS B COMMON STOCK USD.01							
	70,207.000	Local	52.167208	3,662,503.17	35.120000	2,465,669.84	-1,196,833.33	0.16
		Base	52.167208	3,662,503.17	35.120000	2,465,669.84	-1,196,833.33	0.16

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Base Currency: USD - US DOLLAR

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090043100	BILL HOLDINGS INC COMMON STOCK USD.00001								
		Local	41,468.000	84.702283	3,512,434.29	38.300000	1,588,224.40	-1,924,209.89	0.10
		Base		84.702283	3,512,434.29	38.300000	1,588,224.40	-1,924,209.89	0.10
090572207	BIO RAD LABORATORIES A COMMON STOCK USD.0001								
		Local	8,589.000	313.336944	2,691,251.01	278.750000	2,394,183.75	-297,067.26	0.15
		Base		313.336944	2,691,251.01	278.750000	2,394,183.75	-297,067.26	0.15
09061G101	BIOMARIN PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	89,520.000	83.757069	7,497,932.85	56.490000	5,056,984.80	-2,440,948.05	0.32
		Base		83.757069	7,497,932.85	56.490000	5,056,984.80	-2,440,948.05	0.32
092113109	BLACK HILLS CORP COMMON STOCK USD1.0								
		Local	35,330.000	51.478885	1,818,749.00	69.410000	2,452,255.30	633,506.30	0.16
		Base		51.478885	1,818,749.00	69.410000	2,452,255.30	633,506.30	0.16
09227Q100	BLACKBAUD INC COMMON STOCK USD.001								
		Local	16,914.000	78.921628	1,334,880.42	38.610000	653,049.54	-681,830.88	0.04
		Base		78.921628	1,334,880.42	38.610000	653,049.54	-681,830.88	0.04
093671105	H+R BLOCK INC COMMON STOCK								
		Local	59,972.000	22.971633	1,377,654.78	31.740000	1,903,511.28	525,856.50	0.12
		Base		22.971633	1,377,654.78	31.740000	1,903,511.28	525,856.50	0.12
099502106	BOOZ ALLEN HAMILTON HOLDINGS COMMON STOCK USD.01								
		Local	56,944.000	84.633667	4,819,379.56	78.030000	4,443,340.32	-376,039.24	0.28
		Base		84.633667	4,819,379.56	78.030000	4,443,340.32	-376,039.24	0.28
099724106	BORGWARNER INC COMMON STOCK USD.01								
		Local	97,063.000	45.704200	4,436,186.77	54.260000	5,266,638.38	830,451.61	0.34
		Base		45.704200	4,436,186.77	54.260000	5,266,638.38	830,451.61	0.34
100557107	BOSTON BEER COMPANY INC A COMMON STOCK USD.01								
		Local	3,635.000	324.942724	1,181,166.80	230.400000	837,504.00	-343,662.80	0.05
		Base		324.942724	1,181,166.80	230.400000	837,504.00	-343,662.80	0.05
103304101	BOYD GAMING CORP COMMON STOCK USD.01								
		Local	27,120.000	39.646322	1,075,208.25	82.180000	2,228,721.60	1,153,513.35	0.14
		Base		39.646322	1,075,208.25	82.180000	2,228,721.60	1,153,513.35	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
10922N103	BRIGHTHOUSE FINANCIAL INC COMMON STOCK USD.01								
		Local	26,848.000	43.151244	1,158,524.59	59.880000	1,607,658.24	449,133.65	0.10
		Base		43.151244	1,158,524.59	59.880000	1,607,658.24	449,133.65	0.10
109696104	BRINK S CO/THE COMMON STOCK USD1.0								
		Local	19,447.000	77.742202	1,511,852.60	103.630000	2,015,292.61	503,440.01	0.13
		Base		77.742202	1,511,852.60	103.630000	2,015,292.61	503,440.01	0.13
11120U105	BRIXMOR PROPERTY GROUP INC REIT USD.01								
		Local	143,254.000	18.761771	2,687,698.80	28.800000	4,125,715.20	1,438,016.40	0.26
		Base		18.761771	2,687,698.80	28.800000	4,125,715.20	1,438,016.40	0.26
116794108	BRUKER CORP COMMON STOCK USD.01								
		Local	51,368.000	77.333133	3,972,448.39	36.120000	1,855,412.16	-2,117,036.23	0.12
		Base		77.333133	3,972,448.39	36.120000	1,855,412.16	-2,117,036.23	0.12
117043109	BRUNSWICK CORP COMMON STOCK USD.75								
		Local	30,299.000	36.373156	1,102,070.26	72.760000	2,204,555.24	1,102,484.98	0.14
		Base		36.373156	1,102,070.26	72.760000	2,204,555.24	1,102,484.98	0.14
122017106	BURLINGTON STORES INC COMMON STOCK USD.0001								
		Local	28,605.000	135.976424	3,889,605.61	325.380000	9,307,494.90	5,417,889.29	0.60
		Base		135.976424	3,889,605.61	325.380000	9,307,494.90	5,417,889.29	0.60
12621E103	CNO FINANCIAL GROUP INC COMMON STOCK USD.01								
		Local	44,462.000	18.948126	842,471.58	41.060000	1,825,609.72	983,138.14	0.12
		Base		18.948126	842,471.58	41.060000	1,825,609.72	983,138.14	0.12
12653C108	CNX RESOURCES CORP COMMON STOCK USD.01								
		Local	65,667.000	14.148054	929,060.26	38.550000	2,531,462.85	1,602,402.59	0.16
		Base		14.148054	929,060.26	38.550000	2,531,462.85	1,602,402.59	0.16
127055101	CABOT CORP COMMON STOCK USD1.0								
		Local	24,575.000	39.671536	974,928.00	75.310000	1,850,743.25	875,815.25	0.12
		Base		39.671536	974,928.00	75.310000	1,850,743.25	875,815.25	0.12
127190304	CACI INTERNATIONAL INC CL A COMMON STOCK USD.1								
		Local	10,530.000	216.979526	2,284,794.41	543.870000	5,726,951.10	3,442,156.69	0.37
		Base		216.979526	2,284,794.41	543.870000	5,726,951.10	3,442,156.69	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14174T107	CARETRUST REIT INC REIT USD.01							
	79,230.000	Local	36.789200	2,914,808.32	36.650000	2,903,779.50	-11,028.82	0.19
		Base	36.789200	2,914,808.32	36.650000	2,903,779.50	-11,028.82	0.19
142339100	CARLISLE COS INC COMMON STOCK USD1.0							
	19,110.000	Local	99.193642	1,895,590.49	333.620000	6,375,478.20	4,479,887.71	0.41
		Base	99.193642	1,895,590.49	333.620000	6,375,478.20	4,479,887.71	0.41
14316J108	CARLYLE GROUP INC/THE COMMON STOCK USD1.0							
	120,591.000	Local	48.648122	5,866,525.63	48.390000	5,835,398.49	-31,127.14	0.37
		Base	48.648122	5,866,525.63	48.390000	5,835,398.49	-31,127.14	0.37
144285103	CARPENTER TECHNOLOGY COMMON STOCK USD5.0							
	23,559.000	Local	197.962549	4,663,799.70	394.150000	9,285,779.85	4,621,980.15	0.60
		Base	197.962549	4,663,799.70	394.150000	9,285,779.85	4,621,980.15	0.60
147528103	CASEY S GENERAL STORES INC COMMON STOCK							
	17,370.000	Local	162.609329	2,824,524.05	727.860000	12,642,928.20	9,818,404.15	0.81
		Base	162.609329	2,824,524.05	727.860000	12,642,928.20	9,818,404.15	0.81
148929102	CAVA GROUP INC COMMON STOCK USD.0001							
	45,875.000	Local	77.610659	3,560,388.99	80.900000	3,711,287.50	150,898.51	0.24
		Base	77.610659	3,560,388.99	80.900000	3,711,287.50	150,898.51	0.24
15118V207	CELSIUS HOLDINGS INC COMMON STOCK USD.001							
	73,411.000	Local	35.009324	2,570,069.51	35.480000	2,604,622.28	34,552.77	0.17
		Base	35.009324	2,570,069.51	35.480000	2,604,622.28	34,552.77	0.17
16115Q308	CHART INDUSTRIES INC COMMON STOCK USD.01							
	20,969.000	Local	165.115837	3,462,313.98	206.750000	4,335,340.75	873,026.77	0.28
		Base	165.115837	3,462,313.98	206.750000	4,335,340.75	873,026.77	0.28
16359R103	CHEMED CORP COMMON STOCK USD1.0							
	6,621.000	Local	375.829378	2,488,366.31	377.740000	2,501,016.54	12,650.23	0.16
		Base	375.829378	2,488,366.31	377.740000	2,501,016.54	12,650.23	0.16
16679L109	CHEWY INC CLASS A COMMON STOCK USD.01							
	107,536.000	Local	37.663618	4,050,194.79	27.000000	2,903,472.00	-1,146,722.79	0.19
		Base	37.663618	4,050,194.79	27.000000	2,903,472.00	-1,146,722.79	0.19

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169905106	CHOICE HOTELS INTL INC COMMON STOCK USD.01								
		Local	9,679.000	107.521956	1,040,705.01	103.500000	1,001,776.50	-38,928.51	0.06
		Base		107.521956	1,040,705.01	103.500000	1,001,776.50	-38,928.51	0.06
171484108	CHURCHILL DOWNS INC COMMON STOCK								
		Local	30,996.000	50.056763	1,551,559.42	89.830000	2,784,370.68	1,232,811.26	0.18
		Base		50.056763	1,551,559.42	89.830000	2,784,370.68	1,232,811.26	0.18
172755100	CIRRUS LOGIC INC COMMON STOCK USD.001								
		Local	23,825.000	64.508759	1,536,921.19	144.620000	3,445,571.50	1,908,650.31	0.22
		Base		64.508759	1,536,921.19	144.620000	3,445,571.50	1,908,650.31	0.22
184496107	CLEAN HARBORS INC COMMON STOCK USD.01								
		Local	23,529.000	69.285631	1,630,221.62	286.730000	6,746,470.17	5,116,248.55	0.43
		Base		69.285631	1,630,221.62	286.730000	6,746,470.17	5,116,248.55	0.43
185899101	CLEVELAND CLIFFS INC COMMON STOCK USD.125								
		Local	262,950.000	15.469944	4,067,821.68	8.450000	2,221,927.50	-1,845,894.18	0.14
		Base		15.469944	4,067,821.68	8.450000	2,221,927.50	-1,845,894.18	0.14
191098102	COCA COLA CONSOLIDATED INC COMMON STOCK USD1.0								
		Local	26,496.000	69.731210	1,847,598.15	191.740000	5,080,343.04	3,232,744.89	0.33
		Base		69.731210	1,847,598.15	191.740000	5,080,343.04	3,232,744.89	0.33
192422103	COGNEX CORP COMMON STOCK USD.002								
		Local	76,731.000	30.055745	2,306,207.39	48.990000	3,759,051.69	1,452,844.30	0.24
		Base		30.055745	2,306,207.39	48.990000	3,759,051.69	1,452,844.30	0.24
197236102	COLUMBIA BANKING SYSTEM INC COMMON STOCK								
		Local	137,260.000	26.779760	3,675,789.88	27.430000	3,765,041.80	89,251.92	0.24
		Base		26.779760	3,675,789.88	27.430000	3,765,041.80	89,251.92	0.24
198516106	COLUMBIA SPORTSWEAR CO COMMON STOCK								
		Local	11,766.000	91.266018	1,073,835.97	54.810000	644,894.46	-428,941.51	0.04
		Base		91.266018	1,073,835.97	54.810000	644,894.46	-428,941.51	0.04
200525103	COMMERCE BANCSHARES INC COMMON STOCK USD5.0								
		Local	63,128.000	33.315026	2,103,110.95	49.200000	3,105,897.60	1,002,786.65	0.20
		Base		33.315026	2,103,110.95	49.200000	3,105,897.60	1,002,786.65	0.20

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201723103	COMMERCIAL METALS CO COMMON STOCK USD.01							
	51,781.000	Local	20.571295	1,065,202.24	61.430000	3,180,906.83	2,115,704.59	0.20
		Base	20.571295	1,065,202.24	61.430000	3,180,906.83	2,115,704.59	0.20
204166102	COMMVAULT SYSTEMS INC COMMON STOCK USD.01							
	20,809.000	Local	69.774455	1,451,936.63	77.890000	1,620,813.01	168,876.38	0.10
		Base	69.774455	1,451,936.63	77.890000	1,620,813.01	168,876.38	0.10
20602D101	CONCENTRIX CORP COMMON STOCK							
	20,034.000	Local	62.076266	1,243,635.91	27.360000	548,130.24	-695,505.67	0.04
		Base	62.076266	1,243,635.91	27.360000	548,130.24	-695,505.67	0.04
21871X109	COREBRIDGE FINANCIAL INC COMMON STOCK USD.01							
	120,559.000	Local	30.309200	3,654,046.84	23.860000	2,876,537.74	-777,509.10	0.18
		Base	30.309200	3,654,046.84	23.860000	2,876,537.74	-777,509.10	0.18
21874C102	CORE + MAIN INC CLASS A COMMON STOCK USD.01							
	88,069.000	Local	40.769620	3,590,539.66	49.400000	4,350,608.60	760,068.94	0.28
		Base	40.769620	3,590,539.66	49.400000	4,350,608.60	760,068.94	0.28
22002T108	COPT DEFENSE PROPERTIES REIT USD.01							
	53,270.000	Local	29.500420	1,571,487.39	30.600000	1,630,062.00	58,574.61	0.10
		Base	29.500420	1,571,487.39	30.600000	1,630,062.00	58,574.61	0.10
222070203	COTY INC CL A COMMON STOCK USD.01							
	172,871.000	Local	4.935323	853,174.24	2.010000	347,470.71	-505,703.53	0.02
		Base	4.935323	853,174.24	2.010000	347,470.71	-505,703.53	0.02
222795502	COUSINS PROPERTIES INC REIT USD1.0							
	78,303.000	Local	34.916764	2,734,087.35	22.570000	1,767,298.71	-966,788.64	0.11
		Base	34.916764	2,734,087.35	22.570000	1,767,298.71	-966,788.64	0.11
224408104	CRANE CO COMMON STOCK USD1.0							
	22,815.000	Local	43.171429	984,956.15	171.000000	3,901,365.00	2,916,408.85	0.25
		Base	43.171429	984,956.15	171.000000	3,901,365.00	2,916,408.85	0.25
224441105	CRANE NXT CO COMMON STOCK USD1.0							
	23,034.000	Local	21.401356	492,958.84	40.590000	934,950.06	441,991.22	0.06
		Base	21.401356	492,958.84	40.590000	934,950.06	441,991.22	0.06

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227046109	CROCS INC COMMON STOCK USD.001							
	23,626.000	Local	104.554315	2,470,200.24	83.020000	1,961,430.52	-508,769.72	0.13
		Base	104.554315	2,470,200.24	83.020000	1,961,430.52	-508,769.72	0.13
228368106	CROWN HOLDINGS INC COMMON STOCK USD5.0							
	52,667.000	Local	88.299918	4,650,491.78	100.250000	5,279,866.75	629,374.97	0.34
		Base	88.299918	4,650,491.78	100.250000	5,279,866.75	629,374.97	0.34
229663109	CUBESMART REIT USD.01							
	106,748.000	Local	40.125369	4,283,302.90	36.650000	3,912,314.20	-370,988.70	0.25
		Base	40.125369	4,283,302.90	36.650000	3,912,314.20	-370,988.70	0.25
229899109	CULLEN/FROST BANKERS INC COMMON STOCK USD.01							
	29,674.000	Local	83.365182	2,473,778.40	137.080000	4,067,711.92	1,593,933.52	0.26
		Base	83.365182	2,473,778.40	137.080000	4,067,711.92	1,593,933.52	0.26
231561101	CURTISS WRIGHT CORP COMMON STOCK USD1.0							
	17,042.000	Local	107.664890	1,834,825.05	681.120000	11,607,647.04	9,772,821.99	0.74
		Base	107.664890	1,834,825.05	681.120000	11,607,647.04	9,772,821.99	0.74
23282W605	CYTOKINETICS INC COMMON STOCK USD.001							
	56,381.000	Local	63.093239	3,557,259.93	65.910000	3,716,071.71	158,811.78	0.24
		Base	63.093239	3,557,259.93	65.910000	3,716,071.71	158,811.78	0.24
23345M107	DT MIDSTREAM INC COMMON STOCK USD.01							
	47,550.000	Local	49.414865	2,349,676.82	134.670000	6,403,558.50	4,053,881.68	0.41
		Base	49.414865	2,349,676.82	134.670000	6,403,558.50	4,053,881.68	0.41
237266101	DARLING INGREDIENTS INC COMMON STOCK USD.01							
	72,896.000	Local	33.258608	2,424,419.50	61.850000	4,508,617.60	2,084,198.10	0.29
		Base	33.258608	2,424,419.50	61.850000	4,508,617.60	2,084,198.10	0.29
24906P109	DENTSPLY SIRONA INC COMMON STOCK USD.01							
	92,110.000	Local	29.809589	2,745,761.23	11.600000	1,068,476.00	-1,677,285.23	0.07
		Base	29.809589	2,745,761.23	11.600000	1,068,476.00	-1,677,285.23	0.07
253393102	DICK S SPORTING GOODS INC COMMON STOCK USD.01							
	30,686.000	Local	72.341566	2,219,873.30	198.290000	6,084,726.94	3,864,853.64	0.39
		Base	72.341566	2,219,873.30	198.290000	6,084,726.94	3,864,853.64	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
256163106	DOCUSIGN INC COMMON STOCK USD.0001								
		Local	94,865.000	68.699701	6,517,197.10	47.410000	4,497,549.65	-2,019,647.45	0.29
		Base		68.699701	6,517,197.10	47.410000	4,497,549.65	-2,019,647.45	0.29
25659T107	DOLBY LABORATORIES INC CL A COMMON STOCK USD.001								
		Local	28,494.000	82.149590	2,340,770.41	60.060000	1,711,349.64	-629,420.77	0.11
		Base		82.149590	2,340,770.41	60.060000	1,711,349.64	-629,420.77	0.11
257651109	DONALDSON CO INC COMMON STOCK USD5.0								
		Local	54,107.000	35.681181	1,930,601.65	84.870000	4,592,061.09	2,661,459.44	0.29
		Base		35.681181	1,930,601.65	84.870000	4,592,061.09	2,661,459.44	0.29
26210C104	DROPBOX INC CLASS A COMMON STOCK USD.00001								
		Local	82,228.000	25.960508	2,134,680.62	22.720000	1,868,220.16	-266,460.46	0.12
		Base		25.960508	2,134,680.62	22.720000	1,868,220.16	-266,460.46	0.12
26603R106	DUOLINGO COMMON STOCK USD.0001								
		Local	18,422.000	209.419220	3,857,920.87	98.570000	1,815,856.54	-2,042,064.33	0.12
		Base		209.419220	3,857,920.87	98.570000	1,815,856.54	-2,042,064.33	0.12
26622P107	DOXIMITY INC CLASS A COMMON STOCK USD.001								
		Local	65,970.000	33.798406	2,229,680.86	23.300000	1,537,101.00	-692,579.86	0.10
		Base		33.798406	2,229,680.86	23.300000	1,537,101.00	-692,579.86	0.10
26701L100	DUTCH BROS INC CLASS A COMMON STOCK USD.00001								
		Local	58,280.000	53.189957	3,099,910.72	50.660000	2,952,464.80	-147,445.92	0.19
		Base		53.189957	3,099,910.72	50.660000	2,952,464.80	-147,445.92	0.19
267475101	DYCOM INDUSTRIES INC COMMON STOCK USD.3333333								
		Local	13,758.000	343.710963	4,728,775.43	338.820000	4,661,485.56	-67,289.87	0.30
		Base		343.710963	4,728,775.43	338.820000	4,661,485.56	-67,289.87	0.30
268150109	DYNATRACE INC COMMON STOCK USD.001								
		Local	140,705.000	39.245727	5,522,070.03	36.980000	5,203,270.90	-318,799.13	0.33
		Base		39.245727	5,522,070.03	36.980000	5,203,270.90	-318,799.13	0.33
26856L103	ELF BEAUTY INC COMMON STOCK USD.01								
		Local	27,211.000	150.298183	4,089,763.87	60.610000	1,649,258.71	-2,440,505.16	0.11
		Base		150.298183	4,089,763.87	60.610000	1,649,258.71	-2,440,505.16	0.11

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26884U109	EPR PROPERTIES REIT USD.01								
		Local	35,594.000	53.561073	1,906,452.83	49.960000	1,778,276.24	-128,176.59	0.11
		Base		53.561073	1,906,452.83	49.960000	1,778,276.24	-128,176.59	0.11
26969P108	EAGLE MATERIALS INC COMMON STOCK USD.01								
		Local	14,778.000	88.431790	1,306,845.00	189.450000	2,799,692.10	1,492,847.10	0.18
		Base		88.431790	1,306,845.00	189.450000	2,799,692.10	1,492,847.10	0.18
27579R104	EAST WEST BANCORP INC COMMON STOCK USD.001								
		Local	64,097.000	37.431176	2,399,226.06	106.760000	6,842,995.72	4,443,769.66	0.44
		Base		37.431176	2,399,226.06	106.760000	6,842,995.72	4,443,769.66	0.44
277276101	EASTGROUP PROPERTIES INC REIT								
		Local	25,204.000	133.907998	3,375,017.18	185.090000	4,665,008.36	1,289,991.18	0.30
		Base		133.907998	3,375,017.18	185.090000	4,665,008.36	1,289,991.18	0.30
28414H103	ELANCO ANIMAL HEALTH INC COMMON STOCK								
		Local	230,954.000	19.310774	4,459,900.44	23.930000	5,526,729.22	1,066,828.78	0.35
		Base		19.310774	4,459,900.44	23.930000	5,526,729.22	1,066,828.78	0.35
29261A100	ENCOMPASS HEALTH CORP COMMON STOCK USD.01								
		Local	47,126.000	45.475778	2,143,091.53	96.730000	4,558,497.98	2,415,406.45	0.29
		Base		45.475778	2,143,091.53	96.730000	4,558,497.98	2,415,406.45	0.29
29275Y102	ENERSYS COMMON STOCK USD.01								
		Local	17,206.000	70.609194	1,214,901.80	173.720000	2,989,026.32	1,774,124.52	0.19
		Base		70.609194	1,214,901.80	173.720000	2,989,026.32	1,774,124.52	0.19
29358P101	ENSIGN GROUP INC/THE COMMON STOCK USD.001								
		Local	27,131.000	142.978647	3,879,153.67	201.500000	5,466,896.50	1,587,742.83	0.35
		Base		142.978647	3,879,153.67	201.500000	5,466,896.50	1,587,742.83	0.35
29362U104	ENTEGRIS INC COMMON STOCK USD.01								
		Local	70,141.000	98.960633	6,941,197.78	117.240000	8,223,330.84	1,282,133.06	0.53
		Base		98.960633	6,941,197.78	117.240000	8,223,330.84	1,282,133.06	0.53
29415F104	ENVISTA HOLDINGS CORP COMMON STOCK USD.01								
		Local	75,951.000	40.120570	3,047,197.41	25.370000	1,926,876.87	-1,120,320.54	0.12
		Base		40.120570	3,047,197.41	25.370000	1,926,876.87	-1,120,320.54	0.12

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29452E101	EQUITABLE HOLDINGS INC COMMON STOCK USD.01							
	132,986.000	Local	35.068782	4,663,657.06	37.110000	4,935,110.46	271,453.40	0.32
		Base	35.068782	4,663,657.06	37.110000	4,935,110.46	271,453.40	0.32
29472R108	EQUITY LIFESTYLE PROPERTIES REIT USD.01							
	90,751.000	Local	68.938598	6,256,246.74	62.420000	5,664,677.42	-591,569.32	0.36
		Base	68.938598	6,256,246.74	62.420000	5,664,677.42	-591,569.32	0.36
29605J106	ESAB CORP COMMON STOCK USD.001							
	26,993.000	Local	52.643658	1,421,010.25	96.660000	2,609,143.38	1,188,133.13	0.17
		Base	52.643658	1,421,010.25	96.660000	2,609,143.38	1,188,133.13	0.17
29670G102	ESSENTIAL UTILITIES INC COMMON STOCK USD.5							
	133,338.000	Local	31.503398	4,200,600.11	40.270000	5,369,521.26	1,168,921.15	0.34
		Base	31.503398	4,200,600.11	40.270000	5,369,521.26	1,168,921.15	0.34
298736109	EURONET WORLDWIDE INC COMMON STOCK USD.02							
	18,311.000	Local	124.219341	2,274,580.36	66.370000	1,215,301.07	-1,059,279.29	0.08
		Base	124.219341	2,274,580.36	66.370000	1,215,301.07	-1,059,279.29	0.08
29977A105	EVERCORE INC A COMMON STOCK USD.01							
	17,974.000	Local	115.032885	2,067,601.07	298.510000	5,365,418.74	3,297,817.67	0.34
		Base	115.032885	2,067,601.07	298.510000	5,365,418.74	3,297,817.67	0.34
30161Q104	EXELIXIS INC COMMON STOCK USD.001							
	120,907.000	Local	21.430395	2,591,084.81	42.890000	5,185,701.23	2,594,616.42	0.33
		Base	21.430395	2,591,084.81	42.890000	5,185,701.23	2,594,616.42	0.33
302081104	EXLSERVICE HOLDINGS INC COMMON STOCK USD.001							
	73,970.000	Local	30.696039	2,270,585.97	30.450000	2,252,386.50	-18,199.47	0.14
		Base	30.696039	2,270,585.97	30.450000	2,252,386.50	-18,199.47	0.14
30214U102	EXPONENT INC COMMON STOCK USD.001							
	23,471.000	Local	96.341140	2,261,222.89	65.250000	1,531,482.75	-729,740.14	0.10
		Base	96.341140	2,261,222.89	65.250000	1,531,482.75	-729,740.14	0.10
302520101	FNB CORP COMMON STOCK USD.01							
	165,685.000	Local	12.243500	2,028,564.37	16.720000	2,770,253.20	741,688.83	0.18
		Base	12.243500	2,028,564.37	16.720000	2,770,253.20	741,688.83	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
302941109	FTI CONSULTING INC COMMON STOCK USD.01								
		Local	14,455.000	126.846340	1,833,563.85	176.770000	2,555,210.35	721,646.50	0.16
		Base		126.846340	1,833,563.85	176.770000	2,555,210.35	721,646.50	0.16
314211103	FEDERATED HERMES INC COMMON STOCK								
		Local	34,454.000	25.830296	889,957.02	56.710000	1,953,886.34	1,063,929.32	0.13
		Base		25.830296	889,957.02	56.710000	1,953,886.34	1,063,929.32	0.13
31620R303	FIDELITY NATIONAL FINANCIAL COMMON STOCK USD.0001								
		Local	119,391.000	42.974974	5,130,825.17	46.380000	5,537,354.58	406,529.41	0.36
		Base		42.974974	5,130,825.17	46.380000	5,537,354.58	406,529.41	0.36
31847R102	FIRST AMERICAN FINANCIAL COMMON STOCK USD.00001								
		Local	47,677.000	30.789443	1,467,948.27	60.290000	2,874,446.33	1,406,498.06	0.18
		Base		30.789443	1,467,948.27	60.290000	2,874,446.33	1,406,498.06	0.18
32020R109	FIRST FINL BANKSHARES INC COMMON STOCK USD.01								
		Local	60,651.000	29.370751	1,781,365.39	29.450000	1,786,171.95	4,806.56	0.11
		Base		29.370751	1,781,365.39	29.450000	1,786,171.95	4,806.56	0.11
320517105	FIRST HORIZON CORP COMMON STOCK USD.625								
		Local	225,792.000	12.878809	2,907,932.08	22.760000	5,139,025.92	2,231,093.84	0.33
		Base		12.878809	2,907,932.08	22.760000	5,139,025.92	2,231,093.84	0.33
32054K103	FIRST INDUSTRIAL REALTY TR REIT USD.01								
		Local	62,287.000	32.141066	2,001,970.59	57.850000	3,603,302.95	1,601,332.36	0.23
		Base		32.141066	2,001,970.59	57.850000	3,603,302.95	1,601,332.36	0.23
33768G107	FIRSTCASH HOLDINGS INC COMMON STOCK USD.01								
		Local	37,992.000	85.509827	3,248,689.36	188.000000	7,142,496.00	3,893,806.64	0.46
		Base		85.509827	3,248,689.36	188.000000	7,142,496.00	3,893,806.64	0.46
33829M101	FIVE BELOW COMMON STOCK USD.01								
		Local	25,456.000	90.249282	2,297,385.73	228.480000	5,816,186.88	3,518,801.15	0.37
		Base		90.249282	2,297,385.73	228.480000	5,816,186.88	3,518,801.15	0.37
339750101	FLOOR + DECOR HOLDINGS INC A COMMON STOCK USD.001								
		Local	49,406.000	81.258661	4,014,665.43	50.800000	2,509,824.80	-1,504,840.63	0.16
		Base		81.258661	4,014,665.43	50.800000	2,509,824.80	-1,504,840.63	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
343412102	FLUOR CORP COMMON STOCK USD.01							
	74,550.000	Local	30.389775	2,265,557.72	46.650000	3,477,757.50	1,212,199.78	0.22
		Base	30.389775	2,265,557.72	46.650000	3,477,757.50	1,212,199.78	0.22
343498101	FLOWERS FOODS INC COMMON STOCK USD.01							
	99,008.000	Local	16.339317	1,617,723.08	8.150000	806,915.20	-810,807.88	0.05
		Base	16.339317	1,617,723.08	8.150000	806,915.20	-810,807.88	0.05
34354P105	FLOWSERVE CORP COMMON STOCK USD1.25							
	58,750.000	Local	39.886604	2,343,337.96	73.510000	4,318,712.50	1,975,374.54	0.28
		Base	39.886604	2,343,337.96	73.510000	4,318,712.50	1,975,374.54	0.28
34964C106	FORTUNE BRANDS INNOVATIONS I COMMON STOCK USD.01							
	49,351.000	Local	51.916746	2,562,143.32	38.970000	1,923,208.47	-638,934.85	0.12
		Base	51.916746	2,562,143.32	38.970000	1,923,208.47	-638,934.85	0.12
361448103	GATX CORP COMMON STOCK USD.625							
	16,735.000	Local	60.204485	1,007,522.05	170.740000	2,857,333.90	1,849,811.85	0.18
		Base	60.204485	1,007,522.05	170.740000	2,857,333.90	1,849,811.85	0.18
36262G101	GXO LOGISTICS INC COMMON STOCK USD.01							
	53,249.000	Local	33.141273	1,764,739.65	51.850000	2,760,960.65	996,221.00	0.18
		Base	33.141273	1,764,739.65	51.850000	2,760,960.65	996,221.00	0.18
36467J108	GAMING AND LEISURE PROPERTIE REIT							
	132,338.000	Local	47.342521	6,265,214.61	44.370000	5,871,837.06	-393,377.55	0.38
		Base	47.342521	6,265,214.61	44.370000	5,871,837.06	-393,377.55	0.38
36467W109	GAMESTOP CORP CLASS A COMMON STOCK USD.001							
	191,691.000	Local	40.392307	7,742,841.78	23.040000	4,416,560.64	-3,326,281.14	0.28
		Base	40.392307	7,742,841.78	23.040000	4,416,560.64	-3,326,281.14	0.28
364760108	GAP INC/THE COMMON STOCK USD.05							
	104,816.000	Local	16.026264	1,679,808.90	24.200000	2,536,547.20	856,738.30	0.16
		Base	16.026264	1,679,808.90	24.200000	2,536,547.20	856,738.30	0.16
371901109	GENTEX CORP COMMON STOCK USD.06							
	101,625.000	Local	15.629069	1,588,304.13	21.850000	2,220,506.25	632,202.12	0.14
		Base	15.629069	1,588,304.13	21.850000	2,220,506.25	632,202.12	0.14

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37637Q105	GLACIER BANCORP INC COMMON STOCK USD.01							
	59,927.000	Local	38.841517	2,327,655.56	44.670000	2,676,939.09	349,283.53	0.17
		Base	38.841517	2,327,655.56	44.670000	2,676,939.09	349,283.53	0.17
379577208	GLOBUS MEDICAL INC A COMMON STOCK USD.001							
	51,922.000	Local	42.795394	2,222,022.47	86.160000	4,473,599.52	2,251,577.05	0.29
		Base	42.795394	2,222,022.47	86.160000	4,473,599.52	2,251,577.05	0.29
382550101	GOODYEAR TIRE + RUBBER CO COMMON STOCK							
	131,709.000	Local	16.493675	2,172,365.41	6.630000	873,230.67	-1,299,134.74	0.06
		Base	16.493675	2,172,365.41	6.630000	873,230.67	-1,299,134.74	0.06
384109104	GRACO INC COMMON STOCK USD1.0							
	77,120.000	Local	29.383262	2,266,037.17	84.650000	6,528,208.00	4,262,170.83	0.42
		Base	29.383262	2,266,037.17	84.650000	6,528,208.00	4,262,170.83	0.42
384637104	GRAHAM HOLDINGS CO CLASS B COMMON STOCK USD1.0							
	1,591.000	Local	506.700233	806,160.07	1,057.260000	1,682,100.66	875,940.59	0.11
		Base	506.700233	806,160.07	1,057.260000	1,682,100.66	875,940.59	0.11
38526M106	GRAND CANYON EDUCATION INC COMMON STOCK USD.01							
	12,940.000	Local	99.797631	1,291,381.35	170.030000	2,200,188.20	908,806.85	0.14
		Base	99.797631	1,291,381.35	170.030000	2,200,188.20	908,806.85	0.14
388689101	GRAPHIC PACKAGING HOLDING CO COMMON STOCK USD.01							
	135,639.000	Local	24.816283	3,366,055.79	9.940000	1,348,251.66	-2,017,804.13	0.09
		Base	24.816283	3,366,055.79	9.940000	1,348,251.66	-2,017,804.13	0.09
397624107	GREIF INC CL A COMMON STOCK							
	11,701.000	Local	50.869578	595,224.93	67.070000	784,786.07	189,561.14	0.05
		Base	50.869578	595,224.93	67.070000	784,786.07	189,561.14	0.05
398182303	AMERICAN HEALTHCARE REIT INC REIT USD.01							
	69,216.000	Local	47.237590	3,269,597.02	47.160000	3,264,226.56	-5,370.46	0.21
		Base	47.237590	3,269,597.02	47.160000	3,264,226.56	-5,370.46	0.21
40171V100	GUIDEWIRE SOFTWARE INC COMMON STOCK USD.0001							
	39,937.000	Local	213.772672	8,537,439.19	149.560000	5,972,977.72	-2,564,461.47	0.38
		Base	213.772672	8,537,439.19	149.560000	5,972,977.72	-2,564,461.47	0.38

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
403949100	HF SINCLAIR CORP COMMON STOCK							
	73,239.000	Local	39.061369	2,860,815.63	62.390000	4,569,381.21	1,708,565.58	0.29
		Base	39.061369	2,860,815.63	62.390000	4,569,381.21	1,708,565.58	0.29
405024100	HAEMONETICS CORP/MASS COMMON STOCK USD.01							
	21,875.000	Local	89.472671	1,957,214.68	56.360000	1,232,875.00	-724,339.68	0.08
		Base	89.472671	1,957,214.68	56.360000	1,232,875.00	-724,339.68	0.08
40637H109	HALOZYME THERAPEUTICS INC COMMON STOCK USD.001							
	54,817.000	Local	44.400866	2,433,922.27	64.630000	3,542,822.71	1,108,900.44	0.23
		Base	44.400866	2,433,922.27	64.630000	3,542,822.71	1,108,900.44	0.23
407497106	HAMILTON LANE INC CLASS A COMMON STOCK USD.001							
	19,143.000	Local	160.848577	3,079,124.30	99.400000	1,902,814.20	-1,176,310.10	0.12
		Base	160.848577	3,079,124.30	99.400000	1,902,814.20	-1,176,310.10	0.12
410120109	HANCOCK WHITNEY CORP COMMON STOCK USD3.33							
	38,481.000	Local	35.044698	1,348,555.03	63.590000	2,447,006.79	1,098,451.76	0.16
		Base	35.044698	1,348,555.03	63.590000	2,447,006.79	1,098,451.76	0.16
410867105	HANOVER INSURANCE GROUP INC/ COMMON STOCK USD.01							
	16,595.000	Local	79.337564	1,316,606.88	173.350000	2,876,743.25	1,560,136.37	0.18
		Base	79.337564	1,316,606.88	173.350000	2,876,743.25	1,560,136.37	0.18
412822108	HARLEY DAVIDSON INC COMMON STOCK USD.01							
	54,661.000	Local	25.280742	1,381,870.64	20.220000	1,105,245.42	-276,625.22	0.07
		Base	25.280742	1,381,870.64	20.220000	1,105,245.42	-276,625.22	0.07
42226A107	HEALTHEQUITY INC COMMON STOCK USD.0001							
	40,101.000	Local	80.225700	3,217,130.79	83.570000	3,351,240.57	134,109.78	0.21
		Base	80.225700	3,217,130.79	83.570000	3,351,240.57	134,109.78	0.21
42226K105	HEALTHCARE REALTY TRUST INC REIT USD.01							
	162,557.000	Local	25.422687	4,132,635.79	16.990000	2,761,843.43	-1,370,792.36	0.18
		Base	25.422687	4,132,635.79	16.990000	2,761,843.43	-1,370,792.36	0.18
422704106	HECLA MINING CO COMMON STOCK USD.25							
	305,371.000	Local	19.697985	6,015,193.26	18.630000	5,689,061.73	-326,131.53	0.36
		Base	19.697985	6,015,193.26	18.630000	5,689,061.73	-326,131.53	0.36

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
428291108	HEXCEL CORP COMMON STOCK USD.01							
	35,744.000	Local	44.682152	1,597,118.84	80.930000	2,892,761.92	1,295,643.08	0.19
		Base	44.682152	1,597,118.84	80.930000	2,892,761.92	1,295,643.08	0.19
43283X105	HILTON GRAND VACATIONS INC COMMON STOCK USD.01							
	27,897.000	Local	45.213300	1,261,315.44	39.120000	1,091,330.64	-169,984.80	0.07
		Base	45.213300	1,261,315.44	39.120000	1,091,330.64	-169,984.80	0.07
433000106	HIMS + HERS HEALTH INC COMMON STOCK USD.0001							
	97,693.000	Local	29.304738	2,862,867.74	20.760000	2,028,106.68	-834,761.06	0.13
		Base	29.304738	2,862,867.74	20.760000	2,028,106.68	-834,761.06	0.13
436893200	HOME BANCSHARES INC COMMON STOCK USD.01							
	85,333.000	Local	21.850159	1,864,539.66	26.930000	2,298,017.69	433,478.03	0.15
		Base	21.850159	1,864,539.66	26.930000	2,298,017.69	433,478.03	0.15
441593100	HOULIHAN LOKEY INC COMMON STOCK USD.001							
	25,302.000	Local	122.979321	3,111,622.78	143.620000	3,633,873.24	522,250.46	0.23
		Base	122.979321	3,111,622.78	143.620000	3,633,873.24	522,250.46	0.23
448579102	HYATT HOTELS CORP CL A COMMON STOCK USD.01							
	19,289.000	Local	104.037445	2,006,778.28	143.790000	2,773,565.31	766,787.03	0.18
		Base	104.037445	2,006,778.28	143.790000	2,773,565.31	766,787.03	0.18
44980X109	IPG PHOTONICS CORP COMMON STOCK USD.0001							
	11,807.000	Local	91.889102	1,084,934.63	114.590000	1,352,964.13	268,029.50	0.09
		Base	91.889102	1,084,934.63	114.590000	1,352,964.13	268,029.50	0.09
45073V108	ITT INC COMMON STOCK USD1.0							
	39,733.000	Local	53.823675	2,138,576.08	190.530000	7,570,328.49	5,431,752.41	0.49
		Base	53.823675	2,138,576.08	190.530000	7,570,328.49	5,431,752.41	0.49
451107106	IDACORP INC COMMON STOCK							
	25,504.000	Local	67.582146	1,723,615.04	142.970000	3,646,306.88	1,922,691.84	0.23
		Base	67.582146	1,723,615.04	142.970000	3,646,306.88	1,922,691.84	0.23
452327109	ILLUMINA INC COMMON STOCK USD.01							
	70,979.000	Local	105.327559	7,476,044.84	123.260000	8,748,871.54	1,272,826.70	0.56
		Base	105.327559	7,476,044.84	123.260000	8,748,871.54	1,272,826.70	0.56

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45378A106	INDEPENDENCE REALTY TRUST IN REIT USD.01								
		Local	111,102.000	21.427226	2,380,607.65	14.890000	1,654,308.78	-726,298.87	0.11
		Base		21.427226	2,380,607.65	14.890000	1,654,308.78	-726,298.87	0.11
457187102	INGREDION INC COMMON STOCK USD.01								
		Local	29,666.000	67.127540	1,991,405.59	112.660000	3,342,171.56	1,350,765.97	0.21
		Base		67.127540	1,991,405.59	112.660000	3,342,171.56	1,350,765.97	0.21
45867G101	INTERDIGITAL INC COMMON STOCK USD.01								
		Local	9,100.000	301.131700	2,740,298.47	302.000000	2,748,200.00	7,901.53	0.18
		Base		301.131700	2,740,298.47	302.000000	2,748,200.00	7,901.53	0.18
459044103	INTERNATIONAL BANCSHARES CRP COMMON STOCK USD1.0								
		Local	25,307.000	28.529371	721,992.79	67.290000	1,702,908.03	980,915.24	0.11
		Base		28.529371	721,992.79	67.290000	1,702,908.03	980,915.24	0.11
47233W109	JEFFERIES FINANCIAL GROUP IN COMMON STOCK USD1.0								
		Local	77,063.000	22.329765	1,720,798.68	41.270000	3,180,390.01	1,459,591.33	0.20
		Base		22.329765	1,720,798.68	41.270000	3,180,390.01	1,459,591.33	0.20
48020Q107	JONES LANG LASALLE INC COMMON STOCK USD.01								
		Local	22,068.000	118.988428	2,625,836.63	304.320000	6,715,733.76	4,089,897.13	0.43
		Base		118.988428	2,625,836.63	304.320000	6,715,733.76	4,089,897.13	0.43
48242W106	KBR INC COMMON STOCK USD.001								
		Local	59,547.000	29.813151	1,775,283.70	36.860000	2,194,902.42	419,618.72	0.14
		Base		29.813151	1,775,283.70	36.860000	2,194,902.42	419,618.72	0.14
48666K109	KB HOME COMMON STOCK USD1.0								
		Local	29,412.000	21.314860	626,912.66	51.750000	1,522,071.00	895,158.34	0.10
		Base		21.314860	626,912.66	51.750000	1,522,071.00	895,158.34	0.10
49427F108	KILROY REALTY CORP REIT USD.01								
		Local	51,392.000	56.129499	2,884,607.21	28.210000	1,449,768.32	-1,434,838.89	0.09
		Base		56.129499	2,884,607.21	28.210000	1,449,768.32	-1,434,838.89	0.09
49714P108	KINSALE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	10,414.000	226.207387	2,355,723.73	341.660000	3,558,047.24	1,202,323.51	0.23
		Base		226.207387	2,355,723.73	341.660000	3,558,047.24	1,202,323.51	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
497266106	KIRBY CORP COMMON STOCK USD.1								
		Local	25,361.000	60.175922	1,526,121.56	132.880000	3,369,969.68	1,843,848.12	0.22
		Base		60.175922	1,526,121.56	132.880000	3,369,969.68	1,843,848.12	0.22
49803T300	KITE REALTY GROUP TRUST REIT USD.01								
		Local	101,383.000	22.007437	2,231,180.02	24.550000	2,488,952.65	257,772.63	0.16
		Base		22.007437	2,231,180.02	24.550000	2,488,952.65	257,772.63	0.16
498894104	KNIFE RIVER CORP COMMON STOCK								
		Local	26,621.000	35.931166	956,523.58	81.650000	2,173,604.65	1,217,081.07	0.14
		Base		35.931166	956,523.58	81.650000	2,173,604.65	1,217,081.07	0.14
499049104	KNIGHT SWIFT TRANSPORTATION COMMON STOCK USD.01								
		Local	75,568.000	43.948697	3,321,115.16	57.580000	4,351,205.44	1,030,090.28	0.28
		Base		43.948697	3,321,115.16	57.580000	4,351,205.44	1,030,090.28	0.28
50077B207	KRATOS DEFENSE + SECURITY COMMON STOCK USD.001								
		Local	83,772.000	82.736968	6,931,041.32	70.510000	5,906,763.72	-1,024,277.60	0.38
		Base		82.736968	6,931,041.32	70.510000	5,906,763.72	-1,024,277.60	0.38
50155Q100	KYNDRYL HOLDINGS INC COMMON STOCK USD.01								
		Local	106,870.000	17.823891	1,904,839.19	13.120000	1,402,134.40	-502,704.79	0.09
		Base		17.823891	1,904,839.19	13.120000	1,402,134.40	-502,704.79	0.09
512816109	LAMAR ADVERTISING CO A REIT USD.001								
		Local	40,579.000	57.714018	2,341,977.15	126.660000	5,139,736.14	2,797,758.99	0.33
		Base		57.714018	2,341,977.15	126.660000	5,139,736.14	2,797,758.99	0.33
513847103	MARZETTI COMPANY/THE COMMON STOCK								
		Local	9,650.000	104.029083	1,003,880.65	138.330000	1,334,884.50	331,003.85	0.09
		Base		104.029083	1,003,880.65	138.330000	1,334,884.50	331,003.85	0.09
515098101	LANDSTAR SYSTEM INC COMMON STOCK USD.01								
		Local	15,912.000	73.284055	1,166,095.88	160.310000	2,550,852.72	1,384,756.84	0.16
		Base		73.284055	1,166,095.88	160.310000	2,550,852.72	1,384,756.84	0.16
516544103	LANTHEUS HOLDINGS INC COMMON STOCK USD.01								
		Local	31,289.000	68.704747	2,149,702.82	75.850000	2,373,270.65	223,567.83	0.15
		Base		68.704747	2,149,702.82	75.850000	2,373,270.65	223,567.83	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
518415104	LATTICE SEMICONDUCTOR CORP COMMON STOCK USD.01								
		Local	62,686.000	56.518425	3,542,914.01	92.760000	5,814,753.36	2,271,839.35	0.37
		Base		56.518425	3,542,914.01	92.760000	5,814,753.36	2,271,839.35	0.37
521865204	LEAR CORP COMMON STOCK USD.01								
		Local	23,762.000	133.251014	3,166,310.60	121.080000	2,877,102.96	-289,207.64	0.18
		Base		133.251014	3,166,310.60	121.080000	2,877,102.96	-289,207.64	0.18
533900106	LINCOLN ELECTRIC HOLDINGS COMMON STOCK								
		Local	25,932.000	68.517809	1,776,803.82	249.080000	6,459,142.56	4,682,338.74	0.41
		Base		68.517809	1,776,803.82	249.080000	6,459,142.56	4,682,338.74	0.41
537008104	LITTELFUSE INC COMMON STOCK USD.01								
		Local	11,588.000	174.372095	2,020,623.84	339.350000	3,932,387.80	1,911,763.96	0.25
		Base		174.372095	2,020,623.84	339.350000	3,932,387.80	1,911,763.96	0.25
546347105	LOUISIANA PACIFIC CORP COMMON STOCK USD1.0								
		Local	29,442.000	26.127987	769,260.18	72.750000	2,141,905.50	1,372,645.32	0.14
		Base		26.127987	769,260.18	72.750000	2,141,905.50	1,372,645.32	0.14
552848103	MGIC INVESTMENT CORP COMMON STOCK USD1.0								
		Local	102,838.000	13.394756	1,377,489.94	26.250000	2,699,497.50	1,322,007.56	0.17
		Base		13.394756	1,377,489.94	26.250000	2,699,497.50	1,322,007.56	0.17
55306N104	MKS INC COMMON STOCK								
		Local	30,950.000	100.314125	3,104,722.16	229.810000	7,112,619.50	4,007,897.34	0.46
		Base		100.314125	3,104,722.16	229.810000	7,112,619.50	4,007,897.34	0.46
553368101	MP MATERIALS CORP COMMON STOCK USD.0001								
		Local	61,987.000	74.780770	4,635,435.60	48.260000	2,991,492.62	-1,643,942.98	0.19
		Base		74.780770	4,635,435.60	48.260000	2,991,492.62	-1,643,942.98	0.19
553498106	MSA SAFETY INC COMMON STOCK								
		Local	17,047.000	73.835935	1,258,681.18	163.950000	2,794,855.65	1,536,174.47	0.18
		Base		73.835935	1,258,681.18	163.950000	2,794,855.65	1,536,174.47	0.18
553530106	MSC INDUSTRIAL DIRECT CO A COMMON STOCK USD.001								
		Local	21,233.000	68.363162	1,451,555.02	92.270000	1,959,168.91	507,613.89	0.13
		Base		68.363162	1,451,555.02	92.270000	1,959,168.91	507,613.89	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
55405Y100	MACOM TECHNOLOGY SOLUTIONS H COMMON STOCK USD.001							
	29,718.000	Local	72.483988	2,154,079.15	222.070000	6,599,476.26	4,445,397.11	0.42
		Base	72.483988	2,154,079.15	222.070000	6,599,476.26	4,445,397.11	0.42
55616P104	MACY S INC COMMON STOCK USD.01							
	122,694.000	Local	24.818434	3,045,072.88	18.090000	2,219,534.46	-825,538.42	0.14
		Base	24.818434	3,045,072.88	18.090000	2,219,534.46	-825,538.42	0.14
562750109	MANHATTAN ASSOCIATES INC COMMON STOCK USD.01							
	28,206.000	Local	81.521339	2,299,390.88	133.120000	3,754,782.72	1,455,391.84	0.24
		Base	81.521339	2,299,390.88	133.120000	3,754,782.72	1,455,391.84	0.24
565394103	MAPLEBEAR INC COMMON STOCK USD.0001							
	86,382.000	Local	47.382521	4,092,996.93	37.460000	3,235,869.72	-857,127.21	0.21
		Base	47.382521	4,092,996.93	37.460000	3,235,869.72	-857,127.21	0.21
574795100	MASIMO CORP COMMON STOCK USD.001							
	21,389.000	Local	120.359379	2,574,366.76	177.870000	3,804,461.43	1,230,094.67	0.24
		Base	120.359379	2,574,366.76	177.870000	3,804,461.43	1,230,094.67	0.24
576323109	MASTEC INC COMMON STOCK USD.1							
	28,611.000	Local	64.086134	1,833,568.38	321.740000	9,205,303.14	7,371,734.76	0.59
		Base	64.086134	1,833,568.38	321.740000	9,205,303.14	7,371,734.76	0.59
576485205	MATADOR RESOURCES CO COMMON STOCK USD.01							
	53,418.000	Local	57.878408	3,091,748.79	63.180000	3,374,949.24	283,200.45	0.22
		Base	57.878408	3,091,748.79	63.180000	3,374,949.24	283,200.45	0.22
577081102	MATTEL INC COMMON STOCK USD1.0							
	143,973.000	Local	12.462284	1,794,232.40	14.530000	2,091,927.69	297,695.29	0.13
		Base	12.462284	1,794,232.40	14.530000	2,091,927.69	297,695.29	0.13
577933104	MAXIMUS INC COMMON STOCK							
	25,870.000	Local	64.490930	1,668,380.37	64.100000	1,658,267.00	-10,113.37	0.11
		Base	64.490930	1,668,380.37	64.100000	1,658,267.00	-10,113.37	0.11
58506Q109	MEDPACE HOLDINGS INC COMMON STOCK USD.01							
	10,545.000	Local	155.432734	1,639,038.18	480.190000	5,063,603.55	3,424,565.37	0.32
		Base	155.432734	1,639,038.18	480.190000	5,063,603.55	3,424,565.37	0.32

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596278101	MIDDLEBY CORP COMMON STOCK USD.01								
		Local	21,631.000	88.493886	1,914,211.25	132.580000	2,867,837.98	953,626.73	0.18
		Base		88.493886	1,914,211.25	132.580000	2,867,837.98	953,626.73	0.18
615394202	MOOG INC CLASS A COMMON STOCK USD1.0								
		Local	10,180.000	292.296900	2,975,582.44	292.640000	2,979,075.20	3,492.76	0.19
		Base		292.296900	2,975,582.44	292.640000	2,979,075.20	3,492.76	0.19
617700109	MORNINGSTAR INC COMMON STOCK								
		Local	10,941.000	250.294610	2,738,473.33	169.050000	1,849,576.05	-888,897.28	0.12
		Base		250.294610	2,738,473.33	169.050000	1,849,576.05	-888,897.28	0.12
624756102	MUELLER INDUSTRIES INC COMMON STOCK USD.01								
		Local	52,103.000	81.873732	4,265,867.06	110.800000	5,773,012.40	1,507,145.34	0.37
		Base		81.873732	4,265,867.06	110.800000	5,773,012.40	1,507,145.34	0.37
626717102	MURPHY OIL CORP COMMON STOCK USD1.0								
		Local	62,566.000	26.112529	1,633,756.47	41.250000	2,580,847.50	947,091.03	0.17
		Base		26.112529	1,633,756.47	41.250000	2,580,847.50	947,091.03	0.17
626755102	MURPHY USA INC COMMON STOCK USD.01								
		Local	7,939.000	105.810359	840,028.44	493.970000	3,921,627.83	3,081,599.39	0.25
		Base		105.810359	840,028.44	493.970000	3,921,627.83	3,081,599.39	0.25
62955J103	NOV INC COMMON STOCK USD.01								
		Local	166,421.000	12.932799	2,152,289.38	18.810000	3,130,379.01	978,089.63	0.20
		Base		12.932799	2,152,289.38	18.810000	3,130,379.01	978,089.63	0.20
636180101	NATIONAL FUEL GAS CO COMMON STOCK USD1.0								
		Local	44,259.000	52.930761	2,342,662.53	93.960000	4,158,575.64	1,815,913.11	0.27
		Base		52.930761	2,342,662.53	93.960000	4,158,575.64	1,815,913.11	0.27
637417106	NNN REIT INC REIT USD.01								
		Local	88,840.000	36.881558	3,276,557.59	42.030000	3,733,945.20	457,387.61	0.24
		Base		36.881558	3,276,557.59	42.030000	3,733,945.20	457,387.61	0.24
637870106	NATIONAL STORAGE AFFILIATES REIT USD.01								
		Local	33,148.000	45.932854	1,522,582.25	37.740000	1,251,005.52	-271,576.73	0.08
		Base		45.932854	1,522,582.25	37.740000	1,251,005.52	-271,576.73	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
64125C109	NEUROCRINE BIOSCIENCES INC COMMON STOCK USD.001							
	46,307.000	Local	96.859088	4,485,253.77	131.740000	6,100,484.18	1,615,230.41	0.39
		Base	96.859088	4,485,253.77	131.740000	6,100,484.18	1,615,230.41	0.39
64361Q101	VIPER ENERGY INC CL A COMMON STOCK USD.000001							
	147,532.000	Local	41.883833	6,179,205.69	46.990000	6,932,528.68	753,322.99	0.44
		Base	41.883833	6,179,205.69	46.990000	6,932,528.68	753,322.99	0.44
646025106	NEW JERSEY RESOURCES CORP COMMON STOCK USD2.5							
	47,309.000	Local	38.776075	1,834,457.35	54.920000	2,598,210.28	763,752.93	0.17
		Base	38.776075	1,834,457.35	54.920000	2,598,210.28	763,752.93	0.17
649445400	FLAGSTAR BANK NA COMMON STOCK USD.01							
	139,376.000	Local	30.850548	4,299,825.96	13.170000	1,835,581.92	-2,464,244.04	0.12
		Base	30.850548	4,299,825.96	13.170000	1,835,581.92	-2,464,244.04	0.12
650111107	NEW YORK TIMES CO A COMMON STOCK USD.1							
	75,688.000	Local	25.459933	1,927,011.39	83.730000	6,337,356.24	4,410,344.85	0.41
		Base	25.459933	1,927,011.39	83.730000	6,337,356.24	4,410,344.85	0.41
651587107	NEWMARKET CORP COMMON STOCK							
	3,662.000	Local	299.120896	1,095,380.72	640.950000	2,347,158.90	1,251,778.18	0.15
		Base	299.120896	1,095,380.72	640.950000	2,347,158.90	1,251,778.18	0.15
65290E101	NEXTPOWER INC CL A COMMON STOCK USD.0001							
	69,300.000	Local	47.359455	3,282,010.23	120.550000	8,354,115.00	5,072,104.77	0.54
		Base	47.359455	3,282,010.23	120.550000	8,354,115.00	5,072,104.77	0.54
65336K103	NEXSTAR MEDIA GROUP INC COMMON STOCK USD.01							
	13,395.000	Local	174.362711	2,335,588.51	180.830000	2,422,217.85	86,629.34	0.16
		Base	174.362711	2,335,588.51	180.830000	2,422,217.85	86,629.34	0.16
668074305	NORTHWESTERN ENERGY GROUP IN COMMON STOCK USD.01							
	28,734.000	Local	59.770772	1,717,453.35	65.940000	1,894,719.96	177,266.61	0.12
		Base	59.770772	1,717,453.35	65.940000	1,894,719.96	177,266.61	0.12
67000B104	NOVANTA INC COMMON STOCK							
	16,758.000	Local	132.520945	2,220,786.00	118.110000	1,979,287.38	-241,498.62	0.13
		Base	132.520945	2,220,786.00	118.110000	1,979,287.38	-241,498.62	0.13

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67059N108	NUTANIX INC A COMMON STOCK USD.000025							
	127,830.000	Local	73.733746	9,425,384.69	38.010000	4,858,818.30	-4,566,566.39	0.31
		Base	73.733746	9,425,384.69	38.010000	4,858,818.30	-4,566,566.39	0.31
670837103	OGE ENERGY CORP COMMON STOCK USD.01							
	95,699.000	Local	28.228620	2,701,450.75	47.960000	4,589,724.04	1,888,273.29	0.29
		Base	28.228620	2,701,450.75	47.960000	4,589,724.04	1,888,273.29	0.29
674215207	CHORD ENERGY CORP COMMON STOCK							
	26,581.000	Local	145.928385	3,878,922.40	142.180000	3,779,286.58	-99,635.82	0.24
		Base	145.928385	3,878,922.40	142.180000	3,779,286.58	-99,635.82	0.24
679295105	OKTA INC COMMON STOCK							
	78,813.000	Local	104.364879	8,225,309.22	78.710000	6,203,371.23	-2,021,937.99	0.40
		Base	104.364879	8,225,309.22	78.710000	6,203,371.23	-2,021,937.99	0.40
680033107	OLD NATIONAL BANCORP COMMON STOCK							
	161,425.000	Local	17.040043	2,750,688.95	22.100000	3,567,492.50	816,803.55	0.23
		Base	17.040043	2,750,688.95	22.100000	3,567,492.50	816,803.55	0.23
680223104	OLD REPUBLIC INTL CORP COMMON STOCK USD1.0							
	106,637.000	Local	19.406037	2,069,401.55	39.900000	4,254,816.30	2,185,414.75	0.27
		Base	19.406037	2,069,401.55	39.900000	4,254,816.30	2,185,414.75	0.27
680665205	OLIN CORP COMMON STOCK USD1.0							
	52,398.000	Local	23.199828	1,215,624.60	29.730000	1,557,792.54	342,167.94	0.10
		Base	23.199828	1,215,624.60	29.730000	1,557,792.54	342,167.94	0.10
681116109	OLLIE S BARGAIN OUTLET HOLDI COMMON STOCK USD.001							
	28,640.000	Local	71.183718	2,038,701.67	92.040000	2,636,025.60	597,323.93	0.17
		Base	71.183718	2,038,701.67	92.040000	2,636,025.60	597,323.93	0.17
681936100	OMEGA HEALTHCARE INVESTORS REIT USD.1							
	138,445.000	Local	32.034433	4,435,007.14	43.820000	6,066,659.90	1,631,652.76	0.39
		Base	32.034433	4,435,007.14	43.820000	6,066,659.90	1,631,652.76	0.39
68235P108	ONE GAS INC COMMON STOCK							
	28,390.000	Local	54.600709	1,550,114.13	86.130000	2,445,230.70	895,116.57	0.16
		Base	54.600709	1,550,114.13	86.130000	2,445,230.70	895,116.57	0.16

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683344105	ONTO INNOVATION INC COMMON STOCK								
		Local	22,744.000	119.721935	2,722,955.70	205.070000	4,664,112.08	1,941,156.38	0.30
		Base		119.721935	2,722,955.70	205.070000	4,664,112.08	1,941,156.38	0.30
68404L201	OPTION CARE HEALTH INC COMMON STOCK USD.0001								
		Local	74,815.000	29.259167	2,189,024.57	26.920000	2,014,019.80	-175,004.77	0.13
		Base		29.259167	2,189,024.57	26.920000	2,014,019.80	-175,004.77	0.13
686688102	ORMAT TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	28,437.000	84.391538	2,399,842.16	111.920000	3,182,669.04	782,826.88	0.20
		Base		84.391538	2,399,842.16	111.920000	3,182,669.04	782,826.88	0.20
688239201	OSHKOSH CORP COMMON STOCK USD.01								
		Local	29,295.000	52.064747	1,525,236.77	147.210000	4,312,516.95	2,787,280.18	0.28
		Base		52.064747	1,525,236.77	147.210000	4,312,516.95	2,787,280.18	0.28
69047Q102	OVINTIV INC COMMON STOCK								
		Local	126,053.000	38.448169	4,846,507.01	59.360000	7,482,506.08	2,635,999.07	0.48
		Base		38.448169	4,846,507.01	59.360000	7,482,506.08	2,635,999.07	0.48
690742101	OWENS CORNING COMMON STOCK USD.001								
		Local	37,978.000	67.515276	2,564,095.15	108.220000	4,109,979.16	1,545,884.01	0.26
		Base		67.515276	2,564,095.15	108.220000	4,109,979.16	1,545,884.01	0.26
69318G106	PBF ENERGY INC CLASS A COMMON STOCK USD.001								
		Local	38,882.000	31.464304	1,223,395.07	47.620000	1,851,560.84	628,165.77	0.12
		Base		31.464304	1,223,395.07	47.620000	1,851,560.84	628,165.77	0.12
69349H107	TXNM ENERGY INC COMMON STOCK								
		Local	45,948.000	29.785128	1,368,567.05	58.460000	2,686,120.08	1,317,553.03	0.17
		Base		29.785128	1,368,567.05	58.460000	2,686,120.08	1,317,553.03	0.17
693656100	PVH CORP COMMON STOCK USD1.0								
		Local	21,541.000	49.307924	1,062,141.99	69.760000	1,502,700.16	440,558.17	0.10
		Base		49.307924	1,062,141.99	69.760000	1,502,700.16	440,558.17	0.10
700517105	PARK HOTELS + RESORTS INC REIT USD.01								
		Local	94,449.000	20.831282	1,967,493.79	10.530000	994,547.97	-972,945.82	0.06
		Base		20.831282	1,967,493.79	10.530000	994,547.97	-972,945.82	0.06

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
70202L102	PARSONS CORP COMMON STOCK USD1.0							
	24,947.000	Local	97.848616	2,441,029.43	54.170000	1,351,378.99	-1,089,650.44	0.09
		Base	97.848616	2,441,029.43	54.170000	1,351,378.99	-1,089,650.44	0.09
70438V106	PAYLOCITY HOLDING CORP COMMON STOCK USD.001							
	20,806.000	Local	149.635886	3,113,324.25	108.040000	2,247,880.24	-865,444.01	0.14
		Base	149.635886	3,113,324.25	108.040000	2,247,880.24	-865,444.01	0.14
705573103	PEGASYSTEMS INC COMMON STOCK USD.01							
	42,941.000	Local	49.027256	2,105,279.40	42.560000	1,827,568.96	-277,710.44	0.12
		Base	49.027256	2,105,279.40	42.560000	1,827,568.96	-277,710.44	0.12
70959W103	PENSKE AUTOMOTIVE GROUP INC COMMON STOCK USD.0001							
	8,696.000	Local	165.858023	1,442,301.37	149.520000	1,300,225.92	-142,075.45	0.08
		Base	165.858023	1,442,301.37	149.520000	1,300,225.92	-142,075.45	0.08
70975L107	PENUMBRA INC COMMON STOCK USD.001							
	18,385.000	Local	166.383088	3,058,953.08	328.370000	6,037,082.45	2,978,129.37	0.39
		Base	166.383088	3,058,953.08	328.370000	6,037,082.45	2,978,129.37	0.39
71377A103	PERFORMANCE FOOD GROUP CO COMMON STOCK USD.01							
	73,968.000	Local	49.393439	3,653,533.92	85.660000	6,336,098.88	2,682,564.96	0.41
		Base	49.393439	3,653,533.92	85.660000	6,336,098.88	2,682,564.96	0.41
71424F105	PERMIAN RESOURCES CORP CL A COMMON STOCK USD.0001							
	338,069.000	Local	14.378439	4,860,904.63	21.320000	7,207,631.08	2,346,726.45	0.46
		Base	14.378439	4,860,904.63	21.320000	7,207,631.08	2,346,726.45	0.46
72147K108	PILGRIM S PRIDE CORP COMMON STOCK USD.01							
	20,146.000	Local	31.608964	636,794.18	37.760000	760,712.96	123,918.78	0.05
		Base	31.608964	636,794.18	37.760000	760,712.96	123,918.78	0.05
72348N109	PINNACLE FINANCIAL PARTNERS COMMON STOCK USD1.0							
	105,374.000	Local	70.514935	7,430,440.72	86.140000	9,076,916.36	1,646,475.64	0.58
		Base	70.514935	7,430,440.72	86.140000	9,076,916.36	1,646,475.64	0.58
72352L106	PINTEREST INC CLASS A COMMON STOCK USD.00001							
	273,593.000	Local	26.005534	7,114,932.02	18.340000	5,017,695.62	-2,097,236.40	0.32
		Base	26.005534	7,114,932.02	18.340000	5,017,695.62	-2,097,236.40	0.32

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72703H101	PLANET FITNESS INC CL A COMMON STOCK							
	38,361.000	Local	69.294565	2,658,208.81	74.380000	2,853,291.18	195,082.37	0.18
		Base	69.294565	2,658,208.81	74.380000	2,853,291.18	195,082.37	0.18
731068102	POLARIS INC COMMON STOCK USD.01							
	24,899.000	Local	64.815961	1,613,852.62	54.500000	1,356,995.50	-256,857.12	0.09
		Base	64.815961	1,613,852.62	54.500000	1,356,995.50	-256,857.12	0.09
736508847	PORTLAND GENERAL ELECTRIC CO COMMON STOCK							
	52,730.000	Local	47.691267	2,514,760.51	52.770000	2,782,562.10	267,801.59	0.18
		Base	47.691267	2,514,760.51	52.770000	2,782,562.10	267,801.59	0.18
737446104	POST HOLDINGS INC COMMON STOCK USD.01							
	20,397.000	Local	46.253353	943,429.64	98.860000	2,016,447.42	1,073,017.78	0.13
		Base	46.253353	943,429.64	98.860000	2,016,447.42	1,073,017.78	0.13
74164M108	PRIMERICA INC COMMON STOCK							
	14,888.000	Local	75.974862	1,131,113.75	250.480000	3,729,146.24	2,598,032.49	0.24
		Base	75.974862	1,131,113.75	250.480000	3,729,146.24	2,598,032.49	0.24
743606105	PROSPERITY BANCSHARES INC COMMON STOCK USD1.0							
	46,505.000	Local	56.905744	2,646,401.62	67.180000	3,124,205.90	477,804.28	0.20
		Base	56.905744	2,646,401.62	67.180000	3,124,205.90	477,804.28	0.20
74624M102	EVERPURE INC A COMMON STOCK USD.0001							
	145,200.000	Local	51.579210	7,489,301.28	59.040000	8,572,608.00	1,083,306.72	0.55
		Base	51.579210	7,489,301.28	59.040000	8,572,608.00	1,083,306.72	0.55
74758T303	QUALYS INC COMMON STOCK USD.001							
	16,930.000	Local	109.147930	1,847,874.45	87.850000	1,487,300.50	-360,573.95	0.10
		Base	109.147930	1,847,874.45	87.850000	1,487,300.50	-360,573.95	0.10
74935Q107	RB GLOBAL INC COMMON STOCK							
	86,807.000	Local	79.386272	6,891,284.10	95.850000	8,320,450.95	1,429,166.85	0.53
		Base	79.386272	6,891,284.10	95.850000	8,320,450.95	1,429,166.85	0.53
749607107	RLI CORP COMMON STOCK USD1.0							
	43,368.000	Local	71.413239	3,097,049.35	57.040000	2,473,710.72	-623,338.63	0.16
		Base	71.413239	3,097,049.35	57.040000	2,473,710.72	-623,338.63	0.16

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74967X103	RH COMMON STOCK USD.0001							
	7,127.000	Local	256.042363	1,824,813.92	139.820000	996,497.14	-828,316.78	0.06
		Base	256.042363	1,824,813.92	139.820000	996,497.14	-828,316.78	0.06
749685103	RPM INTERNATIONAL INC COMMON STOCK USD.01							
	59,843.000	Local	45.059781	2,696,512.49	99.400000	5,948,394.20	3,251,881.71	0.38
		Base	45.059781	2,696,512.49	99.400000	5,948,394.20	3,251,881.71	0.38
750917106	RAMBUS INC COMMON STOCK USD.001							
	49,508.000	Local	67.322321	3,332,993.45	86.030000	4,259,173.24	926,179.79	0.27
		Base	67.322321	3,332,993.45	86.030000	4,259,173.24	926,179.79	0.27
75281A109	RANGE RESOURCES CORP COMMON STOCK USD.01							
	110,050.000	Local	31.271366	3,441,413.86	45.180000	4,972,059.00	1,530,645.14	0.32
		Base	31.271366	3,441,413.86	45.180000	4,972,059.00	1,530,645.14	0.32
754907103	RAYONIER INC REIT							
	141,968.000	Local	24.089795	3,419,980.01	20.620000	2,927,380.16	-492,599.85	0.19
		Base	24.089795	3,419,980.01	20.620000	2,927,380.16	-492,599.85	0.19
75524B104	RBC BEARINGS INC COMMON STOCK USD.01							
	14,730.000	Local	254.482983	3,748,534.34	543.120000	8,000,157.60	4,251,623.26	0.51
		Base	254.482983	3,748,534.34	543.120000	8,000,157.60	4,251,623.26	0.51
758750103	REGAL REXNORD CORP COMMON STOCK USD.01							
	30,752.000	Local	111.554817	3,430,533.72	187.260000	5,758,619.52	2,328,085.80	0.37
		Base	111.554817	3,430,533.72	187.260000	5,758,619.52	2,328,085.80	0.37
759351604	REINSURANCE GROUP OF AMERICA COMMON STOCK USD.01							
	30,973.000	Local	82.524914	2,556,044.15	204.160000	6,323,447.68	3,767,403.53	0.41
		Base	82.524914	2,556,044.15	204.160000	6,323,447.68	3,767,403.53	0.41
759509102	RELIANCE INC COMMON STOCK USD.001							
	24,509.000	Local	85.856490	2,104,256.71	303.920000	7,448,775.28	5,344,518.57	0.48
		Base	85.856490	2,104,256.71	303.920000	7,448,775.28	5,344,518.57	0.48
759916109	REPLIGEN CORP COMMON STOCK USD.01							
	24,488.000	Local	98.878647	2,421,340.31	117.820000	2,885,176.16	463,835.85	0.19
		Base	98.878647	2,421,340.31	117.820000	2,885,176.16	463,835.85	0.19

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76169C100	REXFORD INDUSTRIAL REALTY IN REIT USD.01								
		Local	108,478.000	50.896146	5,521,112.08	32.730000	3,550,484.94	-1,970,627.14	0.23
		Base		50.896146	5,521,112.08	32.730000	3,550,484.94	-1,970,627.14	0.23
780287108	ROYAL GOLD INC COMMON STOCK USD.01								
		Local	37,448.000	112.866268	4,226,616.01	254.490000	9,530,141.52	5,303,525.51	0.61
		Base		112.866268	4,226,616.01	254.490000	9,530,141.52	5,303,525.51	0.61
78351F107	RYAN SPECIALTY HOLDINGS INC COMMON STOCK USD.001								
		Local	53,487.000	57.874250	3,095,520.02	33.740000	1,804,651.38	-1,290,868.64	0.12
		Base		57.874250	3,095,520.02	33.740000	1,804,651.38	-1,290,868.64	0.12
783549108	RYDER SYSTEM INC COMMON STOCK USD.5								
		Local	18,472.000	71.910923	1,328,338.57	204.710000	3,781,403.12	2,453,064.55	0.24
		Base		71.910923	1,328,338.57	204.710000	3,781,403.12	2,453,064.55	0.24
784117103	SEI INVESTMENTS COMPANY COMMON STOCK USD.01								
		Local	43,703.000	36.868609	1,611,268.82	78.470000	3,429,374.41	1,818,105.59	0.22
		Base		36.868609	1,611,268.82	78.470000	3,429,374.41	1,818,105.59	0.22
78442P106	SLM CORP COMMON STOCK USD.2								
		Local	93,067.000	11.065120	1,029,797.49	21.410000	1,992,564.47	962,766.98	0.13
		Base		11.065120	1,029,797.49	21.410000	1,992,564.47	962,766.98	0.13
78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP								
		Local	2,548.000	544.856860	1,388,295.28	616.760000	1,571,504.48	183,209.20	0.10
		Base		544.856860	1,388,295.28	616.760000	1,571,504.48	183,209.20	0.10
78473E103	SPX TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	23,458.000	203.632043	4,776,800.47	199.940000	4,690,192.52	-86,607.95	0.30
		Base		203.632043	4,776,800.47	199.940000	4,690,192.52	-86,607.95	0.30
78573L106	SABRA HEALTH CARE REIT INC REIT USD.01								
		Local	117,514.000	20.672400	2,429,296.40	19.230000	2,259,794.22	-169,502.18	0.14
		Base		20.672400	2,429,296.40	19.230000	2,259,794.22	-169,502.18	0.14
78709Y105	SAIA INC COMMON STOCK USD.001								
		Local	12,335.000	336.665621	4,152,770.43	351.280000	4,333,038.80	180,268.37	0.28
		Base		336.665621	4,152,770.43	351.280000	4,333,038.80	180,268.37	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
808625107	SCIENCE APPLICATIONS INTE COMMON STOCK USD.0001								
		Local	21,375.000	62.727156	1,340,792.96	94.920000	2,028,915.00	688,122.04	0.13
		Base		62.727156	1,340,792.96	94.920000	2,028,915.00	688,122.04	0.13
810186106	SCOTTS MIRACLE GRO CO COMMON STOCK USD.01								
		Local	20,717.000	63.107795	1,307,404.18	60.810000	1,259,800.77	-47,603.41	0.08
		Base		63.107795	1,307,404.18	60.810000	1,259,800.77	-47,603.41	0.08
816300107	SELECTIVE INSURANCE GROUP COMMON STOCK USD2.0								
		Local	28,280.000	74.054282	2,094,255.10	75.390000	2,132,029.20	37,774.10	0.14
		Base		74.054282	2,094,255.10	75.390000	2,132,029.20	37,774.10	0.14
817565104	SERVICE CORP INTERNATIONAL COMMON STOCK USD1.0								
		Local	65,396.000	27.296393	1,785,074.90	82.510000	5,395,823.96	3,610,749.06	0.35
		Base		27.296393	1,785,074.90	82.510000	5,395,823.96	3,610,749.06	0.35
82452J109	SHIFT4 PAYMENTS INC CLASS A COMMON STOCK								
		Local	31,853.000	104.386574	3,325,025.53	43.730000	1,392,931.69	-1,932,093.84	0.09
		Base		104.386574	3,325,025.53	43.730000	1,392,931.69	-1,932,093.84	0.09
826919102	SILICON LABORATORIES INC COMMON STOCK USD.0001								
		Local	15,421.000	74.356391	1,146,649.90	208.150000	3,209,881.15	2,063,231.25	0.21
		Base		74.356391	1,146,649.90	208.150000	3,209,881.15	2,063,231.25	0.21
827048109	SILGAN HOLDINGS INC COMMON STOCK USD.01								
		Local	40,910.000	27.048084	1,106,537.10	38.800000	1,587,308.00	480,770.90	0.10
		Base		27.048084	1,106,537.10	38.800000	1,587,308.00	480,770.90	0.10
829073105	SIMPSON MANUFACTURING CO INC COMMON STOCK USD.01								
		Local	19,317.000	97.408561	1,881,641.17	171.620000	3,315,183.54	1,433,542.37	0.21
		Base		97.408561	1,881,641.17	171.620000	3,315,183.54	1,433,542.37	0.21
82982T106	SITIME CORP COMMON STOCK USD.0001								
		Local	7,834.000	343.545301	2,691,333.89	345.350000	2,705,471.90	14,138.01	0.17
		Base		343.545301	2,691,333.89	345.350000	2,705,471.90	14,138.01	0.17
83443Q103	SOLSTICE ADV MATERIALS INC COMMON STOCK USD.01								
		Local	56,299.000	75.805000	4,267,745.69	76.160000	4,287,731.84	19,986.15	0.28
		Base		75.805000	4,267,745.69	76.160000	4,287,731.84	19,986.15	0.28

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835495102	SONOCO PRODUCTS CO COMMON STOCK							
	46,103.000	Local	38.867389	1,791,903.25	54.090000	2,493,711.27	701,808.02	0.16
		Base	38.867389	1,791,903.25	54.090000	2,493,711.27	701,808.02	0.16
83601L102	SOTERA HEALTH CO COMMON STOCK USD.01							
	101,786.000	Local	17.181431	1,748,829.10	14.340000	1,459,611.24	-289,217.86	0.09
		Base	17.181431	1,748,829.10	14.340000	1,459,611.24	-289,217.86	0.09
84472E102	SOUTHSTATE BANK CORP COMMON STOCK USD2.5							
	46,443.000	Local	78.140146	3,629,062.80	92.520000	4,296,906.36	667,843.56	0.28
		Base	78.140146	3,629,062.80	92.520000	4,296,906.36	667,843.56	0.28
844895102	SOUTHWEST GAS HOLDINGS INC COMMON STOCK							
	30,284.000	Local	77.475840	2,346,278.35	86.900000	2,631,679.60	285,401.25	0.17
		Base	77.475840	2,346,278.35	86.900000	2,631,679.60	285,401.25	0.17
84857L101	SPIRE INC COMMON STOCK USD1.0							
	27,791.000	Local	76.069549	2,114,048.84	90.540000	2,516,197.14	402,148.30	0.16
		Base	76.069549	2,114,048.84	90.540000	2,516,197.14	402,148.30	0.16
85208M102	SPROUTS FARMERS MARKET INC COMMON STOCK USD.001							
	45,405.000	Local	31.379479	1,424,785.26	77.130000	3,502,087.65	2,077,302.39	0.22
		Base	31.379479	1,424,785.26	77.130000	3,502,087.65	2,077,302.39	0.22
85254J102	STAG INDUSTRIAL INC REIT USD.01							
	89,412.000	Local	34.931939	3,123,334.54	36.060000	3,224,196.72	100,862.18	0.21
		Base	34.931939	3,123,334.54	36.060000	3,224,196.72	100,862.18	0.21
85423L103	STANDARDAERO INC COMMON STOCK USD.01							
	88,591.000	Local	30.213042	2,676,603.60	25.830000	2,288,305.53	-388,298.07	0.15
		Base	30.213042	2,676,603.60	25.830000	2,288,305.53	-388,298.07	0.15
85571B105	STARWOOD PROPERTY TRUST INC REIT USD.01							
	165,600.000	Local	17.185736	2,845,957.81	17.220000	2,851,632.00	5,674.19	0.18
		Base	17.185736	2,845,957.81	17.220000	2,851,632.00	5,674.19	0.18
859241101	STERLING INFRASTRUCTURE INC COMMON STOCK USD.01							
	14,189.000	Local	343.522724	4,874,243.93	407.270000	5,778,754.03	904,510.10	0.37
		Base	343.522724	4,874,243.93	407.270000	5,778,754.03	904,510.10	0.37

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
860630102	STIFEL FINANCIAL CORP COMMON STOCK USD.15								
		Local	71,610.000	28.280575	2,025,171.96	73.920000	5,293,411.20	3,268,239.24	0.34
		Base		28.280575	2,025,171.96	73.920000	5,293,411.20	3,268,239.24	0.34
87157D109	SYNAPTICS INC COMMON STOCK USD.001								
		Local	17,928.000	95.877482	1,718,891.49	70.040000	1,255,677.12	-463,214.37	0.08
		Base		95.877482	1,718,891.49	70.040000	1,255,677.12	-463,214.37	0.08
87162W100	TD SYNNEX CORP COMMON STOCK USD.001								
		Local	37,133.000	86.596072	3,215,571.93	168.710000	6,264,708.43	3,049,136.50	0.40
		Base		86.596072	3,215,571.93	168.710000	6,264,708.43	3,049,136.50	0.40
87305R109	TTM TECHNOLOGIES COMMON STOCK USD.001								
		Local	46,764.000	94.936877	4,439,628.12	97.420000	4,555,748.88	116,120.76	0.29
		Base		94.936877	4,439,628.12	97.420000	4,555,748.88	116,120.76	0.29
87422Q109	TALEN ENERGY CORP COMMON STOCK USD.001								
		Local	21,788.000	376.474506	8,202,626.53	319.230000	6,955,383.24	-1,247,243.29	0.45
		Base		376.474506	8,202,626.53	319.230000	6,955,383.24	-1,247,243.29	0.45
87724P106	TAYLOR MORRISON HOME CORP COMMON STOCK USD.00001								
		Local	45,422.000	27.166338	1,233,949.41	58.240000	2,645,377.28	1,411,427.87	0.17
		Base		27.166338	1,233,949.41	58.240000	2,645,377.28	1,411,427.87	0.17
88023U101	SOMNIGROUP INTERNATIONAL INC COMMON STOCK USD.01								
		Local	96,401.000	26.534039	2,557,907.89	73.920000	7,125,961.92	4,568,054.03	0.46
		Base		26.534039	2,557,907.89	73.920000	7,125,961.92	4,568,054.03	0.46
88033G407	TENET HEALTHCARE CORP COMMON STOCK USD.05								
		Local	41,249.000	45.037766	1,857,762.81	188.710000	7,784,098.79	5,926,335.98	0.50
		Base		45.037766	1,857,762.81	188.710000	7,784,098.79	5,926,335.98	0.50
880779103	TEREX CORP COMMON STOCK USD.01								
		Local	46,623.000	37.178449	1,733,370.83	59.100000	2,755,419.30	1,022,048.47	0.18
		Base		37.178449	1,733,370.83	59.100000	2,755,419.30	1,022,048.47	0.18
88162G103	TETRA TECH INC COMMON STOCK USD.01								
		Local	122,831.000	18.400331	2,260,131.05	30.120000	3,699,669.72	1,439,538.67	0.24
		Base		18.400331	2,260,131.05	30.120000	3,699,669.72	1,439,538.67	0.24

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88224Q107	TEXAS CAPITAL BANCSHARES INC COMMON STOCK USD.01								
		Local	20,708.000	69.869909	1,446,866.08	94.880000	1,964,775.04	517,908.96	0.13
		Base		69.869909	1,446,866.08	94.880000	1,964,775.04	517,908.96	0.13
882681109	TEXAS ROADHOUSE INC COMMON STOCK USD.001								
		Local	30,957.000	66.891851	2,070,771.03	165.140000	5,112,238.98	3,041,467.95	0.33
		Base		66.891851	2,070,771.03	165.140000	5,112,238.98	3,041,467.95	0.33
885160101	THOR INDUSTRIES INC COMMON STOCK USD.1								
		Local	24,676.000	50.042502	1,234,848.77	79.890000	1,971,365.64	736,516.87	0.13
		Base		50.042502	1,234,848.77	79.890000	1,971,365.64	736,516.87	0.13
887389104	TIMKEN CO COMMON STOCK								
		Local	29,482.000	36.818570	1,085,485.07	100.570000	2,965,004.74	1,879,519.67	0.19
		Base		36.818570	1,085,485.07	100.570000	2,965,004.74	1,879,519.67	0.19
889478103	TOLL BROTHERS INC COMMON STOCK USD.01								
		Local	43,894.000	36.925519	1,620,808.71	136.470000	5,990,214.18	4,369,405.47	0.38
		Base		36.925519	1,620,808.71	136.470000	5,990,214.18	4,369,405.47	0.38
89055F103	TOPBUILD CORP COMMON STOCK								
		Local	13,042.000	147.555952	1,924,424.72	351.300000	4,581,654.60	2,657,229.88	0.29
		Base		147.555952	1,924,424.72	351.300000	4,581,654.60	2,657,229.88	0.29
891092108	TORO CO COMMON STOCK USD1.0								
		Local	45,569.000	49.576651	2,259,158.41	93.440000	4,257,967.36	1,998,808.95	0.27
		Base		49.576651	2,259,158.41	93.440000	4,257,967.36	1,998,808.95	0.27
89400J107	TRANSUNION COMMON STOCK USD.01								
		Local	89,991.000	88.000221	7,919,227.86	69.190000	6,226,477.29	-1,692,750.57	0.40
		Base		88.000221	7,919,227.86	69.190000	6,226,477.29	-1,692,750.57	0.40
894164102	TRAVEL LEISURE CO COMMON STOCK USD.01								
		Local	29,889.000	44.045338	1,316,471.11	69.190000	2,068,019.91	751,548.80	0.13
		Base		44.045338	1,316,471.11	69.190000	2,068,019.91	751,548.80	0.13
89531P105	TREX COMPANY INC COMMON STOCK USD.01								
		Local	49,889.000	37.908906	1,891,237.43	36.420000	1,816,957.38	-74,280.05	0.12
		Base		37.908906	1,891,237.43	36.420000	1,816,957.38	-74,280.05	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
90138F102	TWILIO INC A COMMON STOCK USD.001								
		Local	71,182.000	104.599929	7,445,632.15	125.820000	8,956,119.24	1,510,487.09	0.57
		Base		104.599929	7,445,632.15	125.820000	8,956,119.24	1,510,487.09	0.57
902681105	UGI CORP COMMON STOCK								
		Local	100,303.000	28.799962	2,888,722.57	36.420000	3,653,035.26	764,312.69	0.23
		Base		28.799962	2,888,722.57	36.420000	3,653,035.26	764,312.69	0.23
902788108	UMB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	33,276.000	89.627558	2,982,446.61	112.790000	3,753,200.04	770,753.43	0.24
		Base		89.627558	2,982,446.61	112.790000	3,753,200.04	770,753.43	0.24
90278Q108	UFP INDUSTRIES INC COMMON STOCK								
		Local	27,129.000	85.338628	2,315,151.63	92.120000	2,499,123.48	183,971.85	0.16
		Base		85.338628	2,315,151.63	92.120000	2,499,123.48	183,971.85	0.16
90364P105	UIPATH INC CLASS A COMMON STOCK USD.00001								
		Local	198,281.000	15.753631	3,123,645.79	11.100000	2,200,919.10	-922,726.69	0.14
		Base		15.753631	3,123,645.79	11.100000	2,200,919.10	-922,726.69	0.14
903731107	UL SOLUTIONS INC CLASS A COMMON STOCK USD.001								
		Local	35,937.000	80.638254	2,897,896.95	85.710000	3,080,160.27	182,263.32	0.20
		Base		80.638254	2,897,896.95	85.710000	3,080,160.27	182,263.32	0.20
909907107	UNITED BANKSHARES INC COMMON STOCK USD2.5								
		Local	65,019.000	35.896253	2,333,938.50	41.420000	2,693,086.98	359,148.48	0.17
		Base		35.896253	2,333,938.50	41.420000	2,693,086.98	359,148.48	0.17
912008109	US FOODS HOLDING CORP COMMON STOCK USD.01								
		Local	104,229.000	42.764289	4,457,279.11	92.210000	9,610,956.09	5,153,676.98	0.62
		Base		42.764289	4,457,279.11	92.210000	9,610,956.09	5,153,676.98	0.62
91307C102	UNITED THERAPEUTICS CORP COMMON STOCK USD.01								
		Local	20,503.000	129.385491	2,652,790.73	592.980000	12,157,868.94	9,505,078.21	0.78
		Base		129.385491	2,652,790.73	592.980000	12,157,868.94	9,505,078.21	0.78
91347P105	UNIVERSAL DISPLAY CORP COMMON STOCK USD.01								
		Local	20,638.000	109.204342	2,253,759.21	91.660000	1,891,679.08	-362,080.13	0.12
		Base		109.204342	2,253,759.21	91.660000	1,891,679.08	-362,080.13	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
91529Y106	UNUM GROUP COMMON STOCK USD.1							
	71,563.000	Local	30.409299	2,176,180.69	73.030000	5,226,245.89	3,050,065.20	0.34
		Base	30.409299	2,176,180.69	73.030000	5,226,245.89	3,050,065.20	0.34
918204108	VF CORP COMMON STOCK							
	151,289.000	Local	16.109104	2,437,130.24	16.990000	2,570,400.11	133,269.87	0.16
		Base	16.109104	2,437,130.24	16.990000	2,570,400.11	133,269.87	0.16
91879Q109	VAIL RESORTS INC COMMON STOCK USD.01							
	16,679.000	Local	238.466955	3,977,390.35	128.320000	2,140,249.28	-1,837,141.07	0.14
		Base	238.466955	3,977,390.35	128.320000	2,140,249.28	-1,837,141.07	0.14
919794107	VALLEY NATIONAL BANCORP COMMON STOCK							
	222,772.000	Local	10.546627	2,349,493.20	12.280000	2,735,640.16	386,146.96	0.18
		Base	10.546627	2,349,493.20	12.280000	2,735,640.16	386,146.96	0.18
920253101	VALMONT INDUSTRIES COMMON STOCK USD1.0							
	9,243.000	Local	139.149643	1,286,160.15	399.570000	3,693,225.51	2,407,065.36	0.24
		Base	139.149643	1,286,160.15	399.570000	3,693,225.51	2,407,065.36	0.24
92047W101	VALVOLINE INC COMMON STOCK USD.01							
	59,089.000	Local	16.536445	977,121.99	33.680000	1,990,117.52	1,012,995.53	0.13
		Base	16.536445	977,121.99	33.680000	1,990,117.52	1,012,995.53	0.13
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF							
	113,997.000	Local	96.726664	11,026,549.49	114.320000	13,032,137.04	2,005,587.55	0.84
		Base	96.726664	11,026,549.49	114.320000	13,032,137.04	2,005,587.55	0.84
925815102	VICOR CORP COMMON STOCK USD.01							
	8,068.000	Local	157.495000	1,270,669.66	161.000000	1,298,948.00	28,278.34	0.08
		Base	157.495000	1,270,669.66	161.000000	1,298,948.00	28,278.34	0.08
92839U206	VISTEON CORP COMMON STOCK							
	12,702.000	Local	114.801628	1,458,210.28	91.110000	1,157,279.22	-300,931.06	0.07
		Base	114.801628	1,458,210.28	91.110000	1,157,279.22	-300,931.06	0.07
928881101	VONTIER CORP COMMON STOCK USD.0001							
	66,844.000	Local	30.749510	2,055,420.22	35.470000	2,370,956.68	315,536.46	0.15
		Base	30.749510	2,055,420.22	35.470000	2,370,956.68	315,536.46	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
929042109	VORNADO REALTY TRUST REIT USD.04							
	74,684.000	Local	23.619370	1,763,989.00	25.990000	1,941,037.16	177,048.16	0.12
		Base	23.619370	1,763,989.00	25.990000	1,941,037.16	177,048.16	0.12
929089100	VOYA FINANCIAL INC COMMON STOCK USD.01							
	44,113.000	Local	66.230608	2,921,630.79	68.320000	3,013,800.16	92,169.37	0.19
		Base	66.230608	2,921,630.79	68.320000	3,013,800.16	92,169.37	0.19
92936U109	WP CAREY INC REIT USD.001							
	103,473.000	Local	61.734598	6,387,864.08	67.960000	7,032,025.08	644,161.00	0.45
		Base	61.734598	6,387,864.08	67.960000	7,032,025.08	644,161.00	0.45
934550203	WARNER MUSIC GROUP CORP CL A COMMON STOCK							
	68,589.000	Local	30.221259	2,072,845.95	25.540000	1,751,763.06	-321,082.89	0.11
		Base	30.221259	2,072,845.95	25.540000	1,751,763.06	-321,082.89	0.11
942622200	WATSCO INC COMMON STOCK USD.5							
	16,163.000	Local	197.707408	3,195,544.83	363.790000	5,879,937.77	2,684,392.94	0.38
		Base	197.707408	3,195,544.83	363.790000	5,879,937.77	2,684,392.94	0.38
942749102	WATTS WATER TECHNOLOGIES A COMMON STOCK USD.1							
	12,803.000	Local	158.171381	2,025,068.19	290.290000	3,716,582.87	1,691,514.68	0.24
		Base	158.171381	2,025,068.19	290.290000	3,716,582.87	1,691,514.68	0.24
947890109	WEBSTER FINANCIAL CORP COMMON STOCK USD.01							
	75,122.000	Local	39.193326	2,944,281.01	69.420000	5,214,969.24	2,270,688.23	0.33
		Base	39.193326	2,944,281.01	69.420000	5,214,969.24	2,270,688.23	0.33
95082P105	WESCO INTERNATIONAL INC COMMON STOCK USD.01							
	22,570.000	Local	174.821871	3,945,729.63	273.620000	6,175,603.40	2,229,873.77	0.40
		Base	174.821871	3,945,729.63	273.620000	6,175,603.40	2,229,873.77	0.40
957638109	WESTERN ALLIANCE BANCORP COMMON STOCK USD.0001							
	47,972.000	Local	82.950600	3,979,306.20	70.850000	3,398,816.20	-580,490.00	0.22
		Base	82.950600	3,979,306.20	70.850000	3,398,816.20	-580,490.00	0.22
960413102	WESTLAKE CORP COMMON STOCK USD.01							
	15,507.000	Local	95.108285	1,474,844.17	116.820000	1,811,527.74	336,683.57	0.12
		Base	95.108285	1,474,844.17	116.820000	1,811,527.74	336,683.57	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
96208T104	WEX INC COMMON STOCK USD.01							
	16,131.000	Local	108.360789	1,747,967.89	153.040000	2,468,688.24	720,720.35	0.16
		Base	108.360789	1,747,967.89	153.040000	2,468,688.24	720,720.35	0.16
963320106	WHIRLPOOL CORP COMMON STOCK USD1.0							
	28,474.000	Local	102.406992	2,915,936.68	53.920000	1,535,318.08	-1,380,618.60	0.10
		Base	102.406992	2,915,936.68	53.920000	1,535,318.08	-1,380,618.60	0.10
974155103	WINGSTOP INC COMMON STOCK USD.01							
	13,037.000	Local	143.901603	1,876,045.20	154.970000	2,020,343.89	144,298.69	0.13
		Base	143.901603	1,876,045.20	154.970000	2,020,343.89	144,298.69	0.13
97650W108	WINTRUST FINANCIAL CORP COMMON STOCK							
	31,323.000	Local	76.069730	2,382,732.15	138.940000	4,352,017.62	1,969,285.47	0.28
		Base	76.069730	2,382,732.15	138.940000	4,352,017.62	1,969,285.47	0.28
980745103	WOODWARD INC COMMON STOCK USD.001455							
	27,764.000	Local	66.670349	1,851,035.57	357.920000	9,937,290.88	8,086,255.31	0.64
		Base	66.670349	1,851,035.57	357.920000	9,937,290.88	8,086,255.31	0.64
98311A105	WYNDHAM HOTELS + RESORTS INC COMMON STOCK USD.01							
	35,393.000	Local	60.889153	2,155,049.79	81.230000	2,874,973.39	719,923.60	0.18
		Base	60.889153	2,155,049.79	81.230000	2,874,973.39	719,923.60	0.18
983793100	XPO INC COMMON STOCK USD.001							
	54,195.000	Local	34.568749	1,873,453.33	194.550000	10,543,637.25	8,670,183.92	0.68
		Base	34.568749	1,873,453.33	194.550000	10,543,637.25	8,670,183.92	0.68
98585X104	YETI HOLDINGS INC COMMON STOCK USD.01							
	36,162.000	Local	70.370353	2,544,732.70	36.590000	1,323,167.58	-1,221,565.12	0.08
		Base	70.370353	2,544,732.70	36.590000	1,323,167.58	-1,221,565.12	0.08
989701107	ZIONS BANCORP NA COMMON STOCK USD.001							
	68,464.000	Local	41.828560	2,863,750.53	57.620000	3,944,895.68	1,081,145.15	0.25
		Base	41.828560	2,863,750.53	57.620000	3,944,895.68	1,081,145.15	0.25
G0750C108	AXALTA COATING SYSTEMS LTD COMMON STOCK USD1.0							
	98,973.000	Local	30.900259	3,058,291.38	27.700000	2,741,552.10	-316,739.28	0.18
		Base	30.900259	3,058,291.38	27.700000	2,741,552.10	-316,739.28	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G1890L107	CAPRI HOLDINGS LTD COMMON STOCK								
		Local	55,540.000	40.579722	2,253,797.77	17.620000	978,614.80	-1,275,182.97	0.06
		Base		40.579722	2,253,797.77	17.620000	978,614.80	-1,275,182.97	0.06
G3198U102	ESSENT GROUP LTD COMMON STOCK USD.015								
		Local	44,967.000	37.374374	1,680,613.47	58.440000	2,627,871.48	947,258.01	0.17
		Base		37.374374	1,680,613.47	58.440000	2,627,871.48	947,258.01	0.17
G3323L100	FABRINET COMMON STOCK USD.01								
		Local	16,450.000	225.017303	3,701,534.63	521.520000	8,579,004.00	4,877,469.37	0.55
		Base		225.017303	3,701,534.63	521.520000	8,579,004.00	4,877,469.37	0.55
G3922B107	GENPACT LTD COMMON STOCK USD.01								
		Local	74,893.000	44.505285	3,333,134.32	37.250000	2,789,764.25	-543,370.07	0.18
		Base		44.505285	3,333,134.32	37.250000	2,789,764.25	-543,370.07	0.18
G4474Y214	JANUS HENDERSON GROUP PLC COMMON STOCK USD1.5								
		Local	57,765.000	27.741246	1,602,473.09	51.370000	2,967,388.05	1,364,914.96	0.19
		Base		27.741246	1,602,473.09	51.370000	2,967,388.05	1,364,914.96	0.19
G48833118	WEATHERFORD INTERNATIONAL PL COMMON STOCK USD.001								
		Local	33,278.000	85.607189	2,848,836.03	94.580000	3,147,433.24	298,597.21	0.20
		Base		85.607189	2,848,836.03	94.580000	3,147,433.24	298,597.21	0.20
G50871105	JAZZ PHARMACEUTICALS PLC COMMON STOCK USD.0001								
		Local	28,243.000	142.201675	4,016,201.92	189.050000	5,339,339.15	1,323,137.23	0.34
		Base		142.201675	4,016,201.92	189.050000	5,339,339.15	1,323,137.23	0.34
G5509L101	LIVANOVA PLC COMMON STOCK GBP1.0								
		Local	25,766.000	68.566490	1,766,684.17	63.560000	1,637,686.96	-128,997.21	0.11
		Base		68.566490	1,766,684.17	63.560000	1,637,686.96	-128,997.21	0.11
G6700G107	NVENT ELECTRIC PLC COMMON STOCK USD.01								
		Local	74,660.000	30.413674	2,270,684.90	118.280000	8,830,784.80	6,560,099.90	0.57
		Base		30.413674	2,270,684.90	118.280000	8,830,784.80	6,560,099.90	0.57
G7496G103	RENAISSANCERE HOLDINGS LTD COMMON STOCK USD1.0								
		Local	20,797.000	141.317944	2,938,989.29	297.230000	6,181,492.31	3,242,503.02	0.40
		Base		141.317944	2,938,989.29	297.230000	6,181,492.31	3,242,503.02	0.40

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G76279101	ROIVANT SCIENCES LTD COMMON STOCK USD.0000001							
	207,607.000	Local	11.696521	2,428,279.55	27.700000	5,750,713.90	3,322,434.35	0.37
		Base	11.696521	2,428,279.55	27.700000	5,750,713.90	3,322,434.35	0.37
G8060N102	SENSATA TECHNOLOGIES HOLDING COMMON STOCK EUR.01							
	67,386.000	Local	36.068776	2,430,530.52	35.220000	2,373,334.92	-57,195.60	0.15
		Base	36.068776	2,430,530.52	35.220000	2,373,334.92	-57,195.60	0.15
G87110105	TECHNIPFMC PLC COMMON STOCK USD1.0							
	186,736.000	Local	39.843518	7,440,219.19	69.130000	12,909,059.68	5,468,840.49	0.83
		Base	39.843518	7,440,219.19	69.130000	12,909,059.68	5,468,840.49	0.83
G9460G101	VALARIS LTD COMMON STOCK USD.01							
	29,818.000	Local	63.425291	1,891,215.34	98.040000	2,923,356.72	1,032,141.38	0.19
		Base	63.425291	1,891,215.34	98.040000	2,923,356.72	1,032,141.38	0.19
N20944109	CNH INDUSTRIAL NV COMMON STOCK EUR.01							
	408,895.000	Local	10.609322	4,338,098.73	11.000000	4,497,845.00	159,746.27	0.29
		Base	10.609322	4,338,098.73	11.000000	4,497,845.00	159,746.27	0.29
Y2573F102	FLEX LTD COMMON STOCK							
	169,932.000	Local	38.738365	6,582,887.87	65.460000	11,123,748.72	4,540,860.85	0.71
		Base	38.738365	6,582,887.87	65.460000	11,123,748.72	4,540,860.85	0.71
US DOLLAR Total								
	24,455,689.000	Local		1,105,284,420.65		1,498,666,756.84	393,382,336.19	96.13
		Base		1,105,284,420.65		1,498,666,756.84	393,382,336.19	96.13
EQUITY Total								
	24,455,689.000	Base		1,105,284,420.65		1,498,666,756.84	393,382,336.19	96.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		84,868,244.070	Base		1,165,696,975.72		1,559,079,311.91	393,382,336.19	100.00

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.550975	31 Dec 2030		
		Local	70,871,336.580	100.000000	70,871,336.58	100.000000	70,871,336.58	0.00	6.65
		Base		100.000000	70,871,336.58	100.000000	70,871,336.58	0.00	6.65
US DOLLAR Total									
		Local	70,871,336.580		70,871,336.58		70,871,336.58	0.00	6.65
		Base			70,871,336.58		70,871,336.58	0.00	6.65
CASH EQUIVALENT Total									
		Base	70,871,336.580		70,871,336.58		70,871,336.58	0.00	6.65
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
000361105	AAR CORP COMMON STOCK USD1.0								
		Local	23,846.000	36.032787	859,237.84	109.460000	2,610,183.16	1,750,945.32	0.24
		Base		36.032787	859,237.84	109.460000	2,610,183.16	1,750,945.32	0.24
000899104	ADMA BIOLOGICS INC COMMON STOCK USD.0001								
		Local	154,282.000	20.717938	3,196,404.85	9.010000	1,390,080.82	-1,806,324.03	0.13
		Base		20.717938	3,196,404.85	9.010000	1,390,080.82	-1,806,324.03	0.13
00090Q103	ADT INC COMMON STOCK USD.01								
		Local	317,157.000	7.203787	2,284,731.59	6.570000	2,083,721.49	-201,010.10	0.20
		Base		7.203787	2,284,731.59	6.570000	2,083,721.49	-201,010.10	0.20
000957100	ABM INDUSTRIES INC COMMON STOCK USD.01								
		Local	38,352.000	31.745434	1,217,500.89	38.520000	1,477,319.04	259,818.15	0.14
		Base		31.745434	1,217,500.89	38.520000	1,477,319.04	259,818.15	0.14
00108J109	ACM RESEARCH INC CLASS A COMMON STOCK USD.0001								
		Local	33,558.000	37.715432	1,265,654.47	39.350000	1,320,507.30	54,852.83	0.12
		Base		37.715432	1,265,654.47	39.350000	1,320,507.30	54,852.83	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
001744101	AMN HEALTHCARE SERVICES INC COMMON STOCK USD.01							
	24,929.000	Local	39.964997	996,287.41	18.340000	457,197.86	-539,089.55	0.04
		Base	39.964997	996,287.41	18.340000	457,197.86	-539,089.55	0.04
00182C103	ANI PHARMACEUTICALS INC COMMON STOCK USD.0001							
	11,340.000	Local	53.413774	605,712.20	76.900000	872,046.00	266,333.80	0.08
		Base	53.413774	605,712.20	76.900000	872,046.00	266,333.80	0.08
00191U102	ASGN INC COMMON STOCK USD.01							
	17,706.000	Local	38.812300	687,210.58	38.710000	685,399.26	-1,811.32	0.06
		Base	38.812300	687,210.58	38.710000	685,399.26	-1,811.32	0.06
002121101	A10 NETWORKS INC COMMON STOCK USD.00001							
	45,344.000	Local	14.203244	644,031.91	23.120000	1,048,353.28	404,321.37	0.10
		Base	14.203244	644,031.91	23.120000	1,048,353.28	404,321.37	0.10
002474104	AZZ INC COMMON STOCK USD1.0							
	19,125.000	Local	43.150993	825,262.75	125.130000	2,393,111.25	1,567,848.50	0.22
		Base	43.150993	825,262.75	125.130000	2,393,111.25	1,567,848.50	0.22
00402L107	ACADEMY SPORTS + OUTDOORS IN COMMON STOCK USD.01							
	42,266.000	Local	39.475320	1,668,463.87	56.450000	2,385,915.70	717,451.83	0.22
		Base	39.475320	1,668,463.87	56.450000	2,385,915.70	717,451.83	0.22
00404A109	ACADIA HEALTHCARE CO INC COMMON STOCK USD.01							
	58,730.000	Local	22.491104	1,320,902.54	23.390000	1,373,694.70	52,792.16	0.13
		Base	22.491104	1,320,902.54	23.390000	1,373,694.70	52,792.16	0.13
004225108	ACADIA PHARMACEUTICALS INC COMMON STOCK USD.0001							
	79,065.000	Local	18.393611	1,454,290.86	22.260000	1,759,986.90	305,696.04	0.17
		Base	18.393611	1,454,290.86	22.260000	1,759,986.90	305,696.04	0.17
004239109	ACADIA REALTY TRUST REIT USD.001							
	82,850.000	Local	21.928150	1,816,747.22	19.120000	1,584,092.00	-232,655.22	0.15
		Base	21.928150	1,816,747.22	19.120000	1,584,092.00	-232,655.22	0.15
004498101	ACI WORLDWIDE INC COMMON STOCK USD.005							
	65,426.000	Local	27.451949	1,796,071.21	41.010000	2,683,120.26	887,049.05	0.25
		Base	27.451949	1,796,071.21	41.010000	2,683,120.26	887,049.05	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
005098108	ACUSHNET HOLDINGS CORP COMMON STOCK USD.001								
		Local	17,580.000	66.554559	1,170,029.14	93.480000	1,643,378.40	473,349.26	0.15
		Base		66.554559	1,170,029.14	93.480000	1,643,378.40	473,349.26	0.15
00653Q102	ADAPTHEALTH CORP COMMON STOCK USD.0001								
		Local	68,483.000	18.708246	1,281,196.80	11.900000	814,947.70	-466,249.10	0.08
		Base		18.708246	1,281,196.80	11.900000	814,947.70	-466,249.10	0.08
006739106	ADDUS HOMECARE CORP COMMON STOCK USD.001								
		Local	11,701.000	83.028962	971,521.89	93.650000	1,095,798.65	124,276.76	0.10
		Base		83.028962	971,521.89	93.650000	1,095,798.65	124,276.76	0.10
00676P107	ADEIA INC COMMON STOCK								
		Local	69,736.000	10.795584	752,840.84	24.030000	1,675,756.08	922,915.24	0.16
		Base		10.795584	752,840.84	24.030000	1,675,756.08	922,915.24	0.16
00737L103	COVISTA INC COMMON STOCK USD.01								
		Local	22,557.000	37.979725	856,708.65	115.250000	2,599,694.25	1,742,985.60	0.24
		Base		37.979725	856,708.65	115.250000	2,599,694.25	1,742,985.60	0.24
00751Y106	ADVANCE AUTO PARTS INC COMMON STOCK USD.0001								
		Local	38,514.000	62.947455	2,424,358.29	52.750000	2,031,613.50	-392,744.79	0.19
		Base		62.947455	2,424,358.29	52.750000	2,031,613.50	-392,744.79	0.19
00847J105	AGILYSYS INC COMMON STOCK USD.3								
		Local	16,239.000	38.756930	629,373.78	71.140000	1,155,242.46	525,868.68	0.11
		Base		38.756930	629,373.78	71.140000	1,155,242.46	525,868.68	0.11
00912X302	AIR LEASE CORP COMMON STOCK USD.01								
		Local	67,041.000	49.994649	3,351,691.27	64.940000	4,353,642.54	1,001,951.27	0.41
		Base		49.994649	3,351,691.27	64.940000	4,353,642.54	1,001,951.27	0.41
011311107	ALAMO GROUP INC COMMON STOCK USD.1								
		Local	7,006.000	98.717344	691,613.71	164.970000	1,155,779.82	464,166.11	0.11
		Base		98.717344	691,613.71	164.970000	1,155,779.82	464,166.11	0.11
011642105	ALARM.COM HOLDINGS INC COMMON STOCK								
		Local	31,544.000	50.861349	1,604,370.39	43.190000	1,362,385.36	-241,985.03	0.13
		Base		50.861349	1,604,370.39	43.190000	1,362,385.36	-241,985.03	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
012348108	ALBANY INTL CORP CL A COMMON STOCK USD.001								
		Local	18,520.000	50.798890	940,795.44	52.210000	966,929.20	26,133.76	0.09
		Base		50.798890	940,795.44	52.210000	966,929.20	26,133.76	0.09
01748X102	ALLEGIANT TRAVEL CO COMMON STOCK USD.001								
		Local	8,583.000	95.704447	821,431.27	81.040000	695,566.32	-125,864.95	0.07
		Base		95.704447	821,431.27	81.040000	695,566.32	-125,864.95	0.07
018581108	BREAD FINANCIAL HOLDINGS INC COMMON STOCK USD.01								
		Local	28,800.000	35.902500	1,033,991.99	74.890000	2,156,832.00	1,122,840.01	0.20
		Base		35.902500	1,033,991.99	74.890000	2,156,832.00	1,122,840.01	0.20
020764106	ALPHA METALLURGICAL RESOURCE COMMON STOCK USD.01								
		Local	7,061.000	238.514916	1,684,153.82	205.270000	1,449,411.47	-234,742.35	0.14
		Base		238.514916	1,684,153.82	205.270000	1,449,411.47	-234,742.35	0.14
02215L209	KINETIK HOLDINGS INC COMMON STOCK USD.0001								
		Local	28,515.000	43.387080	1,237,182.59	48.410000	1,380,411.15	143,228.56	0.13
		Base		43.387080	1,237,182.59	48.410000	1,380,411.15	143,228.56	0.13
023939101	AMENTUM HOLDINGS INC COMMON STOCK								
		Local	98,246.000	19.220337	1,888,321.25	26.080000	2,562,255.68	673,934.43	0.24
		Base		19.220337	1,888,321.25	26.080000	2,562,255.68	673,934.43	0.24
024013104	AMERICAN ASSETS TRUST INC REIT USD.01								
		Local	30,211.000	33.741108	1,019,352.61	18.410000	556,184.51	-463,168.10	0.05
		Base		33.741108	1,019,352.61	18.410000	556,184.51	-463,168.10	0.05
024061103	DAUCH CORPORATION COMMON STOCK USD.01								
		Local	147,182.000	8.915783	1,312,242.77	5.930000	872,789.26	-439,453.51	0.08
		Base		8.915783	1,312,242.77	5.930000	872,789.26	-439,453.51	0.08
02553E106	AMERICAN EAGLE OUTFITTERS COMMON STOCK USD.01								
		Local	101,263.000	11.723822	1,187,189.42	16.700000	1,691,092.10	503,902.68	0.16
		Base		11.723822	1,187,189.42	16.700000	1,691,092.10	503,902.68	0.16
029899101	AMERICAN STATES WATER CO COMMON STOCK								
		Local	24,775.000	51.439516	1,274,414.01	75.620000	1,873,485.50	599,071.49	0.18
		Base		51.439516	1,274,414.01	75.620000	1,873,485.50	599,071.49	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
030506109	AMERICAN WOODMARK CORP COMMON STOCK								
		Local	9,383.000	55.311920	518,991.75	39.830000	373,724.89	-145,266.86	0.04
		Base		55.311920	518,991.75	39.830000	373,724.89	-145,266.86	0.04
03071H100	AMERISAFE INC COMMON STOCK USD.01								
		Local	12,267.000	40.674194	498,950.34	33.330000	408,859.11	-90,091.23	0.04
		Base		40.674194	498,950.34	33.330000	408,859.11	-90,091.23	0.04
03076K108	AMERIS BANCORP COMMON STOCK USD1.0								
		Local	40,936.000	35.555586	1,455,503.48	77.990000	3,192,598.64	1,737,095.16	0.30
		Base		35.555586	1,455,503.48	77.990000	3,192,598.64	1,737,095.16	0.30
03168L105	AMNEAL PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	106,935.000	13.398549	1,432,773.83	12.430000	1,329,202.05	-103,571.78	0.12
		Base		13.398549	1,432,773.83	12.430000	1,329,202.05	-103,571.78	0.12
03209R103	AMPHASTAR PHARMACEUTICALS IN COMMON STOCK USD.0001								
		Local	22,651.000	23.160226	524,602.29	19.590000	443,733.09	-80,869.20	0.04
		Base		23.160226	524,602.29	19.590000	443,733.09	-80,869.20	0.04
034164103	ANDERSONS INC/THE COMMON STOCK								
		Local	21,599.000	31.421736	678,678.08	71.780000	1,550,376.22	871,698.14	0.15
		Base		31.421736	678,678.08	71.780000	1,550,376.22	871,698.14	0.15
03753U106	APELLIS PHARMACEUTICALS INC COMMON STOCK USD.0001								
		Local	64,231.000	23.228434	1,491,985.54	40.230000	2,584,013.13	1,092,027.59	0.24
		Base		23.228434	1,491,985.54	40.230000	2,584,013.13	1,092,027.59	0.24
037598109	APOGEE ENTERPRISES INC COMMON STOCK USD.333								
		Local	13,773.000	35.135984	483,927.91	33.540000	461,946.42	-21,981.49	0.04
		Base		35.135984	483,927.91	33.540000	461,946.42	-21,981.49	0.04
03762U105	APOLLO COMMERCIAL REAL ESTAT REIT USD.01								
		Local	83,568.000	15.467077	1,292,552.70	10.560000	882,478.08	-410,074.62	0.08
		Base		15.467077	1,292,552.70	10.560000	882,478.08	-410,074.62	0.08
03763A207	ASTRANA HEALTH INC COMMON STOCK USD.001								
		Local	27,573.000	70.694406	1,949,256.86	24.520000	676,089.96	-1,273,166.90	0.06
		Base		70.694406	1,949,256.86	24.520000	676,089.96	-1,273,166.90	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
03784Y200	APPLE HOSPITALITY REIT INC REIT								
		Local	141,056.000	15.472883	2,182,542.95	11.510000	1,623,554.56	-558,988.39	0.15
		Base		15.472883	2,182,542.95	11.510000	1,623,554.56	-558,988.39	0.15
038923108	ARBOR REALTY TRUST INC REIT USD.01								
		Local	124,258.000	13.634179	1,694,155.78	7.710000	958,029.18	-736,126.60	0.09
		Base		13.634179	1,694,155.78	7.710000	958,029.18	-736,126.60	0.09
03937C105	ARCBEST CORP COMMON STOCK USD.01								
		Local	14,394.000	40.493018	582,856.50	98.360000	1,415,793.84	832,937.34	0.13
		Base		40.493018	582,856.50	98.360000	1,415,793.84	832,937.34	0.13
03957W106	ARCHROCK INC COMMON STOCK USD.01								
		Local	111,176.000	12.412090	1,379,926.49	34.800000	3,868,924.80	2,488,998.31	0.36
		Base		12.412090	1,379,926.49	34.800000	3,868,924.80	2,488,998.31	0.36
039653100	ARCOSA INC COMMON STOCK USD.01								
		Local	31,387.000	39.507807	1,240,031.55	106.140000	3,331,416.18	2,091,384.63	0.31
		Base		39.507807	1,240,031.55	106.140000	3,331,416.18	2,091,384.63	0.31
03969F109	ARCUS BIOSCIENCES INC COMMON STOCK USD.0001								
		Local	52,836.000	24.552057	1,297,232.46	21.600000	1,141,257.60	-155,974.86	0.11
		Base		24.552057	1,297,232.46	21.600000	1,141,257.60	-155,974.86	0.11
04010E109	ARGAN INC COMMON STOCK USD.15								
		Local	5,752.000	537.796700	3,093,406.62	544.650000	3,132,826.80	39,420.18	0.29
		Base		537.796700	3,093,406.62	544.650000	3,132,826.80	39,420.18	0.29
04206A101	ARLO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	67,675.000	7.481950	506,340.96	14.230000	963,015.25	456,674.29	0.09
		Base		7.481950	506,340.96	14.230000	963,015.25	456,674.29	0.09
042315705	ARMOUR RESIDENTIAL REIT INC REIT USD.0001								
		Local	71,382.000	28.622105	2,043,103.08	16.680000	1,190,651.76	-852,451.32	0.11
		Base		28.622105	2,043,103.08	16.680000	1,190,651.76	-852,451.32	0.11
04247X102	ARMSTRONG WORLD INDUSTRIES COMMON STOCK USD.01								
		Local	27,421.000	100.459142	2,754,690.13	164.800000	4,518,980.80	1,764,290.67	0.42
		Base		100.459142	2,754,690.13	164.800000	4,518,980.80	1,764,290.67	0.42

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
04316A108	ARTISAN PARTNERS ASSET MA A COMMON STOCK USD.01								
		Local	45,089.000	38.152419	1,720,254.41	36.390000	1,640,788.71	-79,465.70	0.15
		Base		38.152419	1,720,254.41	36.390000	1,640,788.71	-79,465.70	0.15
043436104	ASBURY AUTOMOTIVE GROUP COMMON STOCK USD.01								
		Local	12,568.000	105.791490	1,329,587.45	195.410000	2,455,912.88	1,126,325.43	0.23
		Base		105.791490	1,329,587.45	195.410000	2,455,912.88	1,126,325.43	0.23
046224101	ASTEC INDUSTRIES INC COMMON STOCK USD.2								
		Local	14,566.000	39.323277	572,782.85	53.840000	784,233.44	211,450.59	0.07
		Base		39.323277	572,782.85	53.840000	784,233.44	211,450.59	0.07
04911A107	ATLANTIC UNION BANKSHARES CO COMMON STOCK USD1.33								
		Local	90,523.000	29.671613	2,685,963.42	35.740000	3,235,292.02	549,328.60	0.30
		Base		29.671613	2,685,963.42	35.740000	3,235,292.02	549,328.60	0.30
05350V106	AVANOS MEDICAL INC COMMON STOCK USD.01								
		Local	29,695.000	35.202862	1,045,349.00	14.010000	416,026.95	-629,322.05	0.04
		Base		35.202862	1,045,349.00	14.010000	416,026.95	-629,322.05	0.04
05379B107	AVISTA CORP COMMON STOCK								
		Local	51,969.000	35.440683	1,841,816.85	40.140000	2,086,035.66	244,218.81	0.20
		Base		35.440683	1,841,816.85	40.140000	2,086,035.66	244,218.81	0.20
054540208	AXCELIS TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	20,122.000	40.999357	824,989.07	93.080000	1,872,955.76	1,047,966.69	0.18
		Base		40.999357	824,989.07	93.080000	1,872,955.76	1,047,966.69	0.18
05465C100	AXOS FINANCIAL INC COMMON STOCK USD.01								
		Local	35,915.000	32.313669	1,160,545.44	85.090000	3,056,007.35	1,895,461.91	0.29
		Base		32.313669	1,160,545.44	85.090000	3,056,007.35	1,895,461.91	0.29
056525108	BADGER METER INC COMMON STOCK USD1.0								
		Local	18,785.000	54.584936	1,025,378.02	152.350000	2,861,894.75	1,836,516.73	0.27
		Base		54.584936	1,025,378.02	152.350000	2,861,894.75	1,836,516.73	0.27
057665200	BALCHEM CORP COMMON STOCK USD.0667								
		Local	20,928.000	82.328060	1,722,961.63	169.480000	3,546,877.44	1,823,915.81	0.33
		Base		82.328060	1,722,961.63	169.480000	3,546,877.44	1,823,915.81	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
05945F103	BANCFIRST CORP COMMON STOCK USD1.0							
	13,291.000	Local	69.615337	925,257.44	108.500000	1,442,073.50	516,816.06	0.14
		Base	69.615337	925,257.44	108.500000	1,442,073.50	516,816.06	0.14
05969A105	BANCORP INC/THE COMMON STOCK USD1.0							
	27,431.000	Local	26.478594	726,334.30	53.730000	1,473,867.63	747,533.33	0.14
		Base	26.478594	726,334.30	53.730000	1,473,867.63	747,533.33	0.14
05990K106	BANC OF CALIFORNIA INC COMMON STOCK USD.01							
	84,666.000	Local	15.673978	1,327,053.05	17.580000	1,488,428.28	161,375.23	0.14
		Base	15.673978	1,327,053.05	17.580000	1,488,428.28	161,375.23	0.14
062540109	BANK OF HAWAII CORP COMMON STOCK USD.01							
	25,358.000	Local	44.539672	1,129,437.01	74.250000	1,882,831.50	753,394.49	0.18
		Base	44.539672	1,129,437.01	74.250000	1,882,831.50	753,394.49	0.18
06652K103	BANKUNITED INC COMMON STOCK USD.01							
	47,631.000	Local	25.613029	1,219,974.20	45.160000	2,151,015.96	931,041.76	0.20
		Base	25.613029	1,219,974.20	45.160000	2,151,015.96	931,041.76	0.20
06652V208	BANNER CORPORATION COMMON STOCK USD.01							
	21,902.000	Local	46.225900	1,012,439.67	60.680000	1,329,013.36	316,573.69	0.12
		Base	46.225900	1,012,439.67	60.680000	1,329,013.36	316,573.69	0.12
08160H101	BENCHMARK ELECTRONICS INC COMMON STOCK USD.1							
	22,850.000	Local	21.520258	491,737.89	56.060000	1,280,971.00	789,233.11	0.12
		Base	21.520258	491,737.89	56.060000	1,280,971.00	789,233.11	0.12
084680107	BEACON FINANCIAL CORP COMMON STOCK USD.01							
	53,306.000	Local	28.754095	1,532,765.77	30.000000	1,599,180.00	66,414.23	0.15
		Base	28.754095	1,532,765.77	30.000000	1,599,180.00	66,414.23	0.15
088929104	BGC GROUP INC A COMMON STOCK USD.01							
	231,478.000	Local	7.814352	1,808,850.52	9.780000	2,263,854.84	455,004.32	0.21
		Base	7.814352	1,808,850.52	9.780000	2,263,854.84	455,004.32	0.21
09062W204	BIOLIFE SOLUTIONS INC COMMON STOCK USD.001							
	24,674.000	Local	41.647008	1,027,598.28	19.080000	470,779.92	-556,818.36	0.04
		Base	41.647008	1,027,598.28	19.080000	470,779.92	-556,818.36	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
09180C106	BJ S RESTAURANTS INC COMMON STOCK							
	13,639.000	Local	36.731812	500,985.19	35.100000	478,728.90	-22,256.29	0.04
		Base	36.731812	500,985.19	35.100000	478,728.90	-22,256.29	0.04
09239B109	BLACKLINE INC COMMON STOCK USD.01							
	32,099.000	Local	61.752668	1,982,198.88	37.000000	1,187,663.00	-794,535.88	0.11
		Base	61.752668	1,982,198.88	37.000000	1,187,663.00	-794,535.88	0.11
09257W100	BLACKSTONE MORTGAGE TRU CL A REIT USD.01							
	101,313.000	Local	21.857733	2,214,472.51	19.150000	1,940,143.95	-274,328.56	0.18
		Base	21.857733	2,214,472.51	19.150000	1,940,143.95	-274,328.56	0.18
09739D100	BOISE CASCADE CO COMMON STOCK USD.01							
	23,729.000	Local	45.807596	1,086,968.45	75.850000	1,799,844.65	712,876.20	0.17
		Base	45.807596	1,086,968.45	75.850000	1,799,844.65	712,876.20	0.17
099406100	BOOT BARN HOLDINGS INC COMMON STOCK USD.0001							
	19,515.000	Local	50.808271	991,523.41	146.360000	2,856,215.40	1,864,691.99	0.27
		Base	50.808271	991,523.41	146.360000	2,856,215.40	1,864,691.99	0.27
10316T104	BOX INC CLASS A COMMON STOCK USD.0001							
	91,352.000	Local	28.343722	2,589,255.67	23.640000	2,159,561.28	-429,694.39	0.20
		Base	28.343722	2,589,255.67	23.640000	2,159,561.28	-429,694.39	0.20
104674106	BRADY CORPORATION CL A COMMON STOCK USD.01							
	28,133.000	Local	39.960655	1,124,213.10	81.240000	2,285,524.92	1,161,311.82	0.21
		Base	39.960655	1,124,213.10	81.240000	2,285,524.92	1,161,311.82	0.21
10948W103	ACADIAN ASSET MANAGEMENT INC COMMON STOCK USD.001							
	17,065.000	Local	14.326447	244,480.81	54.420000	928,677.30	684,196.49	0.09
		Base	14.326447	244,480.81	54.420000	928,677.30	684,196.49	0.09
10950A106	BRIGHTSPRING HEALTH SERVICES COMMON STOCK USD100.0							
	54,891.000	Local	42.631200	2,340,069.20	42.610000	2,338,905.51	-1,163.69	0.22
		Base	42.631200	2,340,069.20	42.610000	2,338,905.51	-1,163.69	0.22
109641100	BRINKER INTERNATIONAL INC COMMON STOCK USD.1							
	28,167.000	Local	32.232897	907,904.00	142.770000	4,021,402.59	3,113,498.59	0.38
		Base	32.232897	907,904.00	142.770000	4,021,402.59	3,113,498.59	0.38

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11040G103	BRISTOW GROUP INC COMMON STOCK USD.01								
		Local	15,815.000	29.668393	469,205.64	46.890000	741,565.35	272,359.71	0.07
		Base		29.668393	469,205.64	46.890000	741,565.35	272,359.71	0.07
114340102	AZENTA INC COMMON STOCK USD.01								
		Local	26,222.000	43.011577	1,127,849.58	21.130000	554,070.86	-573,778.72	0.05
		Base		43.011577	1,127,849.58	21.130000	554,070.86	-573,778.72	0.05
118440106	BUCKLE INC/THE COMMON STOCK USD.01								
		Local	19,148.000	36.127979	691,778.55	50.360000	964,293.28	272,514.73	0.09
		Base		36.127979	691,778.55	50.360000	964,293.28	272,514.73	0.09
126349109	CSG SYSTEMS INTL INC COMMON STOCK USD.01								
		Local	17,294.000	35.451898	613,105.13	79.940000	1,382,482.36	769,377.23	0.13
		Base		35.451898	613,105.13	79.940000	1,382,482.36	769,377.23	0.13
126402106	CSW INDUSTRIALS INC COMMON STOCK USD.01								
		Local	10,671.000	371.882628	3,968,359.52	260.580000	2,780,649.18	-1,187,710.34	0.26
		Base		371.882628	3,968,359.52	260.580000	2,780,649.18	-1,187,710.34	0.26
126501105	CTS CORP COMMON STOCK								
		Local	18,657.000	21.454775	400,281.73	47.760000	891,058.32	490,776.59	0.08
		Base		21.454775	400,281.73	47.760000	891,058.32	490,776.59	0.08
126600105	CVB FINANCIAL CORP COMMON STOCK								
		Local	81,680.000	17.802773	1,454,130.48	19.390000	1,583,775.20	129,644.72	0.15
		Base		17.802773	1,454,130.48	19.390000	1,583,775.20	129,644.72	0.15
12662P108	CVR ENERGY INC COMMON STOCK USD.01								
		Local	19,242.000	25.797837	496,401.98	33.650000	647,493.30	151,091.32	0.06
		Base		25.797837	496,401.98	33.650000	647,493.30	151,091.32	0.06
12685J105	CABLE ONE INC COMMON STOCK USD.01								
		Local	3,012.000	377.979475	1,138,474.18	91.210000	274,724.52	-863,749.66	0.03
		Base		377.979475	1,138,474.18	91.210000	274,724.52	-863,749.66	0.03
127203107	CACTUS INC A COMMON STOCK USD.01								
		Local	44,008.000	51.746390	2,277,255.15	47.370000	2,084,658.96	-192,596.19	0.20
		Base		51.746390	2,277,255.15	47.370000	2,084,658.96	-192,596.19	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
12769G100	CAESARS ENTERTAINMENT INC COMMON STOCK								
		Local	130,135.000	26.170200	3,405,658.98	26.430000	3,439,468.05	33,809.07	0.32
		Base		26.170200	3,405,658.98	26.430000	3,439,468.05	33,809.07	0.32
128030202	CAL MAINE FOODS INC COMMON STOCK USD.01								
		Local	28,882.000	43.690046	1,261,855.91	79.150000	2,286,010.30	1,024,154.39	0.21
		Base		43.690046	1,261,855.91	79.150000	2,286,010.30	1,024,154.39	0.21
13057Q305	CALIFORNIA RESOURCES CORP COMMON STOCK USD.01								
		Local	48,479.000	45.379983	2,199,976.19	69.220000	3,355,716.38	1,155,740.19	0.31
		Base		45.379983	2,199,976.19	69.220000	3,355,716.38	1,155,740.19	0.31
130788102	CALIFORNIA WATER SERVICE GRP COMMON STOCK USD.01								
		Local	38,508.000	40.339715	1,553,401.75	45.340000	1,745,952.72	192,550.97	0.16
		Base		40.339715	1,553,401.75	45.340000	1,745,952.72	192,550.97	0.16
13100M509	CALIX INC COMMON STOCK								
		Local	38,732.000	33.329841	1,290,931.39	48.990000	1,897,480.68	606,549.29	0.18
		Base		33.329841	1,290,931.39	48.990000	1,897,480.68	606,549.29	0.18
131193104	CALLAWAY GOLF COMPANY COMMON STOCK USD.01								
		Local	88,905.000	13.774946	1,224,661.55	13.880000	1,234,001.40	9,339.85	0.12
		Base		13.774946	1,224,661.55	13.880000	1,234,001.40	9,339.85	0.12
14057J101	CAPITOL FEDERAL FINANCIAL IN COMMON STOCK USD.01								
		Local	77,069.000	11.062540	852,578.93	7.130000	549,501.97	-303,076.96	0.05
		Base		11.062540	852,578.93	7.130000	549,501.97	-303,076.96	0.05
141788109	CARGURUS INC COMMON STOCK USD.001								
		Local	53,101.000	22.828355	1,212,208.50	34.050000	1,808,089.05	595,880.55	0.17
		Base		22.828355	1,212,208.50	34.050000	1,808,089.05	595,880.55	0.17
143130102	CARMAX INC COMMON STOCK USD.5								
		Local	92,070.000	33.429205	3,077,826.95	41.580000	3,828,270.60	750,443.65	0.36
		Base		33.429205	3,077,826.95	41.580000	3,828,270.60	750,443.65	0.36
146229109	CARTER S INC COMMON STOCK USD.01								
		Local	23,225.000	53.708410	1,247,377.83	35.760000	830,526.00	-416,851.83	0.08
		Base		53.708410	1,247,377.83	35.760000	830,526.00	-416,851.83	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
147448104	CASELLA WASTE SYSTEMS INC A COMMON STOCK USD.01								
		Local	39,187.000	93.657316	3,670,149.26	79.340000	3,109,096.58	-561,052.68	0.29
		Base		93.657316	3,670,149.26	79.340000	3,109,096.58	-561,052.68	0.29
14888U101	CATALYST PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	73,756.000	14.144137	1,043,214.97	24.760000	1,826,198.56	782,983.59	0.17
		Base		14.144137	1,043,214.97	24.760000	1,826,198.56	782,983.59	0.17
149150104	CATHAY GENERAL BANCORP COMMON STOCK USD.01								
		Local	43,329.000	35.578382	1,541,575.70	49.860000	2,160,383.94	618,808.24	0.20
		Base		35.578382	1,541,575.70	49.860000	2,160,383.94	618,808.24	0.20
149568107	CAVCO INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,006.000	173.292357	867,501.54	484.290000	2,424,355.74	1,556,854.20	0.23
		Base		173.292357	867,501.54	484.290000	2,424,355.74	1,556,854.20	0.23
150870103	CELANESE CORP COMMON STOCK USD.0001								
		Local	69,426.000	37.941559	2,634,130.68	65.770000	4,566,148.02	1,932,017.34	0.43
		Base		37.941559	2,634,130.68	65.770000	4,566,148.02	1,932,017.34	0.43
15202L107	CENTERSPACE REIT								
		Local	10,709.000	74.795930	800,989.61	57.450000	615,232.05	-185,757.56	0.06
		Base		74.795930	800,989.61	57.450000	615,232.05	-185,757.56	0.06
153527106	CENTRAL GARDEN + PET CO COMMON STOCK USD.01								
		Local	5,205.000	22.243831	115,779.14	36.770000	191,387.85	75,608.71	0.02
		Base		22.243831	115,779.14	36.770000	191,387.85	75,608.71	0.02
153527205	CENTRAL GARDEN AND PET CO A COMMON STOCK USD.01								
		Local	34,720.000	20.924699	726,505.54	32.420000	1,125,622.40	399,116.86	0.11
		Base		20.924699	726,505.54	32.420000	1,125,622.40	399,116.86	0.11
154760409	CENTRAL PACIFIC FINANCIAL CO COMMON STOCK								
		Local	16,950.000	22.265955	377,407.93	31.960000	541,722.00	164,314.07	0.05
		Base		22.265955	377,407.93	31.960000	541,722.00	164,314.07	0.05
156431108	CENTURY ALUMINUM COMPANY COMMON STOCK USD.01								
		Local	33,243.000	12.253166	407,331.99	58.690000	1,951,031.67	1,543,699.68	0.18
		Base		12.253166	407,331.99	58.690000	1,951,031.67	1,543,699.68	0.18

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156504300	CENTURY COMMUNITIES INC COMMON STOCK USD.01								
		Local	16,408.000	38.413136	630,282.74	57.380000	941,491.04	311,208.30	0.09
		Base		38.413136	630,282.74	57.380000	941,491.04	311,208.30	0.09
15687V109	CERTARA INC COMMON STOCK USD.01								
		Local	77,321.000	21.568581	1,667,704.22	5.700000	440,729.70	-1,226,974.52	0.04
		Base		21.568581	1,667,704.22	5.700000	440,729.70	-1,226,974.52	0.04
163072101	CHEESECAKE FACTORY INC/THE COMMON STOCK USD.01								
		Local	29,452.000	29.421221	866,513.79	54.750000	1,612,497.00	745,983.21	0.15
		Base		29.421221	866,513.79	54.750000	1,612,497.00	745,983.21	0.15
163086101	CHEFS WAREHOUSE INC/THE COMMON STOCK USD.01								
		Local	23,434.000	31.788728	744,937.06	59.450000	1,393,151.30	648,214.24	0.13
		Base		31.788728	744,937.06	59.450000	1,393,151.30	648,214.24	0.13
163851108	CHEMOURS CO/THE COMMON STOCK USD.01								
		Local	96,224.000	12.899462	1,241,237.87	22.030000	2,119,814.72	878,576.85	0.20
		Base		12.899462	1,241,237.87	22.030000	2,119,814.72	878,576.85	0.20
165303108	CHESAPEAKE UTILITIES CORP COMMON STOCK USD.4867								
		Local	15,137.000	102.570527	1,552,610.07	126.370000	1,912,862.69	360,252.62	0.18
		Base		102.570527	1,552,610.07	126.370000	1,912,862.69	360,252.62	0.18
17243V102	CINEMARK HOLDINGS INC COMMON STOCK USD.001								
		Local	65,670.000	17.167225	1,127,371.67	28.520000	1,872,908.40	745,536.73	0.18
		Base		17.167225	1,127,371.67	28.520000	1,872,908.40	745,536.73	0.18
177835105	CITY HOLDING CO COMMON STOCK USD2.5								
		Local	9,274.000	59.598955	552,720.71	119.520000	1,108,428.48	555,707.77	0.10
		Base		59.598955	552,720.71	119.520000	1,108,428.48	555,707.77	0.10
18452B209	CLEANSPARK INC COMMON STOCK								
		Local	167,059.000	7.804447	1,303,803.09	8.510000	1,421,672.09	117,869.00	0.13
		Base		7.804447	1,303,803.09	8.510000	1,421,672.09	117,869.00	0.13
18467V109	CLEAR SECURE INC CLASS A COMMON STOCK USD.00001								
		Local	56,324.000	31.412295	1,769,266.10	48.410000	2,726,644.84	957,378.74	0.26
		Base		31.412295	1,769,266.10	48.410000	2,726,644.84	957,378.74	0.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
18539C105	CLEARWAY ENERGY INC A COMMON STOCK USD.01								
		Local	22,085.000	23.923233	528,344.59	39.170000	865,069.45	336,724.86	0.08
		Base		23.923233	528,344.59	39.170000	865,069.45	336,724.86	0.08
18539C204	CLEARWAY ENERGY INC C COMMON STOCK								
		Local	53,747.000	25.448009	1,367,754.15	39.290000	2,111,719.63	743,965.48	0.20
		Base		25.448009	1,367,754.15	39.290000	2,111,719.63	743,965.48	0.20
19239V302	COGENT COMMUNICATIONS HOLDIN COMMON STOCK USD.001								
		Local	30,285.000	50.612310	1,532,793.81	18.840000	570,569.40	-962,224.41	0.05
		Base		50.612310	1,532,793.81	18.840000	570,569.40	-962,224.41	0.05
19247A100	COHEN + STEERS INC COMMON STOCK USD.01								
		Local	17,725.000	70.264981	1,245,446.79	62.550000	1,108,698.75	-136,748.04	0.10
		Base		70.264981	1,245,446.79	62.550000	1,108,698.75	-136,748.04	0.10
192576106	COHU INC COMMON STOCK USD1.0								
		Local	29,838.000	19.054164	568,538.16	30.620000	913,639.56	345,101.40	0.09
		Base		19.054164	568,538.16	30.620000	913,639.56	345,101.40	0.09
194014502	ENOVIS CORP COMMON STOCK USD.001								
		Local	36,668.000	38.457042	1,410,142.82	22.750000	834,197.00	-575,945.82	0.08
		Base		38.457042	1,410,142.82	22.750000	834,197.00	-575,945.82	0.08
19459J104	COLLEGIUM PHARMACEUTICAL INC COMMON STOCK USD.001								
		Local	20,047.000	22.905245	459,181.45	33.070000	662,954.29	203,772.84	0.06
		Base		22.905245	459,181.45	33.070000	662,954.29	203,772.84	0.06
203607106	COMMUNITY FINANCIAL SYSTEM I COMMON STOCK USD1.0								
		Local	33,833.000	45.962869	1,555,061.76	58.650000	1,984,305.45	429,243.69	0.19
		Base		45.962869	1,555,061.76	58.650000	1,984,305.45	429,243.69	0.19
205768302	COMSTOCK RESOURCES INC COMMON STOCK USD.5								
		Local	50,876.000	12.273590	624,431.19	21.080000	1,072,466.08	448,034.89	0.10
		Base		12.273590	624,431.19	21.080000	1,072,466.08	448,034.89	0.10
20603L102	CONCENTRA GROUP HOLDINGS PAR COMMON STOCK USD.01								
		Local	76,058.000	13.214090	1,005,037.23	21.450000	1,631,444.10	626,406.87	0.15
		Base		13.214090	1,005,037.23	21.450000	1,631,444.10	626,406.87	0.15

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207410101	CONMED CORP COMMON STOCK USD.01							
	19,707.000	Local	62.480202	1,231,297.35	35.360000	696,839.52	-534,457.83	0.07
		Base	62.480202	1,231,297.35	35.360000	696,839.52	-534,457.83	0.07
218352102	CORCEPT THERAPEUTICS INC COMMON STOCK USD.001							
	58,944.000	Local	23.219636	1,368,658.25	40.310000	2,376,032.64	1,007,374.39	0.22
		Base	23.219636	1,368,658.25	40.310000	2,376,032.64	1,007,374.39	0.22
21867A105	CORE LABORATORIES INC COMMON STOCK USD.01							
	29,332.000	Local	20.637090	605,327.12	16.790000	492,484.28	-112,842.84	0.05
		Base	20.637090	605,327.12	16.790000	492,484.28	-112,842.84	0.05
21871N101	CORECIVIC INC COMMON STOCK USD.01							
	65,715.000	Local	10.902372	716,449.39	18.910000	1,242,670.65	526,221.26	0.12
		Base	10.902372	716,449.39	18.910000	1,242,670.65	526,221.26	0.12
218937100	CORE NATURAL RESOURCES INC COMMON STOCK USD.01							
	32,968.000	Local	71.218855	2,347,943.22	104.730000	3,452,738.64	1,104,795.42	0.32
		Base	71.218855	2,347,943.22	104.730000	3,452,738.64	1,104,795.42	0.32
219798105	QUIDELORTHO CORP COMMON STOCK USD.001							
	42,570.000	Local	37.147487	1,581,368.54	16.430000	699,425.10	-881,943.44	0.07
		Base	37.147487	1,581,368.54	16.430000	699,425.10	-881,943.44	0.07
22041X102	CORSAIR GAMING INC COMMON STOCK							
	29,786.000	Local	16.721951	498,080.03	5.550000	165,312.30	-332,767.73	0.02
		Base	16.721951	498,080.03	5.550000	165,312.30	-332,767.73	0.02
221006109	CORVEL CORP COMMON STOCK USD.0001							
	20,101.000	Local	35.104124	705,627.99	54.650000	1,098,519.65	392,891.66	0.10
		Base	35.104124	705,627.99	54.650000	1,098,519.65	392,891.66	0.10
22410J106	CRACKER BARREL OLD COUNTRY COMMON STOCK USD.01							
	14,304.000	Local	98.879501	1,414,372.38	28.110000	402,085.44	-1,012,286.94	0.04
		Base	98.879501	1,414,372.38	28.110000	402,085.44	-1,012,286.94	0.04
228903100	ARTIVION INC COMMON STOCK USD.01							
	26,836.000	Local	17.715040	475,400.82	36.620000	982,734.32	507,333.50	0.09
		Base	17.715040	475,400.82	36.620000	982,734.32	507,333.50	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
23128Q101	CURBLINE PROPERTIES CORP REIT								
		Local	61,386.000	21.972818	1,348,823.38	25.790000	1,583,144.94	234,321.56	0.15
		Base		21.972818	1,348,823.38	25.790000	1,583,144.94	234,321.56	0.15
23204G100	CUSTOMERS BANCORP INC COMMON STOCK USD1.0								
		Local	19,790.000	32.319787	639,608.58	69.410000	1,373,623.90	734,015.32	0.13
		Base		32.319787	639,608.58	69.410000	1,373,623.90	734,015.32	0.13
23285D109	CYTEK BIOSCIENCES INC COMMON STOCK USD.001								
		Local	70,352.000	9.767267	687,146.79	4.370000	307,438.24	-379,708.55	0.03
		Base		9.767267	687,146.79	4.370000	307,438.24	-379,708.55	0.03
233377407	DXP ENTERPRISES INC COMMON STOCK USD.01								
		Local	8,110.000	47.267440	383,338.94	139.730000	1,133,210.30	749,871.36	0.11
		Base		47.267440	383,338.94	139.730000	1,133,210.30	749,871.36	0.11
23355L106	DXC TECHNOLOGY CO COMMON STOCK USD.01								
		Local	109,249.000	20.731233	2,264,866.42	12.570000	1,373,259.93	-891,606.49	0.13
		Base		20.731233	2,264,866.42	12.570000	1,373,259.93	-891,606.49	0.13
235825205	DANA INC COMMON STOCK USD.01								
		Local	73,012.000	16.138497	1,178,303.95	33.650000	2,456,853.80	1,278,549.85	0.23
		Base		16.138497	1,178,303.95	33.650000	2,456,853.80	1,278,549.85	0.23
248019101	DELUXE CORP COMMON STOCK USD1.0								
		Local	28,667.000	27.461286	787,232.70	27.540000	789,489.18	2,256.48	0.07
		Base		27.461286	787,232.70	27.540000	789,489.18	2,256.48	0.07
252784301	DIAMONDROCK HOSPITALITY CO REIT USD.01								
		Local	130,690.000	9.435394	1,233,111.59	9.370000	1,224,565.30	-8,546.29	0.11
		Base		9.435394	1,233,111.59	9.370000	1,224,565.30	-8,546.29	0.11
253798102	DIGI INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,094.000	16.379785	394,654.53	48.200000	1,161,330.80	766,676.27	0.11
		Base		16.379785	394,654.53	48.200000	1,161,330.80	766,676.27	0.11
25402D102	DIGITALOCEAN HOLDINGS INC COMMON STOCK USD.000025								
		Local	47,349.000	39.874305	1,888,008.47	85.780000	4,061,597.22	2,173,588.75	0.38
		Base		39.874305	1,888,008.47	85.780000	4,061,597.22	2,173,588.75	0.38

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
25432X102	DIME COMMUNITY BANCSHARES IN COMMON STOCK USD.01							
	26,065.000	Local	27.073116	705,660.76	33.820000	881,518.30	175,857.54	0.08
		Base	27.073116	705,660.76	33.820000	881,518.30	175,857.54	0.08
254543101	DIODES INC COMMON STOCK USD.667							
	29,503.000	Local	45.448297	1,340,861.10	68.260000	2,013,874.78	673,013.68	0.19
		Base	45.448297	1,340,861.10	68.260000	2,013,874.78	673,013.68	0.19
25787G100	DONNELLEY FINANCIAL SOLUTION COMMON STOCK USD.01							
	17,048.000	Local	28.442854	484,893.78	47.140000	803,642.72	318,748.94	0.08
		Base	28.442854	484,893.78	47.140000	803,642.72	318,748.94	0.08
258278100	DORMAN PRODUCTS INC COMMON STOCK USD.01							
	17,753.000	Local	61.788826	1,096,937.03	104.360000	1,852,703.08	755,766.05	0.17
		Base	61.788826	1,096,937.03	104.360000	1,852,703.08	755,766.05	0.17
25862V105	DOUBLEVERIFY HOLDINGS INC COMMON STOCK USD.001							
	85,843.000	Local	27.567095	2,366,442.11	9.500000	815,508.50	-1,550,933.61	0.08
		Base	27.567095	2,366,442.11	9.500000	815,508.50	-1,550,933.61	0.08
25960P109	DOUGLAS EMMETT INC REIT USD.01							
	106,760.000	Local	12.625445	1,347,892.54	9.420000	1,005,679.20	-342,213.34	0.09
		Base	12.625445	1,347,892.54	9.420000	1,005,679.20	-342,213.34	0.09
26154D100	DREAM FINDERS HOMES INC A COMMON STOCK USD.01							
	18,533.000	Local	29.069992	538,754.17	13.920000	257,979.36	-280,774.81	0.02
		Base	29.069992	538,754.17	13.920000	257,979.36	-280,774.81	0.02
268948106	EAGLE BANCORP INC COMMON STOCK USD.01							
	17,720.000	Local	48.759292	864,014.66	24.870000	440,696.40	-423,318.26	0.04
		Base	48.759292	864,014.66	24.870000	440,696.40	-423,318.26	0.04
27616P301	EASTERLY GOVERNMENT PROPERTI REIT USD.01							
	28,040.000	Local	31.680405	888,318.57	21.430000	600,897.20	-287,421.37	0.06
		Base	31.680405	888,318.57	21.430000	600,897.20	-287,421.37	0.06
277432100	EASTMAN CHEMICAL CO COMMON STOCK USD.01							
	47,312.000	Local	75.559600	3,574,875.80	76.320000	3,610,851.84	35,976.04	0.34
		Base	75.559600	3,574,875.80	76.320000	3,610,851.84	35,976.04	0.34

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
28035Q102	EDGEWELL PERSONAL CARE CO COMMON STOCK USD.01								
		Local	30,134.000	41.562669	1,252,449.48	21.340000	643,059.56	-609,389.92	0.06
		Base		41.562669	1,252,449.48	21.340000	643,059.56	-609,389.92	0.06
28618M106	ELEMENT SOLUTIONS INC COMMON STOCK USD.01								
		Local	144,428.000	22.282645	3,218,237.89	34.140000	4,930,771.92	1,712,534.03	0.46
		Base		22.282645	3,218,237.89	34.140000	4,930,771.92	1,712,534.03	0.46
28852N109	ELLINGTON FINANCIAL INC REIT								
		Local	73,950.000	15.461502	1,143,378.08	11.850000	876,307.50	-267,070.58	0.08
		Base		15.461502	1,143,378.08	11.850000	876,307.50	-267,070.58	0.08
29082K105	EMBECTA CORP COMMON STOCK USD.01								
		Local	38,038.000	29.286055	1,113,982.97	8.840000	336,255.92	-777,727.05	0.03
		Base		29.286055	1,113,982.97	8.840000	336,255.92	-777,727.05	0.03
292218104	EMPLOYERS HOLDINGS INC COMMON STOCK USD.01								
		Local	14,471.000	28.943747	418,844.97	41.140000	595,336.94	176,491.97	0.06
		Base		28.943747	418,844.97	41.140000	595,336.94	176,491.97	0.06
29249E109	ENACT HOLDINGS INC COMMON STOCK USD.01								
		Local	18,606.000	34.726268	646,116.94	40.810000	759,310.86	113,193.92	0.07
		Base		34.726268	646,116.94	40.810000	759,310.86	113,193.92	0.07
292554102	ENCORE CAPITAL GROUP INC COMMON STOCK USD.01								
		Local	14,353.000	36.477856	523,566.66	70.120000	1,006,432.36	482,865.70	0.09
		Base		36.477856	523,566.66	70.120000	1,006,432.36	482,865.70	0.09
29272W109	ENERGIZER HOLDINGS INC COMMON STOCK								
		Local	39,634.000	32.319819	1,280,963.69	16.420000	650,790.28	-630,173.41	0.06
		Base		32.319819	1,280,963.69	16.420000	650,790.28	-630,173.41	0.06
292765104	ENERPAC TOOL GROUP CORP COMMON STOCK USD.2								
		Local	33,781.000	24.618091	831,623.72	36.470000	1,231,993.07	400,369.35	0.12
		Base		24.618091	831,623.72	36.470000	1,231,993.07	400,369.35	0.12
29355A107	ENPHASE ENERGY INC COMMON STOCK USD.00001								
		Local	82,963.000	39.228500	3,254,514.05	37.810000	3,136,831.03	-117,683.02	0.29
		Base		39.228500	3,254,514.05	37.810000	3,136,831.03	-117,683.02	0.29

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29355X107	ENPRO INC COMMON STOCK USD.01								
		Local	13,550.000	69.614818	943,280.78	250.650000	3,396,307.50	2,453,026.72	0.32
		Base		69.614818	943,280.78	250.650000	3,396,307.50	2,453,026.72	0.32
29357K103	ENOVA INTERNATIONAL INC COMMON STOCK USD.00001								
		Local	15,876.000	27.794216	441,260.98	135.830000	2,156,437.08	1,715,176.10	0.20
		Base		27.794216	441,260.98	135.830000	2,156,437.08	1,715,176.10	0.20
294268107	EPLUS INC COMMON STOCK USD.01								
		Local	16,889.000	34.016704	574,508.12	75.250000	1,270,897.25	696,389.13	0.12
		Base		34.016704	574,508.12	75.250000	1,270,897.25	696,389.13	0.12
29430C102	VESTIS CORP COMMON STOCK USD.01								
		Local	72,095.000	19.174599	1,382,392.75	7.860000	566,666.70	-815,726.05	0.05
		Base		19.174599	1,382,392.75	7.860000	566,666.70	-815,726.05	0.05
296315104	ESCO TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	16,339.000	59.530607	972,670.58	281.370000	4,597,304.43	3,624,633.85	0.43
		Base		59.530607	972,670.58	281.370000	4,597,304.43	3,624,633.85	0.43
29670E107	ESSENTIAL PROPERTIES REALTY REIT USD.01								
		Local	131,187.000	24.643327	3,232,884.14	30.360000	3,982,837.32	749,953.18	0.37
		Base		24.643327	3,232,884.14	30.360000	3,982,837.32	749,953.18	0.37
297602104	ETHAN ALLEN INTERIORS INC COMMON STOCK USD.01								
		Local	14,905.000	21.582301	321,684.20	22.260000	331,785.30	10,101.10	0.03
		Base		21.582301	321,684.20	22.260000	331,785.30	10,101.10	0.03
29786A106	ETSY INC COMMON STOCK USD.001								
		Local	62,609.000	52.470905	3,285,150.88	49.980000	3,129,197.82	-155,953.06	0.29
		Base		52.470905	3,285,150.88	49.980000	3,129,197.82	-155,953.06	0.29
30040P103	EVERTEC INC COMMON STOCK USD.01								
		Local	41,340.000	26.743063	1,105,558.22	28.220000	1,166,614.80	61,056.58	0.11
		Base		26.743063	1,105,558.22	28.220000	1,166,614.80	61,056.58	0.11
300426103	EVERUS CONSTRUCTION GROUP COMMON STOCK								
		Local	32,387.000	44.082740	1,427,707.70	118.060000	3,823,609.22	2,395,901.52	0.36
		Base		44.082740	1,427,707.70	118.060000	3,823,609.22	2,395,901.52	0.36

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30212W100	EXP WORLD HOLDINGS INC COMMON STOCK USD.00001								
		Local	58,179.000	17.885221	1,040,544.26	5.990000	348,492.21	-692,052.05	0.03
		Base		17.885221	1,040,544.26	5.990000	348,492.21	-692,052.05	0.03
30226D106	EXTREME NETWORKS INC COMMON STOCK USD.001								
		Local	85,310.000	12.158198	1,037,215.88	15.080000	1,286,474.80	249,258.92	0.12
		Base		12.158198	1,037,215.88	15.080000	1,286,474.80	249,258.92	0.12
302301106	EZCORP INC CL A COMMON STOCK USD.01								
		Local	37,452.000	15.793032	591,480.65	25.380000	950,531.76	359,051.11	0.09
		Base		15.793032	591,480.65	25.380000	950,531.76	359,051.11	0.09
302491303	FMC CORP COMMON STOCK USD.1								
		Local	79,889.000	35.034337	2,798,858.11	17.220000	1,375,688.58	-1,423,169.53	0.13
		Base		35.034337	2,798,858.11	17.220000	1,375,688.58	-1,423,169.53	0.13
30257X104	FB FINANCIAL CORP COMMON STOCK USD1.0								
		Local	25,960.000	35.880620	931,460.90	51.940000	1,348,362.40	416,901.50	0.13
		Base		35.880620	931,460.90	51.940000	1,348,362.40	416,901.50	0.13
313855108	FEDERAL SIGNAL CORP COMMON STOCK USD1.0								
		Local	38,904.000	26.149405	1,017,316.47	108.140000	4,207,078.56	3,189,762.09	0.39
		Base		26.149405	1,017,316.47	108.140000	4,207,078.56	3,189,762.09	0.39
318672706	FIRST BANCORP PUERTO RICO COMMON STOCK USD.1								
		Local	99,958.000	8.465563	846,200.79	21.360000	2,135,102.88	1,288,902.09	0.20
		Base		8.465563	846,200.79	21.360000	2,135,102.88	1,288,902.09	0.20
318910106	FIRST BANCORP/NC COMMON STOCK								
		Local	26,453.000	36.467248	964,668.11	56.350000	1,490,626.55	525,958.44	0.14
		Base		36.467248	964,668.11	56.350000	1,490,626.55	525,958.44	0.14
319829107	FIRST COMMONWEALTH FINL CORP COMMON STOCK USD1.0								
		Local	65,779.000	9.894076	650,822.44	17.580000	1,156,394.82	505,572.38	0.11
		Base		9.894076	650,822.44	17.580000	1,156,394.82	505,572.38	0.11
320209109	FIRST FINANCIAL BANCORP COMMON STOCK								
		Local	64,498.000	21.374100	1,378,586.72	27.880000	1,798,204.24	419,617.52	0.17
		Base		21.374100	1,378,586.72	27.880000	1,798,204.24	419,617.52	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
32051X108	FIRST HAWAIIAN INC COMMON STOCK USD.01							
	78,628.000	Local	19.541874	1,536,538.46	24.640000	1,937,393.92	400,855.46	0.18
		Base	19.541874	1,536,538.46	24.640000	1,937,393.92	400,855.46	0.18
32055Y201	FIRST INTERSTATE BANCSYS A COMMON STOCK USD.00001							
	55,443.000	Local	33.758293	1,871,661.04	33.400000	1,851,796.20	-19,864.84	0.17
		Base	33.758293	1,871,661.04	33.400000	1,851,796.20	-19,864.84	0.17
346375108	FORMFACTOR INC COMMON STOCK USD.001							
	49,592.000	Local	23.249720	1,153,000.10	96.990000	4,809,928.08	3,656,927.98	0.45
		Base	23.249720	1,153,000.10	96.990000	4,809,928.08	3,656,927.98	0.45
34965K107	FORTREA HOLDINGS INC COMMON STOCK USD.001							
	58,938.000	Local	28.640837	1,688,033.68	9.420000	555,195.96	-1,132,837.72	0.05
		Base	28.640837	1,688,033.68	9.420000	555,195.96	-1,132,837.72	0.05
34986A104	FORWARD AIR CORP COMMON STOCK USD.01							
	14,107.000	Local	43.931199	619,737.42	16.710000	235,727.97	-384,009.45	0.02
		Base	43.931199	619,737.42	16.710000	235,727.97	-384,009.45	0.02
35086T109	FOUR CORNERS PROPERTY TRUST REIT USD.0001							
	83,406.000	Local	22.839548	1,904,955.38	23.650000	1,972,551.90	67,596.52	0.19
		Base	22.839548	1,904,955.38	23.650000	1,972,551.90	67,596.52	0.19
35138V102	FOX FACTORY HOLDING CORP COMMON STOCK USD.001							
	26,873.000	Local	45.378011	1,219,443.29	16.460000	442,329.58	-777,113.71	0.04
		Base	45.378011	1,219,443.29	16.460000	442,329.58	-777,113.71	0.04
35243J101	FRANKLIN BSP REALTY TRUST IN REIT USD.01							
	52,526.000	Local	14.942831	784,887.12	8.490000	445,945.74	-338,941.38	0.04
		Base	14.942831	784,887.12	8.490000	445,945.74	-338,941.38	0.04
353514102	FRANKLIN ELECTRIC CO INC COMMON STOCK USD.1							
	24,548.000	Local	47.636577	1,169,382.68	92.170000	2,262,589.16	1,093,206.48	0.21
		Base	47.636577	1,169,382.68	92.170000	2,262,589.16	1,093,206.48	0.21
358039105	FRESHPET INC COMMON STOCK USD.001							
	31,120.000	Local	77.867900	2,423,249.05	58.960000	1,834,835.20	-588,413.85	0.17
		Base	77.867900	2,423,249.05	58.960000	1,834,835.20	-588,413.85	0.17

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35905A109	FRONTDOOR INC COMMON STOCK USD.01							
	46,815.000	Local	25.250491	1,182,101.73	52.860000	2,474,640.90	1,292,539.17	0.23
		Base	25.250491	1,182,101.73	52.860000	2,474,640.90	1,292,539.17	0.23
359694106	H.B. FULLER CO. COMMON STOCK USD1.0							
	34,798.000	Local	42.090148	1,464,652.97	61.680000	2,146,340.64	681,687.67	0.20
		Base	42.090148	1,464,652.97	61.680000	2,146,340.64	681,687.67	0.20
360271100	FULTON FINANCIAL CORP COMMON STOCK USD2.5							
	115,327.000	Local	13.326480	1,536,902.98	20.340000	2,345,751.18	808,848.20	0.22
		Base	13.326480	1,536,902.98	20.340000	2,345,751.18	808,848.20	0.22
36162J106	GEO GROUP INC/THE COMMON STOCK USD.01							
	87,610.000	Local	9.985753	874,851.82	16.810000	1,472,724.10	597,872.28	0.14
		Base	9.985753	874,851.82	16.810000	1,472,724.10	597,872.28	0.14
36237H101	G III APPAREL GROUP LTD COMMON STOCK USD.01							
	23,691.000	Local	30.494838	722,453.20	27.700000	656,240.70	-66,212.50	0.06
		Base	30.494838	722,453.20	27.700000	656,240.70	-66,212.50	0.06
37247D106	GENWORTH FINANCIAL INC COMMON STOCK USD.001							
	257,383.000	Local	4.253819	1,094,860.82	8.120000	2,089,949.96	995,089.14	0.20
		Base	4.253819	1,094,860.82	8.120000	2,089,949.96	995,089.14	0.20
37253A103	GENTHERM INC COMMON STOCK							
	19,704.000	Local	51.660281	1,017,914.17	27.780000	547,377.12	-470,537.05	0.05
		Base	51.660281	1,017,914.17	27.780000	547,377.12	-470,537.05	0.05
374297109	GETTY REALTY CORP REIT USD.01							
	34,876.000	Local	25.294997	882,188.30	31.800000	1,109,056.80	226,868.50	0.10
		Base	25.294997	882,188.30	31.800000	1,109,056.80	226,868.50	0.10
374689107	GIBRALTAR INDUSTRIES INC COMMON STOCK USD.01							
	19,082.000	Local	31.728978	605,452.36	39.870000	760,799.34	155,346.98	0.07
		Base	31.728978	605,452.36	39.870000	760,799.34	155,346.98	0.07
377322102	GLAUKOS CORP COMMON STOCK USD.001							
	36,914.000	Local	52.888737	1,952,334.82	107.660000	3,974,161.24	2,021,826.42	0.37
		Base	52.888737	1,952,334.82	107.660000	3,974,161.24	2,021,826.42	0.37

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379378201	GLOBAL NET LEASE INC REIT USD.01								
		Local	125,868.000	12.923851	1,626,699.27	9.360000	1,178,124.48	-448,574.79	0.11
		Base		12.923851	1,626,699.27	9.360000	1,178,124.48	-448,574.79	0.11
38046C109	GOGO INC COMMON STOCK USD.0001								
		Local	50,087.000	17.735794	888,332.70	4.020000	201,349.74	-686,982.96	0.02
		Base		17.735794	888,332.70	4.020000	201,349.74	-686,982.96	0.02
381013101	GOLDEN ENTERTAINMENT INC COMMON STOCK USD.01								
		Local	12,526.000	53.003564	663,922.64	26.690000	334,318.94	-329,603.70	0.03
		Base		53.003564	663,922.64	26.690000	334,318.94	-329,603.70	0.03
38267D109	GOOSEHEAD INSURANCE INC A COMMON STOCK USD.01								
		Local	16,123.000	77.954999	1,256,868.45	42.660000	687,807.18	-569,061.27	0.06
		Base		77.954999	1,256,868.45	42.660000	687,807.18	-569,061.27	0.06
387328107	GRANITE CONSTRUCTION INC COMMON STOCK USD.01								
		Local	27,863.000	31.348714	873,469.21	119.880000	3,340,216.44	2,466,747.23	0.31
		Base		31.348714	873,469.21	119.880000	3,340,216.44	2,466,747.23	0.31
392709101	GREEN BRICK PARTNERS INC COMMON STOCK USD.01								
		Local	19,600.000	33.220482	651,121.45	64.450000	1,263,220.00	612,098.55	0.12
		Base		33.220482	651,121.45	64.450000	1,263,220.00	612,098.55	0.12
393657101	GREENBRIER COMPANIES INC COMMON STOCK								
		Local	19,755.000	34.385116	679,277.96	52.650000	1,040,100.75	360,822.79	0.10
		Base		34.385116	679,277.96	52.650000	1,040,100.75	360,822.79	0.10
39813G109	GRID DYNAMICS HOLDINGS INC COMMON STOCK USD.0001								
		Local	42,215.000	18.527460	782,136.73	5.700000	240,625.50	-541,511.23	0.02
		Base		18.527460	782,136.73	5.700000	240,625.50	-541,511.23	0.02
398433102	GRIFFON CORP COMMON STOCK USD.25								
		Local	25,007.000	26.068117	651,885.39	72.680000	1,817,508.76	1,165,623.37	0.17
		Base		26.068117	651,885.39	72.680000	1,817,508.76	1,165,623.37	0.17
39874R101	GROCERY OUTLET HOLDING CORP COMMON STOCK USD.001								
		Local	63,978.000	21.364219	1,366,840.00	7.050000	451,044.90	-915,795.10	0.04
		Base		21.364219	1,366,840.00	7.050000	451,044.90	-915,795.10	0.04

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398905109	GROUP 1 AUTOMOTIVE INC COMMON STOCK USD.01							
	7,776.000	Local	110.948223	862,733.38	330.630000	2,570,978.88	1,708,245.50	0.24
		Base	110.948223	862,733.38	330.630000	2,570,978.88	1,708,245.50	0.24
40416E103	HCI GROUP INC COMMON STOCK							
	6,902.000	Local	90.170816	622,358.97	154.610000	1,067,118.22	444,759.25	0.10
		Base	90.170816	622,358.97	154.610000	1,067,118.22	444,759.25	0.10
404251100	HNI CORP COMMON STOCK USD1.0							
	39,428.000	Local	39.268774	1,548,289.23	33.390000	1,316,500.92	-231,788.31	0.12
		Base	39.268774	1,548,289.23	33.390000	1,316,500.92	-231,788.31	0.12
410495204	HANMI FINANCIAL CORPORATION COMMON STOCK USD.001							
	19,049.000	Local	15.126688	288,148.28	26.360000	502,131.64	213,983.36	0.05
		Base	15.126688	288,148.28	26.360000	502,131.64	213,983.36	0.05
41068X100	HA SUSTAINABLE INFRASTRUCTUR COMMON STOCK USD.01							
	80,213.000	Local	24.111953	1,934,092.11	36.750000	2,947,827.75	1,013,735.64	0.28
		Base	24.111953	1,934,092.11	36.750000	2,947,827.75	1,013,735.64	0.28
413160102	HARMONIC INC COMMON STOCK USD.001							
	72,384.000	Local	7.556206	546,948.44	8.980000	650,008.32	103,059.88	0.06
		Base	7.556206	546,948.44	8.980000	650,008.32	103,059.88	0.06
413197104	HARMONY BIOSCIENCES HOLDINGS COMMON STOCK USD.00001							
	25,350.000	Local	36.713997	930,699.83	28.010000	710,053.50	-220,646.33	0.07
		Base	36.713997	930,699.83	28.010000	710,053.50	-220,646.33	0.07
415864107	ENVIRI CORP COMMON STOCK USD1.25							
	50,654.000	Local	13.376129	677,554.44	19.620000	993,831.48	316,277.04	0.09
		Base	13.376129	677,554.44	19.620000	993,831.48	316,277.04	0.09
419870100	HAWAIIAN ELECTRIC INDS COMMON STOCK							
	80,765.000	Local	14.485430	1,169,915.74	14.840000	1,198,552.60	28,636.86	0.11
		Base	14.485430	1,169,915.74	14.840000	1,198,552.60	28,636.86	0.11
420261109	HAWKINS INC COMMON STOCK USD.01							
	13,365.000	Local	42.532127	568,441.88	153.600000	2,052,864.00	1,484,422.12	0.19
		Base	42.532127	568,441.88	153.600000	2,052,864.00	1,484,422.12	0.19

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421298100	HAYWARD HOLDINGS INC COMMON STOCK USD.001							
	127,577.000	Local	14.134778	1,803,272.63	13.380000	1,706,980.26	-96,292.37	0.16
		Base	14.134778	1,803,272.63	13.380000	1,706,980.26	-96,292.37	0.16
421906108	HEALTHCARE SERVICES GROUP COMMON STOCK USD.01							
	46,083.000	Local	16.230098	747,931.59	18.550000	854,839.65	106,908.06	0.08
		Base	16.230098	747,931.59	18.550000	854,839.65	106,908.06	0.08
42222N103	HEALTHSTREAM INC COMMON STOCK							
	15,177.000	Local	25.819333	391,860.02	20.710000	314,315.67	-77,544.35	0.03
		Base	25.819333	391,860.02	20.710000	314,315.67	-77,544.35	0.03
422347104	HEARTLAND EXPRESS INC COMMON STOCK USD.01							
	29,372.000	Local	16.405497	481,862.25	10.400000	305,468.80	-176,393.45	0.03
		Base	16.405497	481,862.25	10.400000	305,468.80	-176,393.45	0.03
42330P107	HELIX ENERGY SOLUTIONS GROUP COMMON STOCK							
	86,902.000	Local	5.793083	503,430.47	9.890000	859,460.78	356,030.31	0.08
		Base	5.793083	503,430.47	9.890000	859,460.78	356,030.31	0.08
423452101	HELMERICH + PAYNE COMMON STOCK USD.1							
	63,924.000	Local	24.959720	1,595,525.15	36.030000	2,303,181.72	707,656.57	0.22
		Base	24.959720	1,595,525.15	36.030000	2,303,181.72	707,656.57	0.22
42722X106	HERITAGE FINANCIAL CORP COMMON STOCK							
	24,658.000	Local	28.699492	707,672.07	26.000000	641,108.00	-66,564.07	0.06
		Base	28.699492	707,672.07	26.000000	641,108.00	-66,564.07	0.06
42806J700	HERTZ GLOBAL HLDGS INC COMMON STOCK USD.01							
	79,564.000	Local	4.158529	330,869.19	4.610000	366,790.04	35,920.85	0.03
		Base	4.158529	330,869.19	4.610000	366,790.04	35,920.85	0.03
431284108	HIGHWOODS PROPERTIES INC REIT USD.01							
	69,839.000	Local	21.834212	1,524,879.53	21.410000	1,495,252.99	-29,626.54	0.14
		Base	21.834212	1,524,879.53	21.410000	1,495,252.99	-29,626.54	0.14
432748101	HILLTOP HOLDINGS INC COMMON STOCK USD.01							
	26,987.000	Local	34.449244	929,681.75	35.820000	966,674.34	36,992.59	0.09
		Base	34.449244	929,681.75	35.820000	966,674.34	36,992.59	0.09

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43940T109	HOPE BANCORP INC COMMON STOCK USD.001								
		Local	82,057.000	10.969244	900,103.22	11.170000	916,576.69	16,473.47	0.09
		Base		10.969244	900,103.22	11.170000	916,576.69	16,473.47	0.09
440327104	HORACE MANN EDUCATORS COMMON STOCK USD.001								
		Local	26,136.000	28.372195	741,535.69	42.680000	1,115,484.48	373,948.79	0.10
		Base		28.372195	741,535.69	42.680000	1,115,484.48	373,948.79	0.10
443320106	HUB GROUP INC CL A COMMON STOCK USD.01								
		Local	38,973.000	24.418526	951,663.20	36.040000	1,404,586.92	452,923.72	0.13
		Base		24.418526	951,663.20	36.040000	1,404,586.92	452,923.72	0.13
44891N208	IAC INC COMMON STOCK USD.0001								
		Local	42,147.000	43.680209	1,840,989.78	40.030000	1,687,144.41	-153,845.37	0.16
		Base		43.680209	1,840,989.78	40.030000	1,687,144.41	-153,845.37	0.16
44930G107	ICU MEDICAL INC COMMON STOCK USD.1								
		Local	15,871.000	116.218912	1,844,510.35	129.150000	2,049,739.65	205,229.30	0.19
		Base		116.218912	1,844,510.35	129.150000	2,049,739.65	205,229.30	0.19
44952J104	CRESCENT ENERGY INC A COMMON STOCK USD.0001								
		Local	153,649.000	15.982392	2,455,678.52	13.500000	2,074,261.50	-381,417.02	0.19
		Base		15.982392	2,455,678.52	13.500000	2,074,261.50	-381,417.02	0.19
453204109	IMPINJ INC COMMON STOCK USD.001								
		Local	17,192.000	197.991545	3,403,870.65	102.700000	1,765,618.40	-1,638,252.25	0.17
		Base		197.991545	3,403,870.65	102.700000	1,765,618.40	-1,638,252.25	0.17
453836108	INDEPENDENT BANK CORP/MA COMMON STOCK USD.01								
		Local	31,757.000	63.373948	2,012,566.48	75.210000	2,388,443.97	375,877.49	0.22
		Base		63.373948	2,012,566.48	75.210000	2,388,443.97	375,877.49	0.22
45579U109	INDIVIOR PHARMACEUTICALS INC COMMON STOCK USD.001								
		Local	153,778.000	33.603458	5,167,472.52	30.480000	4,687,153.44	-480,319.08	0.44
		Base		33.603458	5,167,472.52	30.480000	4,687,153.44	-480,319.08	0.44
45688C107	INGEVITY CORP COMMON STOCK USD.01								
		Local	23,217.000	49.729866	1,154,578.29	71.230000	1,653,746.91	499,168.62	0.16
		Base		49.729866	1,154,578.29	71.230000	1,653,746.91	499,168.62	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
457651107	INNOVEX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	24,553.000	31.285505	768,153.01	24.390000	598,847.67	-169,305.34	0.06
		Base		31.285505	768,153.01	24.390000	598,847.67	-169,305.34	0.06
45765U103	INSIGHT ENTERPRISES INC COMMON STOCK USD.01								
		Local	19,854.000	58.031200	1,152,151.45	67.010000	1,330,416.54	178,265.09	0.12
		Base		58.031200	1,152,151.45	67.010000	1,330,416.54	178,265.09	0.12
45768S105	INNOSPEC INC COMMON STOCK USD.01								
		Local	15,851.000	67.311131	1,066,948.73	73.020000	1,157,440.02	90,491.29	0.11
		Base		67.311131	1,066,948.73	73.020000	1,157,440.02	90,491.29	0.11
457730109	INSPIRE MEDICAL SYSTEMS INC COMMON STOCK USD.001								
		Local	16,727.000	211.989956	3,545,956.00	51.580000	862,778.66	-2,683,177.34	0.08
		Base		211.989956	3,545,956.00	51.580000	862,778.66	-2,683,177.34	0.08
45774W108	INSTEEL INDUSTRIES INC COMMON STOCK								
		Local	12,500.000	34.533402	431,667.52	33.610000	420,125.00	-11,542.52	0.04
		Base		34.533402	431,667.52	33.610000	420,125.00	-11,542.52	0.04
45778Q107	INSPERITY INC COMMON STOCK USD.01								
		Local	22,452.000	23.780935	533,929.55	27.040000	607,102.08	73,172.53	0.06
		Base		23.780935	533,929.55	27.040000	607,102.08	73,172.53	0.06
45780R101	INSTALLED BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	14,545.000	73.337592	1,066,695.28	265.150000	3,856,606.75	2,789,911.47	0.36
		Base		73.337592	1,066,695.28	265.150000	3,856,606.75	2,789,911.47	0.36
45781M101	INNOVIVA INC COMMON STOCK USD.01								
		Local	44,314.000	14.031310	621,783.45	23.300000	1,032,516.20	410,732.75	0.10
		Base		14.031310	621,783.45	23.300000	1,032,516.20	410,732.75	0.10
45781V101	INNOVATIVE INDUSTRIAL PROPER REIT USD.001								
		Local	17,783.000	109.192989	1,941,778.92	50.160000	891,995.28	-1,049,783.64	0.08
		Base		109.192989	1,941,778.92	50.160000	891,995.28	-1,049,783.64	0.08
457985208	INTEGRA LIFESCIENCES HOLDING COMMON STOCK USD.01								
		Local	43,578.000	27.680166	1,206,246.27	9.420000	410,504.76	-795,741.51	0.04
		Base		27.680166	1,206,246.27	9.420000	410,504.76	-795,741.51	0.04

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45826H109	INTEGER HOLDINGS CORP COMMON STOCK USD.001							
	22,328.000	Local	54.739019	1,222,212.81	88.000000	1,964,864.00	742,651.19	0.18
		Base	54.739019	1,222,212.81	88.000000	1,964,864.00	742,651.19	0.18
458334109	INTERPARFUMS INC COMMON STOCK USD.001							
	11,841.000	Local	48.720518	576,899.65	90.840000	1,075,636.44	498,736.79	0.10
		Base	48.720518	576,899.65	90.840000	1,075,636.44	498,736.79	0.10
458665304	INTERFACE INC COMMON STOCK USD.1							
	37,439.000	Local	15.018232	562,267.58	24.920000	932,979.88	370,712.30	0.09
		Base	15.018232	562,267.58	24.920000	932,979.88	370,712.30	0.09
45867G101	INTERDIGITAL INC COMMON STOCK USD.01							
	4.000	Local	80.962500	323.85	302.000000	1,208.00	884.15	0.00
		Base	80.962500	323.85	302.000000	1,208.00	884.15	0.00
46269C102	IRIDIUM COMMUNICATIONS INC COMMON STOCK USD.001							
	67,246.000	Local	17.623600	1,185,116.61	27.740000	1,865,404.04	680,287.43	0.18
		Base	17.623600	1,185,116.61	27.740000	1,865,404.04	680,287.43	0.18
465741106	ITRON INC COMMON STOCK							
	28,861.000	Local	52.033212	1,501,730.52	89.630000	2,586,811.43	1,085,080.91	0.24
		Base	52.033212	1,501,730.52	89.630000	2,586,811.43	1,085,080.91	0.24
46590V100	JBG SMITH PROPERTIES REIT USD.01							
	38,262.000	Local	13.992777	535,391.62	14.610000	559,007.82	23,616.20	0.05
		Base	13.992777	535,391.62	14.610000	559,007.82	23,616.20	0.05
466032109	J + J SNACK FOODS CORP COMMON STOCK							
	9,870.000	Local	99.737734	984,411.43	79.270000	782,394.90	-202,016.53	0.07
		Base	99.737734	984,411.43	79.270000	782,394.90	-202,016.53	0.07
46817M107	JACKSON FINANCIAL INC A COMMON STOCK USD.01							
	45,061.000	Local	47.375336	2,134,780.03	105.720000	4,763,848.92	2,629,068.89	0.45
		Base	47.375336	2,134,780.03	105.720000	4,763,848.92	2,629,068.89	0.45
477143101	JETBLUE AIRWAYS CORP COMMON STOCK USD.01							
	185,475.000	Local	4.551615	844,210.83	4.420000	819,799.50	-24,411.33	0.08
		Base	4.551615	844,210.83	4.420000	819,799.50	-24,411.33	0.08

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477839104	JBT MAREL CORP COMMON STOCK USD.01								
		Local	32,919.000	80.077186	2,636,060.88	127.870000	4,209,352.53	1,573,291.65	0.40
		Base		80.077186	2,636,060.88	127.870000	4,209,352.53	1,573,291.65	0.40
48123V102	ZIFF DAVIS INC COMMON STOCK USD.01								
		Local	25,749.000	44.554758	1,147,240.47	41.960000	1,080,428.04	-66,812.43	0.10
		Base		44.554758	1,147,240.47	41.960000	1,080,428.04	-66,812.43	0.10
48238T109	OPENLANE INC COMMON STOCK USD.01								
		Local	67,554.000	15.858245	1,071,287.87	29.150000	1,969,199.10	897,911.23	0.18
		Base		15.858245	1,071,287.87	29.150000	1,969,199.10	897,911.23	0.18
48282T104	KADANT INC COMMON STOCK USD.01								
		Local	7,536.000	378.335590	2,851,137.01	292.350000	2,203,149.60	-647,987.41	0.21
		Base		378.335590	2,851,137.01	292.350000	2,203,149.60	-647,987.41	0.21
483007704	KAISER ALUMINUM CORP COMMON STOCK USD.01								
		Local	10,198.000	70.566187	719,633.97	120.510000	1,228,960.98	509,327.01	0.12
		Base		70.566187	719,633.97	120.510000	1,228,960.98	509,327.01	0.12
488401100	KEMPER CORP COMMON STOCK USD.1								
		Local	24,346.000	30.527800	743,229.82	30.560000	744,013.76	783.94	0.07
		Base		30.527800	743,229.82	30.560000	744,013.76	783.94	0.07
489170100	KENNAMETAL INC COMMON STOCK USD1.25								
		Local	48,614.000	25.720251	1,250,364.27	36.130000	1,756,423.82	506,059.55	0.16
		Base		25.720251	1,250,364.27	36.130000	1,756,423.82	506,059.55	0.16
489398107	KENNEDY WILSON HOLDINGS INC COMMON STOCK USD.0001								
		Local	76,894.000	15.471130	1,189,637.06	10.820000	831,993.08	-357,643.98	0.08
		Base		15.471130	1,189,637.06	10.820000	831,993.08	-357,643.98	0.08
49926D109	KNOWLES CORP COMMON STOCK USD.01								
		Local	54,541.000	15.287486	833,794.77	25.680000	1,400,612.88	566,818.11	0.13
		Base		15.287486	833,794.77	25.680000	1,400,612.88	566,818.11	0.13
50012A108	KODIAK GAS SERVICES INC COMMON STOCK USD.01								
		Local	48,849.000	37.577438	1,835,620.28	58.320000	2,848,873.68	1,013,253.40	0.27
		Base		37.577438	1,835,620.28	58.320000	2,848,873.68	1,013,253.40	0.27

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500255104	KOHLS CORP COMMON STOCK USD.01								
		Local	71,442.000	19.900758	1,421,749.94	12.900000	921,601.80	-500,148.14	0.09
		Base		19.900758	1,421,749.94	12.900000	921,601.80	-500,148.14	0.09
50050N103	KONTOOR BRANDS INC COMMON STOCK								
		Local	32,194.000	39.348931	1,266,799.50	70.290000	2,262,916.26	996,116.76	0.21
		Base		39.348931	1,266,799.50	70.290000	2,262,916.26	996,116.76	0.21
50060P106	KOPPERS HOLDINGS INC COMMON STOCK USD.01								
		Local	12,653.000	30.852983	390,382.80	38.680000	489,418.04	99,035.24	0.05
		Base		30.852983	390,382.80	38.680000	489,418.04	99,035.24	0.05
500643200	KORN FERRY COMMON STOCK USD.01								
		Local	33,476.000	35.449219	1,186,698.04	62.950000	2,107,314.20	920,616.16	0.20
		Base		35.449219	1,186,698.04	62.950000	2,107,314.20	920,616.16	0.20
501147102	KRYSTAL BIOTECH INC COMMON STOCK USD.00001								
		Local	16,480.000	181.658545	2,993,732.82	258.320000	4,257,113.60	1,263,380.78	0.40
		Base		181.658545	2,993,732.82	258.320000	4,257,113.60	1,263,380.78	0.40
501242101	KULICKE + SOFFA INDUSTRIES COMMON STOCK								
		Local	33,472.000	23.689846	792,946.52	65.720000	2,199,779.84	1,406,833.32	0.21
		Base		23.689846	792,946.52	65.720000	2,199,779.84	1,406,833.32	0.21
50187T106	LGI HOMES INC COMMON STOCK USD.01								
		Local	13,049.000	62.441376	814,797.52	39.530000	515,826.97	-298,970.55	0.05
		Base		62.441376	814,797.52	39.530000	515,826.97	-298,970.55	0.05
501889208	LKQ CORP COMMON STOCK USD.01								
		Local	161,192.000	29.133297	4,696,054.43	29.370000	4,734,209.04	38,154.61	0.44
		Base		29.133297	4,696,054.43	29.370000	4,734,209.04	38,154.61	0.44
50189K103	LCI INDUSTRIES COMMON STOCK USD.01								
		Local	15,506.000	66.523041	1,031,506.27	122.980000	1,906,927.88	875,421.61	0.18
		Base		66.523041	1,031,506.27	122.980000	1,906,927.88	875,421.61	0.18
502175102	LTC PROPERTIES INC REIT USD.01								
		Local	30,029.000	35.844320	1,076,369.08	37.160000	1,115,877.64	39,508.56	0.10
		Base		35.844320	1,076,369.08	37.160000	1,115,877.64	39,508.56	0.10

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505336107	LA Z BOY INC COMMON STOCK USD1.0								
		Local	26,406.000	20.760618	548,204.88	32.140000	848,688.84	300,483.96	0.08
		Base		20.760618	548,204.88	32.140000	848,688.84	300,483.96	0.08
511656100	LAKELAND FINANCIAL CORP COMMON STOCK								
		Local	16,278.000	69.889895	1,137,667.71	57.380000	934,031.64	-203,636.07	0.09
		Base		69.889895	1,137,667.71	57.380000	934,031.64	-203,636.07	0.09
513272104	LAMB WESTON HOLDINGS INC COMMON STOCK USD1.0								
		Local	57,588.000	41.553400	2,392,977.20	42.260000	2,433,668.88	40,691.68	0.23
		Base		41.553400	2,392,977.20	42.260000	2,433,668.88	40,691.68	0.23
518613203	LAUREATE EDUCATION INC COMMON STOCK USD.001								
		Local	55,608.000	34.613000	1,924,759.70	34.840000	1,937,382.72	12,623.02	0.18
		Base		34.613000	1,924,759.70	34.840000	1,937,382.72	12,623.02	0.18
524660107	LEGGETT + PLATT INC COMMON STOCK USD.01								
		Local	86,439.000	10.779758	931,791.52	9.880000	854,017.32	-77,774.20	0.08
		Base		10.779758	931,791.52	9.880000	854,017.32	-77,774.20	0.08
52466B103	LEGALZOOMCOM INC COMMON STOCK USD.001								
		Local	72,999.000	9.041599	660,027.69	5.670000	413,904.33	-246,123.36	0.04
		Base		9.041599	660,027.69	5.670000	413,904.33	-246,123.36	0.04
525558201	LEMAITRE VASCULAR INC COMMON STOCK USD.01								
		Local	13,423.000	40.304647	541,009.27	109.170000	1,465,388.91	924,379.64	0.14
		Base		40.304647	541,009.27	109.170000	1,465,388.91	924,379.64	0.14
529043408	LXP INDUSTRIAL TRUST REIT USD.0001								
		Local	37,811.000	51.797580	1,958,518.31	46.260000	1,749,136.86	-209,381.45	0.16
		Base		51.797580	1,958,518.31	46.260000	1,749,136.86	-209,381.45	0.16
53115L104	LIBERTY ENERGY INC COMMON STOCK								
		Local	103,036.000	17.784116	1,832,404.14	28.800000	2,967,436.80	1,135,032.66	0.28
		Base		17.784116	1,832,404.14	28.800000	2,967,436.80	1,135,032.66	0.28
53190C102	LIFE TIME GROUP HOLDINGS INC COMMON STOCK USD.01								
		Local	63,091.000	26.790500	1,690,239.43	26.940000	1,699,671.54	9,432.11	0.16
		Base		26.790500	1,690,239.43	26.940000	1,699,671.54	9,432.11	0.16

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532206109	LIFE360 INC COMMON STOCK USD.001								
		Local	32,509.000	40.178700	1,306,169.36	40.820000	1,327,017.38	20,848.02	0.12
		Base		40.178700	1,306,169.36	40.820000	1,327,017.38	20,848.02	0.12
53220K504	LIGAND PHARMACEUTICALS COMMON STOCK USD.001								
		Local	12,687.000	104.949141	1,331,489.75	199.650000	2,532,959.55	1,201,469.80	0.24
		Base		104.949141	1,331,489.75	199.650000	2,532,959.55	1,201,469.80	0.24
534187109	LINCOLN NATIONAL CORP COMMON STOCK								
		Local	108,073.000	25.580653	2,764,577.86	35.500000	3,836,591.50	1,072,013.64	0.36
		Base		25.580653	2,764,577.86	35.500000	3,836,591.50	1,072,013.64	0.36
535555106	LINDSAY CORP COMMON STOCK USD1.0								
		Local	6,847.000	91.785697	628,456.67	119.070000	815,272.29	186,815.62	0.08
		Base		91.785697	628,456.67	119.070000	815,272.29	186,815.62	0.08
53635B107	LIQUIDITY SERVICES INC COMMON STOCK USD.001								
		Local	15,085.000	19.001087	286,631.40	30.570000	461,148.45	174,517.05	0.04
		Base		19.001087	286,631.40	30.570000	461,148.45	174,517.05	0.04
53815P108	LIVERAMP HOLDINGS INC COMMON STOCK USD.1								
		Local	40,445.000	27.682662	1,119,625.28	26.520000	1,072,601.40	-47,023.88	0.10
		Base		27.682662	1,119,625.28	26.520000	1,072,601.40	-47,023.88	0.10
550241103	LUMEN TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	607,704.000	3.181585	1,933,461.95	6.950000	4,223,542.80	2,290,080.85	0.40
		Base		3.181585	1,933,461.95	6.950000	4,223,542.80	2,290,080.85	0.40
55087P104	LYFT INC A COMMON STOCK USD.00001								
		Local	258,289.000	13.008119	3,359,853.92	13.300000	3,435,243.70	75,389.78	0.32
		Base		13.008119	3,359,853.92	13.300000	3,435,243.70	75,389.78	0.32
552690109	MDU RESOURCES GROUP INC COMMON STOCK USD1.0								
		Local	130,613.000	15.428428	2,015,153.21	20.720000	2,706,301.36	691,148.15	0.25
		Base		15.428428	2,015,153.21	20.720000	2,706,301.36	691,148.15	0.25
55277P104	MGE ENERGY INC COMMON STOCK USD1.0								
		Local	23,459.000	80.018481	1,877,153.55	77.290000	1,813,146.11	-64,007.44	0.17
		Base		80.018481	1,877,153.55	77.290000	1,813,146.11	-64,007.44	0.17

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55305B101	M/I HOMES INC COMMON STOCK USD.01								
		Local	16,767.000	39.313686	659,172.57	122.450000	2,053,119.15	1,393,946.58	0.19
		Base		39.313686	659,172.57	122.450000	2,053,119.15	1,393,946.58	0.19
55405W104	MYR GROUP INC/DELAWARE COMMON STOCK USD.01								
		Local	9,848.000	52.003673	512,132.17	282.320000	2,780,287.36	2,268,155.19	0.26
		Base		52.003673	512,132.17	282.320000	2,780,287.36	2,268,155.19	0.26
554382101	MACERICH CO/THE REIT USD.01								
		Local	162,422.000	11.862435	1,926,720.42	18.900000	3,069,775.80	1,143,055.38	0.29
		Base		11.862435	1,926,720.42	18.900000	3,069,775.80	1,143,055.38	0.29
554489104	VERIS RESIDENTIAL INC REIT USD.01								
		Local	51,735.000	13.428156	694,705.66	18.870000	976,239.45	281,533.79	0.09
		Base		13.428156	694,705.66	18.870000	976,239.45	281,533.79	0.09
556269108	STEVEN MADDEN LTD COMMON STOCK USD.0001								
		Local	46,461.000	25.066856	1,164,631.19	33.920000	1,575,957.12	411,325.93	0.15
		Base		25.066856	1,164,631.19	33.920000	1,575,957.12	411,325.93	0.15
55825T103	MADISON SQUARE GARDEN SPORTS COMMON STOCK USD.01								
		Local	11,442.000	210.934324	2,413,510.54	321.400000	3,677,458.80	1,263,948.26	0.35
		Base		210.934324	2,413,510.54	321.400000	3,677,458.80	1,263,948.26	0.35
55826T102	SPHERE ENTERTAINMENT CO COMMON STOCK USD.01								
		Local	11,042.000	115.111001	1,271,055.67	117.400000	1,296,330.80	25,275.13	0.12
		Base		115.111001	1,271,055.67	117.400000	1,296,330.80	25,275.13	0.12
559663109	MAGNOLIA OIL + GAS CORP A COMMON STOCK USD.0001								
		Local	116,407.000	25.903112	3,015,303.57	31.570000	3,674,968.99	659,665.42	0.34
		Base		25.903112	3,015,303.57	31.570000	3,674,968.99	659,665.42	0.34
56418H100	MANPOWERGROUP INC COMMON STOCK USD.01								
		Local	29,404.000	37.681100	1,107,975.06	29.460000	866,241.84	-241,733.22	0.08
		Base		37.681100	1,107,975.06	29.460000	866,241.84	-241,733.22	0.08
565788106	MARA HOLDINGS INC COMMON STOCK USD.001								
		Local	242,068.000	16.911215	4,093,664.08	8.160000	1,975,274.88	-2,118,389.20	0.19
		Base		16.911215	4,093,664.08	8.160000	1,975,274.88	-2,118,389.20	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
566324109	MARCUS + MILLICHAP INC COMMON STOCK USD.0001								
		Local	15,331.000	36.171101	554,539.15	26.590000	407,651.29	-146,887.86	0.04
		Base		36.171101	554,539.15	26.590000	407,651.29	-146,887.86	0.04
567908108	MARINEMAX INC COMMON STOCK USD.001								
		Local	12,266.000	19.078741	234,019.84	27.060000	331,917.96	97,898.12	0.03
		Base		19.078741	234,019.84	27.060000	331,917.96	97,898.12	0.03
57060D108	MARKETAXESS HOLDINGS INC COMMON STOCK USD.003								
		Local	23,777.000	180.558692	4,293,144.01	164.980000	3,922,729.46	-370,414.55	0.37
		Base		180.558692	4,293,144.01	164.980000	3,922,729.46	-370,414.55	0.37
57164Y107	MARRIOTT VACATIONS WORLD COMMON STOCK USD.01								
		Local	17,645.000	58.096902	1,025,119.84	65.120000	1,149,042.40	123,922.56	0.11
		Base		58.096902	1,025,119.84	65.120000	1,149,042.40	123,922.56	0.11
573075108	MARTEN TRANSPORT LTD COMMON STOCK USD.01								
		Local	37,309.000	11.876982	443,118.31	13.130000	489,867.17	46,748.86	0.05
		Base		11.876982	443,118.31	13.130000	489,867.17	46,748.86	0.05
57638P104	MASTERBRAND INC COMMON STOCK USD.01								
		Local	81,141.000	8.110205	658,070.17	8.310000	674,281.71	16,211.54	0.06
		Base		8.110205	658,070.17	8.310000	674,281.71	16,211.54	0.06
57667L107	MATCH GROUP INC COMMON STOCK USD.001								
		Local	108,340.000	30.578302	3,312,853.25	30.710000	3,327,121.40	14,268.15	0.31
		Base		30.578302	3,312,853.25	30.710000	3,327,121.40	14,268.15	0.31
576690101	MATERION CORP COMMON STOCK								
		Local	13,299.000	51.298469	682,218.34	144.650000	1,923,700.35	1,241,482.01	0.18
		Base		51.298469	682,218.34	144.650000	1,923,700.35	1,241,482.01	0.18
57686G105	MATSON INC COMMON STOCK								
		Local	19,911.000	49.949751	994,549.49	163.940000	3,264,209.34	2,269,659.85	0.31
		Base		49.949751	994,549.49	163.940000	3,264,209.34	2,269,659.85	0.31
577128101	MATTHEWS INTL CORP CLASS A COMMON STOCK USD1.0								
		Local	19,940.000	35.788322	713,619.14	25.820000	514,850.80	-198,768.34	0.05
		Base		35.788322	713,619.14	25.820000	514,850.80	-198,768.34	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
57776J100	MAXLINEAR INC COMMON STOCK								
		Local	52,460.000	29.059741	1,524,474.03	17.390000	912,279.40	-612,194.63	0.09
		Base		29.059741	1,524,474.03	17.390000	912,279.40	-612,194.63	0.09
58463J304	MEDICAL PROPERTIES TRUST INC REIT USD.001								
		Local	314,824.000	4.454604	1,402,416.20	4.630000	1,457,635.12	55,218.92	0.14
		Base		4.454604	1,402,416.20	4.630000	1,457,635.12	55,218.92	0.14
58502B106	PEDIATRIX MEDICAL GROUP INC COMMON STOCK USD.01								
		Local	54,552.000	22.644181	1,235,285.38	21.390000	1,166,867.28	-68,418.10	0.11
		Base		22.644181	1,235,285.38	21.390000	1,166,867.28	-68,418.10	0.11
58844R108	MERCHANTS BANCORP/IN COMMON STOCK								
		Local	12,179.000	42.835300	521,691.12	42.910000	522,600.89	909.77	0.05
		Base		42.835300	521,691.12	42.910000	522,600.89	909.77	0.05
589378108	MERCURY SYSTEMS INC COMMON STOCK USD.01								
		Local	33,324.000	38.574933	1,285,471.08	72.910000	2,429,652.84	1,144,181.76	0.23
		Base		38.574933	1,285,471.08	72.910000	2,429,652.84	1,144,181.76	0.23
589400100	MERCURY GENERAL CORP COMMON STOCK								
		Local	17,058.000	33.075819	564,207.32	88.150000	1,503,662.70	939,455.38	0.14
		Base		33.075819	564,207.32	88.150000	1,503,662.70	939,455.38	0.14
589889104	MERIT MEDICAL SYSTEMS INC COMMON STOCK								
		Local	38,281.000	39.625763	1,516,913.84	68.930000	2,638,709.33	1,121,795.49	0.25
		Base		39.625763	1,516,913.84	68.930000	2,638,709.33	1,121,795.49	0.25
59001A102	MERITAGE HOMES CORP COMMON STOCK USD.01								
		Local	43,779.000	31.261490	1,368,596.78	61.840000	2,707,293.36	1,338,696.58	0.25
		Base		31.261490	1,368,596.78	61.840000	2,707,293.36	1,338,696.58	0.25
59100U108	PATHWARD FINANCIAL INC COMMON STOCK USD.01								
		Local	14,260.000	31.736778	452,566.46	89.230000	1,272,419.80	819,853.34	0.12
		Base		31.736778	452,566.46	89.230000	1,272,419.80	819,853.34	0.12
596680108	MIDDLESEX WATER CO COMMON STOCK								
		Local	11,832.000	96.002282	1,135,899.00	52.050000	615,855.60	-520,043.40	0.06
		Base		96.002282	1,135,899.00	52.050000	615,855.60	-520,043.40	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
600544100	MILLERKNOLL INC COMMON STOCK USD.2							
	43,922.000	Local	20.511056	900,886.58	14.460000	635,112.12	-265,774.46	0.06
		Base	20.511056	900,886.58	14.460000	635,112.12	-265,774.46	0.06
601137102	MILLROSE PROPERTIES W/I REIT USD.01							
	96,908.000	Local	23.447992	2,272,298.02	28.000000	2,713,424.00	441,125.98	0.25
		Base	23.447992	2,272,298.02	28.000000	2,713,424.00	441,125.98	0.25
603158106	MINERALS TECHNOLOGIES INC COMMON STOCK USD.1							
	20,070.000	Local	53.238027	1,068,487.21	70.920000	1,423,364.40	354,877.19	0.13
		Base	53.238027	1,068,487.21	70.920000	1,423,364.40	354,877.19	0.13
60471A101	MIRION TECHNOLOGIES INC COMMON STOCK USD.0001							
	156,398.000	Local	24.428535	3,820,574.05	18.590000	2,907,438.82	-913,135.23	0.27
		Base	24.428535	3,820,574.05	18.590000	2,907,438.82	-913,135.23	0.27
60646V105	MISTER CAR WASH INC COMMON STOCK USD.01							
	62,617.000	Local	7.918086	495,806.79	6.970000	436,440.49	-59,366.30	0.04
		Base	7.918086	495,806.79	6.970000	436,440.49	-59,366.30	0.04
60786M105	MOELIS + CO CLASS A COMMON STOCK USD.01							
	47,041.000	Local	45.573567	2,143,826.17	57.000000	2,681,337.00	537,510.83	0.25
		Base	45.573567	2,143,826.17	57.000000	2,681,337.00	537,510.83	0.25
608190104	MOHAWK INDUSTRIES INC COMMON STOCK USD.01							
	22,618.000	Local	97.874911	2,213,734.74	98.460000	2,226,968.28	13,233.54	0.21
		Base	97.874911	2,213,734.74	98.460000	2,226,968.28	13,233.54	0.21
60855R100	MOLINA HEALTHCARE INC COMMON STOCK USD.001							
	21,331.000	Local	133.892218	2,856,054.91	133.300000	2,843,422.30	-12,632.61	0.27
		Base	133.892218	2,856,054.91	133.300000	2,843,422.30	-12,632.61	0.27
609027107	MONARCH CASINO + RESORT INC COMMON STOCK USD.01							
	7,821.000	Local	34.264070	267,979.29	95.600000	747,687.60	479,708.31	0.07
		Base	34.264070	267,979.29	95.600000	747,687.60	479,708.31	0.07
610236101	MONRO INC COMMON STOCK USD.01							
	19,376.000	Local	43.789872	848,472.56	16.040000	310,791.04	-537,681.52	0.03
		Base	43.789872	848,472.56	16.040000	310,791.04	-537,681.52	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
624758108	MUELLER WATER PRODUCTS INC A COMMON STOCK USD.01								
		Local	100,116.000	23.535394	2,356,269.47	27.490000	2,752,188.84	395,919.37	0.26
		Base		23.535394	2,356,269.47	27.490000	2,752,188.84	395,919.37	0.26
628778102	N B T BANCORP INC COMMON STOCK USD.01								
		Local	33,512.000	31.205491	1,045,758.40	42.580000	1,426,940.96	381,182.56	0.13
		Base		31.205491	1,045,758.40	42.580000	1,426,940.96	381,182.56	0.13
62878D100	N ABLE INC COMMON STOCK USD.001								
		Local	47,885.000	12.769407	611,463.06	4.670000	223,622.95	-387,840.11	0.02
		Base		12.769407	611,463.06	4.670000	223,622.95	-387,840.11	0.02
62886E108	NCR VOYIX CORP COMMON STOCK USD.01								
		Local	88,362.000	16.140635	1,426,218.83	6.330000	559,331.46	-866,887.37	0.05
		Base		16.140635	1,426,218.83	6.330000	559,331.46	-866,887.37	0.05
629209305	NMI HOLDINGS INC COMMON STOCK USD.01								
		Local	48,997.000	18.799578	921,122.90	37.510000	1,837,877.47	916,754.57	0.17
		Base		18.799578	921,122.90	37.510000	1,837,877.47	916,754.57	0.17
63001N106	NCR ATLEOS CORP COMMON STOCK USD.01								
		Local	46,906.000	24.188818	1,134,600.72	43.580000	2,044,163.48	909,562.76	0.19
		Base		24.188818	1,134,600.72	43.580000	2,044,163.48	909,562.76	0.19
630402105	NAPCO SECURITY TECHNOLOGIES COMMON STOCK USD.01								
		Local	14,788.000	39.159200	579,086.25	39.390000	582,499.32	3,413.07	0.05
		Base		39.159200	579,086.25	39.390000	582,499.32	3,413.07	0.05
633707104	NATIONAL BANK HOLD CL A COMMON STOCK								
		Local	27,134.000	35.304061	957,940.40	39.160000	1,062,567.44	104,627.04	0.10
		Base		35.304061	957,940.40	39.160000	1,062,567.44	104,627.04	0.10
635017106	NATIONAL BEVERAGE CORP COMMON STOCK USD.01								
		Local	15,071.000	28.598410	431,006.63	33.650000	507,139.15	76,132.52	0.05
		Base		28.598410	431,006.63	33.650000	507,139.15	76,132.52	0.05
635906100	NATIONAL HEALTHCARE CORP COMMON STOCK USD.01								
		Local	7,983.000	96.723603	772,144.52	159.700000	1,274,885.10	502,740.58	0.12
		Base		96.723603	772,144.52	159.700000	1,274,885.10	502,740.58	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
637215104	NATIONAL PRESTO INDS INC COMMON STOCK USD1.0							
	3,381.000	Local	87.186974	294,779.16	137.060000	463,399.86	168,620.70	0.04
		Base	87.186974	294,779.16	137.060000	463,399.86	168,620.70	0.04
63845R107	NATIONAL VISION HOLDINGS INC COMMON STOCK USD.01							
	50,956.000	Local	26.121766	1,331,060.70	25.900000	1,319,760.40	-11,300.30	0.12
		Base	26.121766	1,331,060.70	25.900000	1,319,760.40	-11,300.30	0.12
63938C108	NAVIENT CORP COMMON STOCK USD.01							
	42,614.000	Local	17.891672	762,435.69	8.180000	348,582.52	-413,853.17	0.03
		Base	17.891672	762,435.69	8.180000	348,582.52	-413,853.17	0.03
640491106	NEOGEN CORP COMMON STOCK USD.16							
	139,809.000	Local	7.734879	1,081,405.69	9.290000	1,298,825.61	217,419.92	0.12
		Base	7.734879	1,081,405.69	9.290000	1,298,825.61	217,419.92	0.12
64049M209	NEOGENOMICS INC COMMON STOCK USD.001							
	82,239.000	Local	18.531828	1,524,038.99	7.420000	610,213.38	-913,825.61	0.06
		Base	18.531828	1,524,038.99	7.420000	610,213.38	-913,825.61	0.06
64115T104	NETSCOUT SYSTEMS INC COMMON STOCK USD.001							
	43,582.000	Local	29.687684	1,293,848.64	31.790000	1,385,471.78	91,623.14	0.13
		Base	29.687684	1,293,848.64	31.790000	1,385,471.78	91,623.14	0.13
642045108	ATLAS ENERGY SOLUTIONS INC COMMON STOCK							
	48,726.000	Local	21.471817	1,046,235.76	13.120000	639,285.12	-406,950.64	0.06
		Base	21.471817	1,046,235.76	13.120000	639,285.12	-406,950.64	0.06
64828T201	RITHM CAPITAL CORP REIT USD.01							
	230,501.000	Local	9.410000	2,169,014.41	9.480000	2,185,149.48	16,135.07	0.21
		Base	9.410000	2,169,014.41	9.480000	2,185,149.48	16,135.07	0.21
649604840	ADAMAS TRUST INC REIT USD.02							
	53,749.000	Local	18.057280	970,560.73	7.360000	395,592.64	-574,968.09	0.04
		Base	18.057280	970,560.73	7.360000	395,592.64	-574,968.09	0.04
651229106	NEWELL BRANDS INC COMMON STOCK USD1.0							
	267,048.000	Local	8.718479	2,328,252.41	3.430000	915,974.64	-1,412,277.77	0.09
		Base	8.718479	2,328,252.41	3.430000	915,974.64	-1,412,277.77	0.09

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
65341D102	NEXPOINT RESIDENTIAL REIT USD.01							
	16,990.000	Local	47.180582	801,598.08	25.000000	424,750.00	-376,848.08	0.04
		Base	47.180582	801,598.08	25.000000	424,750.00	-376,848.08	0.04
665531307	NORTHERN OIL AND GAS INC COMMON STOCK USD.001							
	65,086.000	Local	32.283166	2,101,182.13	29.230000	1,902,463.78	-198,718.35	0.18
		Base	32.283166	2,101,182.13	29.230000	1,902,463.78	-198,718.35	0.18
667340103	NORTHWEST BANCSHARES INC COMMON STOCK USD.01							
	93,395.000	Local	12.292985	1,148,103.38	12.690000	1,185,182.55	37,079.17	0.11
		Base	12.292985	1,148,103.38	12.690000	1,185,182.55	37,079.17	0.11
66765N105	NORTHWEST NATURAL HOLDING CO COMMON STOCK							
	26,512.000	Local	50.295276	1,333,428.37	53.220000	1,410,968.64	77,540.27	0.13
		Base	50.295276	1,333,428.37	53.220000	1,410,968.64	77,540.27	0.13
67011P100	DNOW INC COMMON STOCK USD.01							
	116,403.000	Local	11.286884	1,313,827.17	11.910000	1,386,359.73	72,532.56	0.13
		Base	11.286884	1,313,827.17	11.910000	1,386,359.73	72,532.56	0.13
67098H104	O I GLASS INC COMMON STOCK USD.01							
	98,189.000	Local	15.506785	1,522,595.70	10.510000	1,031,966.39	-490,629.31	0.10
		Base	15.506785	1,522,595.70	10.510000	1,031,966.39	-490,629.31	0.10
67103X102	OFG BANCORP COMMON STOCK USD1.0							
	27,829.000	Local	19.659769	547,111.71	40.460000	1,125,961.34	578,849.63	0.11
		Base	19.659769	547,111.71	40.460000	1,125,961.34	578,849.63	0.11
671044105	OSI SYSTEMS INC COMMON STOCK							
	10,044.000	Local	72.942005	732,629.50	265.510000	2,666,782.44	1,934,152.94	0.25
		Base	72.942005	732,629.50	265.510000	2,666,782.44	1,934,152.94	0.25
675232102	OCEANEERING INTL INC COMMON STOCK USD.25							
	63,385.000	Local	13.729470	870,242.46	35.470000	2,248,265.95	1,378,023.49	0.21
		Base	13.729470	870,242.46	35.470000	2,248,265.95	1,378,023.49	0.21
68213N109	OMNICELL INC COMMON STOCK USD.001							
	29,138.000	Local	49.276538	1,435,819.77	33.380000	972,626.44	-463,193.33	0.09
		Base	49.276538	1,435,819.77	33.380000	972,626.44	-463,193.33	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
68218J103	OMNIAB INC COMMON STOCK USD.0001								
		Local	62,740.000	8.780774	550,905.73	1.570000	98,501.80	-452,403.93	0.01
		Base		8.780774	550,905.73	1.570000	98,501.80	-452,403.93	0.01
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	166,281.000	15.529478	2,582,257.13	5.990000	996,023.19	-1,586,233.94	0.09
		Base		15.529478	2,582,257.13	5.990000	996,023.19	-1,586,233.94	0.09
689648103	OTTER TAIL CORP COMMON STOCK USD5.0								
		Local	26,885.000	71.881260	1,932,527.67	87.770000	2,359,696.45	427,168.78	0.22
		Base		71.881260	1,932,527.67	87.770000	2,359,696.45	427,168.78	0.22
69007J304	OUTFRONT MEDIA INC REIT USD.01								
		Local	96,936.000	16.072155	1,557,970.44	26.500000	2,568,804.00	1,010,833.56	0.24
		Base		16.072155	1,557,970.44	26.500000	2,568,804.00	1,010,833.56	0.24
691497309	OXFORD INDUSTRIES INC COMMON STOCK USD1.0								
		Local	8,912.000	58.131381	518,066.87	38.510000	343,201.12	-174,865.75	0.03
		Base		58.131381	518,066.87	38.510000	343,201.12	-174,865.75	0.03
69318J100	PC CONNECTION INC COMMON STOCK USD.01								
		Local	7,365.000	51.431045	378,789.65	58.460000	430,557.90	51,768.25	0.04
		Base		51.431045	378,789.65	58.460000	430,557.90	51,768.25	0.04
693282105	PDF SOLUTIONS INC COMMON STOCK USD.00015								
		Local	20,424.000	19.482051	397,901.41	32.710000	668,069.04	270,167.63	0.06
		Base		19.482051	397,901.41	32.710000	668,069.04	270,167.63	0.06
69343T107	PJT PARTNERS INC A COMMON STOCK USD.01								
		Local	15,618.000	102.155729	1,595,468.17	139.720000	2,182,146.96	586,678.79	0.20
		Base		102.155729	1,595,468.17	139.720000	2,182,146.96	586,678.79	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
69354N106	PRA GROUP INC COMMON STOCK USD.01								
		Local	24,953.000	31.535095	786,895.22	17.500000	436,677.50	-350,217.72	0.04
		Base		31.535095	786,895.22	17.500000	436,677.50	-350,217.72	0.04
69366J200	PTC THERAPEUTICS INC COMMON STOCK USD.001								
		Local	51,169.000	78.148700	3,998,790.83	68.130000	3,486,143.97	-512,646.86	0.33
		Base		78.148700	3,998,790.83	68.130000	3,486,143.97	-512,646.86	0.33
695127100	PACIRA BIOSCIENCES INC COMMON STOCK USD.001								
		Local	27,213.000	40.536500	1,103,119.77	22.600000	615,013.80	-488,105.97	0.06
		Base		40.536500	1,103,119.77	22.600000	615,013.80	-488,105.97	0.06
69753M105	PALOMAR HOLDINGS INC COMMON STOCK USD.0001								
		Local	17,201.000	86.426478	1,486,621.85	119.500000	2,055,519.50	568,897.65	0.19
		Base		86.426478	1,486,621.85	119.500000	2,055,519.50	568,897.65	0.19
698813102	PAPA JOHN S INTL INC COMMON STOCK USD.01								
		Local	20,980.000	69.248022	1,452,823.51	32.410000	679,961.80	-772,861.71	0.06
		Base		69.248022	1,452,823.51	32.410000	679,961.80	-772,861.71	0.06
69888T207	PAR PACIFIC HOLDINGS INC COMMON STOCK USD.01								
		Local	32,193.000	17.837695	574,248.92	62.640000	2,016,569.52	1,442,320.60	0.19
		Base		17.837695	574,248.92	62.640000	2,016,569.52	1,442,320.60	0.19
700658107	PARK NATIONAL CORP COMMON STOCK								
		Local	9,878.000	104.666196	1,033,892.68	163.450000	1,614,559.10	580,666.42	0.15
		Base		104.666196	1,033,892.68	163.450000	1,614,559.10	580,666.42	0.15
703343103	PATRICK INDUSTRIES INC COMMON STOCK								
		Local	21,312.000	37.391765	796,893.30	111.070000	2,367,123.84	1,570,230.54	0.22
		Base		37.391765	796,893.30	111.070000	2,367,123.84	1,570,230.54	0.22
703481101	PATTERSON UTI ENERGY INC COMMON STOCK USD.01								
		Local	220,921.000	8.100048	1,789,470.70	10.830000	2,392,574.43	603,103.73	0.22
		Base		8.100048	1,789,470.70	10.830000	2,392,574.43	603,103.73	0.22
70432V102	PAYCOM SOFTWARE INC COMMON STOCK USD.01								
		Local	20,140.000	122.444400	2,466,030.22	121.540000	2,447,815.60	-18,214.62	0.23
		Base		122.444400	2,466,030.22	121.540000	2,447,815.60	-18,214.62	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
70451X104	PAYONEER GLOBAL INC COMMON STOCK USD.01							
	185,893.000	Local	7.014496	1,303,945.79	4.830000	897,863.19	-406,082.60	0.08
		Base	7.014496	1,303,945.79	4.830000	897,863.19	-406,082.60	0.08
704551100	PEABODY ENERGY CORP COMMON STOCK							
	79,509.000	Local	24.315927	1,933,335.01	32.950000	2,619,821.55	686,486.54	0.25
		Base	24.315927	1,933,335.01	32.950000	2,619,821.55	686,486.54	0.25
70509V100	PEBBLEBROOK HOTEL TRUST REIT USD.01							
	73,423.000	Local	14.121864	1,036,869.63	12.630000	927,332.49	-109,537.14	0.09
		Base	14.121864	1,036,869.63	12.630000	927,332.49	-109,537.14	0.09
706915105	PENGUIN SOLUTIONS INC COMMON STOCK USD.01							
	30,345.000	Local	21.955369	666,235.66	17.600000	534,072.00	-132,163.66	0.05
		Base	21.955369	666,235.66	17.600000	534,072.00	-132,163.66	0.05
707569109	PENN ENTERTAINMENT INC COMMON STOCK USD.01							
	80,650.000	Local	18.354775	1,480,312.63	15.030000	1,212,169.50	-268,143.13	0.11
		Base	18.354775	1,480,312.63	15.030000	1,212,169.50	-268,143.13	0.11
70931T103	PENNYMAC MORTGAGE INVESTMENT REIT USD.01							
	55,359.000	Local	16.554785	916,456.33	11.660000	645,485.94	-270,970.39	0.06
		Base	16.554785	916,456.33	11.660000	645,485.94	-270,970.39	0.06
71363P106	PERDOCEO EDUCATION CORP COMMON STOCK USD.01							
	39,150.000	Local	10.215490	399,936.45	37.210000	1,456,771.50	1,056,835.05	0.14
		Base	10.215490	399,936.45	37.210000	1,456,771.50	1,056,835.05	0.14
71742Q106	PHIBRO ANIMAL HEALTH CORP A COMMON STOCK USD.001							
	13,162.000	Local	26.981674	355,132.79	55.310000	727,990.22	372,857.43	0.07
		Base	26.981674	355,132.79	55.310000	727,990.22	372,857.43	0.07
71844V201	PHILLIPS EDISON + COMPANY IN REIT USD.01							
	80,354.000	Local	33.915051	2,725,209.98	37.420000	3,006,846.68	281,636.70	0.28
		Base	33.915051	2,725,209.98	37.420000	3,006,846.68	281,636.70	0.28
71880K101	PHINIA INC COMMON STOCK USD.01							
	24,376.000	Local	34.283654	835,698.34	68.440000	1,668,293.44	832,595.10	0.16
		Base	34.283654	835,698.34	68.440000	1,668,293.44	832,595.10	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
719405102	PHOTRONICS INC COMMON STOCK USD.01								
		Local	37,687.000	12.422995	468,185.40	40.410000	1,522,931.67	1,054,746.27	0.14
		Base		12.422995	468,185.40	40.410000	1,522,931.67	1,054,746.27	0.14
724078209	PIPER SANDLER COS COMMON STOCK USD.01								
		Local	42,850.000	22.474159	963,017.71	76.550000	3,280,167.50	2,317,149.79	0.31
		Base		22.474159	963,017.71	76.550000	3,280,167.50	2,317,149.79	0.31
724479100	PITNEY BOWES INC COMMON STOCK USD1.0								
		Local	95,222.000	5.838108	555,916.29	11.050000	1,052,203.10	496,286.81	0.10
		Base		5.838108	555,916.29	11.050000	1,052,203.10	496,286.81	0.10
729132100	PLEXUS CORP COMMON STOCK USD.01								
		Local	17,169.000	55.004773	944,376.94	202.540000	3,477,409.26	2,533,032.32	0.33
		Base		55.004773	944,376.94	202.540000	3,477,409.26	2,533,032.32	0.33
739128106	POWELL INDUSTRIES INC COMMON STOCK USD.01								
		Local	5,978.000	57.166608	341,741.98	541.080000	3,234,576.24	2,892,834.26	0.30
		Base		57.166608	341,741.98	541.080000	3,234,576.24	2,892,834.26	0.30
739276103	POWER INTEGRATIONS INC COMMON STOCK USD.001								
		Local	35,111.000	36.192100	1,270,740.82	51.200000	1,797,683.20	526,942.38	0.17
		Base		36.192100	1,270,740.82	51.200000	1,797,683.20	526,942.38	0.17
740367404	PREFERRED BANK/LOS ANGELES COMMON STOCK								
		Local	7,299.000	64.311310	469,408.25	90.690000	661,946.31	192,538.06	0.06
		Base		64.311310	469,408.25	90.690000	661,946.31	192,538.06	0.06
74112D101	PRESTIGE CONSUMER HEALTHCARE COMMON STOCK USD.01								
		Local	30,487.000	54.573871	1,663,793.61	59.270000	1,806,964.49	143,170.88	0.17
		Base		54.573871	1,663,793.61	59.270000	1,806,964.49	143,170.88	0.17
741511109	PRICESMART INC COMMON STOCK USD.0001								
		Local	16,292.000	72.088434	1,174,464.76	150.500000	2,451,946.00	1,277,481.24	0.23
		Base		72.088434	1,174,464.76	150.500000	2,451,946.00	1,277,481.24	0.23
74164F103	PRIMORIS SERVICES CORP COMMON STOCK USD.0001								
		Local	22,404.000	142.845500	3,200,310.58	143.040000	3,204,668.16	4,357.58	0.30
		Base		142.845500	3,200,310.58	143.040000	3,204,668.16	4,357.58	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
74267C106	PROASSURANCE CORP COMMON STOCK USD.01							
	32,764.000	Local	31.497346	1,031,979.05	24.720000	809,926.08	-222,052.97	0.08
		Base	31.497346	1,031,979.05	24.720000	809,926.08	-222,052.97	0.08
74276R102	PRIVIA HEALTH GROUP INC COMMON STOCK USD.01							
	73,771.000	Local	26.421684	1,949,154.05	20.570000	1,517,469.47	-431,684.58	0.14
		Base	26.421684	1,949,154.05	20.570000	1,517,469.47	-431,684.58	0.14
743312100	PROGRESS SOFTWARE CORP COMMON STOCK USD.01							
	27,860.000	Local	33.479816	932,747.68	25.650000	714,609.00	-218,138.68	0.07
		Base	33.479816	932,747.68	25.650000	714,609.00	-218,138.68	0.07
74340E103	PROGYNY INC COMMON STOCK USD.0001							
	51,592.000	Local	16.716587	862,442.18	16.980000	876,032.16	13,589.98	0.08
		Base	16.716587	862,442.18	16.980000	876,032.16	13,589.98	0.08
74366E102	PROTAGONIST THERAPEUTICS INC COMMON STOCK USD.00001							
	37,270.000	Local	34.583872	1,288,940.90	105.400000	3,928,258.00	2,639,317.10	0.37
		Base	34.583872	1,288,940.90	105.400000	3,928,258.00	2,639,317.10	0.37
743713109	PROTO LABS INC COMMON STOCK USD.001							
	15,164.000	Local	71.360710	1,082,113.81	57.020000	864,651.28	-217,462.53	0.08
		Base	71.360710	1,082,113.81	57.020000	864,651.28	-217,462.53	0.08
74386T105	PROVIDENT FINANCIAL SERVICES COMMON STOCK USD.01							
	83,581.000	Local	16.695823	1,395,453.57	21.160000	1,768,573.96	373,120.39	0.17
		Base	16.695823	1,395,453.57	21.160000	1,768,573.96	373,120.39	0.17
747316107	QUAKER CHEMICAL CORPORATION COMMON STOCK USD1.0							
	8,871.000	Local	105.048353	931,883.94	124.230000	1,102,044.33	170,160.39	0.10
		Base	105.048353	931,883.94	124.230000	1,102,044.33	170,160.39	0.10
74736K101	QORVO INC COMMON STOCK USD.0001							
	53,947.000	Local	69.258372	3,736,281.37	77.400000	4,175,497.80	439,216.43	0.39
		Base	69.258372	3,736,281.37	77.400000	4,175,497.80	439,216.43	0.39
74736L109	Q2 HOLDINGS INC COMMON STOCK USD.0001							
	39,966.000	Local	77.467065	3,096,048.70	47.300000	1,890,391.80	-1,205,656.90	0.18
		Base	77.467065	3,096,048.70	47.300000	1,890,391.80	-1,205,656.90	0.18

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
747619104	QUANEX BUILDING PRODUCTS COMMON STOCK USD.01								
		Local	29,434.000	20.190352	594,282.82	17.970000	528,928.98	-65,353.84	0.05
		Base		20.190352	594,282.82	17.970000	528,928.98	-65,353.84	0.05
74874Q100	QUINSTREET INC COMMON STOCK USD.001								
		Local	36,505.000	11.214468	409,384.14	12.010000	438,425.05	29,040.91	0.04
		Base		11.214468	409,384.14	12.010000	438,425.05	29,040.91	0.04
749660106	RPC INC COMMON STOCK USD.1								
		Local	56,860.000	5.582234	317,405.80	7.080000	402,568.80	85,163.00	0.04
		Base		5.582234	317,405.80	7.080000	402,568.80	85,163.00	0.04
74982T103	RXO INC COMMON STOCK USD.01								
		Local	104,851.000	18.098401	1,897,635.42	14.620000	1,532,921.62	-364,713.80	0.14
		Base		18.098401	1,897,635.42	14.620000	1,532,921.62	-364,713.80	0.14
750236101	RADIAN GROUP INC COMMON STOCK USD.001								
		Local	86,928.000	25.016590	2,174,642.16	33.080000	2,875,578.24	700,936.08	0.27
		Base		25.016590	2,174,642.16	33.080000	2,875,578.24	700,936.08	0.27
750491102	RADNET INC COMMON STOCK USD.0001								
		Local	44,430.000	26.148021	1,161,756.59	55.890000	2,483,192.70	1,321,436.11	0.23
		Base		26.148021	1,161,756.59	55.890000	2,483,192.70	1,321,436.11	0.23
750940108	RALLIANT CORP COMMON STOCK USD.01								
		Local	71,795.000	45.669546	3,278,845.07	41.590000	2,985,954.05	-292,891.02	0.28
		Base		45.669546	3,278,845.07	41.590000	2,985,954.05	-292,891.02	0.28
75700L108	RED ROCK RESORTS INC CLASS A COMMON STOCK USD.01								
		Local	30,845.000	58.134087	1,793,145.91	53.360000	1,645,889.20	-147,256.71	0.15
		Base		58.134087	1,793,145.91	53.360000	1,645,889.20	-147,256.71	0.15
758075402	REDWOOD TRUST INC REIT USD.01								
		Local	79,939.000	10.266277	820,675.93	5.610000	448,457.79	-372,218.14	0.04
		Base		10.266277	820,675.93	5.610000	448,457.79	-372,218.14	0.04
75970E107	RENASANT CORP COMMON STOCK USD5.0								
		Local	60,509.000	31.801965	1,924,305.12	36.130000	2,186,190.17	261,885.05	0.21
		Base		31.801965	1,924,305.12	36.130000	2,186,190.17	261,885.05	0.21

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76009N100	UPBOUND GROUP INC COMMON STOCK USD.01								
		Local	34,092.000	23.618167	805,190.56	18.050000	615,360.60	-189,829.96	0.06
		Base		23.618167	805,190.56	18.050000	615,360.60	-189,829.96	0.06
76118Y104	RESIDEO TECHNOLOGIES INC COMMON STOCK USD.001								
		Local	88,385.000	15.896036	1,404,971.18	33.710000	2,979,458.35	1,574,487.17	0.28
		Base		15.896036	1,404,971.18	33.710000	2,979,458.35	1,574,487.17	0.28
761624105	REX AMERICAN RESOURCES CORP COMMON STOCK USD.01								
		Local	18,263.000	12.660953	231,226.99	45.570000	832,244.91	601,017.92	0.08
		Base		12.660953	231,226.99	45.570000	832,244.91	601,017.92	0.08
76171L106	REYNOLDS CONSUMER PRODUCTS I COMMON STOCK USD.001								
		Local	34,934.000	22.900531	800,007.15	21.180000	739,902.12	-60,105.03	0.07
		Base		22.900531	800,007.15	21.180000	739,902.12	-60,105.03	0.07
76680R206	RINGCENTRAL INC CLASS A COMMON STOCK USD.0001								
		Local	31,439.000	36.847600	1,158,451.69	37.190000	1,169,216.41	10,764.72	0.11
		Base		36.847600	1,158,451.69	37.190000	1,169,216.41	10,764.72	0.11
770323103	ROBERT HALF INC COMMON STOCK USD.001								
		Local	63,177.000	62.993985	3,979,770.98	25.400000	1,604,695.80	-2,375,075.18	0.15
		Base		62.993985	3,979,770.98	25.400000	1,604,695.80	-2,375,075.18	0.15
775133101	ROGERS CORP COMMON STOCK USD1.0								
		Local	10,766.000	104.964952	1,130,052.67	107.330000	1,155,514.78	25,462.11	0.11
		Base		104.964952	1,130,052.67	107.330000	1,155,514.78	25,462.11	0.11
781846209	RUSH ENTERPRISES INC CL A COMMON STOCK USD.01								
		Local	39,178.000	47.147212	1,847,133.47	66.110000	2,590,057.58	742,924.11	0.24
		Base		47.147212	1,847,133.47	66.110000	2,590,057.58	742,924.11	0.24
78377T107	RYMAN HOSPITALITY PROPERTIES REIT USD.01								
		Local	40,141.000	84.018863	3,372,601.17	92.270000	3,703,810.07	331,208.90	0.35
		Base		84.018863	3,372,601.17	92.270000	3,703,810.07	331,208.90	0.35
783859101	S + T BANCORP INC COMMON STOCK USD2.5								
		Local	24,243.000	27.463137	665,788.83	41.830000	1,014,084.69	348,295.86	0.10
		Base		27.463137	665,788.83	41.830000	1,014,084.69	348,295.86	0.10

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784305104	H2O AMERICA COMMON STOCK								
		Local	22,872.000	74.663170	1,707,696.02	58.670000	1,341,900.24	-365,795.78	0.13
		Base		74.663170	1,707,696.02	58.670000	1,341,900.24	-365,795.78	0.13
78435P105	SEZZLE INC COMMON STOCK								
		Local	10,954.000	69.654119	762,991.22	63.290000	693,278.66	-69,712.56	0.07
		Base		69.654119	762,991.22	63.290000	693,278.66	-69,712.56	0.07
78440X887	SL GREEN REALTY CORP REIT USD.01								
		Local	45,060.000	27.659684	1,246,345.36	36.940000	1,664,516.40	418,171.04	0.16
		Base		27.659684	1,246,345.36	36.940000	1,664,516.40	418,171.04	0.16
78454L100	SM ENERGY CO COMMON STOCK USD.01								
		Local	119,574.000	23.639243	2,826,638.82	31.180000	3,728,317.32	901,678.50	0.35
		Base		23.639243	2,826,638.82	31.180000	3,728,317.32	901,678.50	0.35
78463M107	SPS COMMERCE INC COMMON STOCK USD.001								
		Local	24,005.000	66.012953	1,584,640.94	55.670000	1,336,358.35	-248,282.59	0.13
		Base		66.012953	1,584,640.94	55.670000	1,336,358.35	-248,282.59	0.13
78573M104	SABRE CORP COMMON STOCK USD.01								
		Local	262,175.000	5.060983	1,326,863.10	1.450000	380,153.75	-946,709.35	0.04
		Base		5.060983	1,326,863.10	1.450000	380,153.75	-946,709.35	0.04
78646V107	SAFEHOLD INC REIT USD.001								
		Local	29,456.000	47.388550	1,395,877.14	13.530000	398,539.68	-997,337.46	0.04
		Base		47.388550	1,395,877.14	13.530000	398,539.68	-997,337.46	0.04
78648T100	SAFETY INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	9,572.000	66.543060	636,950.17	72.640000	695,310.08	58,359.91	0.07
		Base		66.543060	636,950.17	72.640000	695,310.08	58,359.91	0.07
790148100	ST JOE CO/THE COMMON STOCK								
		Local	25,549.000	30.134530	769,907.10	62.800000	1,604,477.20	834,570.10	0.15
		Base		30.134530	769,907.10	62.800000	1,604,477.20	834,570.10	0.15
79546E104	SALLY BEAUTY HOLDINGS INC COMMON STOCK USD.01								
		Local	62,117.000	9.773611	607,107.40	13.850000	860,320.45	253,213.05	0.08
		Base		9.773611	607,107.40	13.850000	860,320.45	253,213.05	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
800422107	JOHN B. SANFILIPPO + SON INC COMMON STOCK USD.01								
		Local	5,846.000	76.650033	448,096.09	79.330000	463,763.18	15,667.09	0.04
		Base		76.650033	448,096.09	79.330000	463,763.18	15,667.09	0.04
801056102	SANMINA CORP COMMON STOCK USD.01								
		Local	34,787.000	32.419496	1,127,777.00	129.640000	4,509,786.68	3,382,009.68	0.42
		Base		32.419496	1,127,777.00	129.640000	4,509,786.68	3,382,009.68	0.42
803607100	SAREPTA THERAPEUTICS INC COMMON STOCK USD.0001								
		Local	64,800.000	17.603496	1,140,706.53	21.760000	1,410,048.00	269,341.47	0.13
		Base		17.603496	1,140,706.53	21.760000	1,410,048.00	269,341.47	0.13
804395101	SAUL CENTERS INC REIT USD.01								
		Local	8,034.000	41.514533	333,527.76	32.580000	261,747.72	-71,780.04	0.02
		Base		41.514533	333,527.76	32.580000	261,747.72	-71,780.04	0.02
806037107	SCANSOURCE INC COMMON STOCK								
		Local	12,829.000	33.654295	431,750.95	36.300000	465,692.70	33,941.75	0.04
		Base		33.654295	431,750.95	36.300000	465,692.70	33,941.75	0.04
80689H102	SCHNEIDER NATIONAL INC CL B COMMON STOCK								
		Local	32,074.000	26.654668	854,921.82	26.360000	845,470.64	-9,451.18	0.08
		Base		26.654668	854,921.82	26.360000	845,470.64	-9,451.18	0.08
807066105	SCHOLASTIC CORP COMMON STOCK USD.01								
		Local	14,564.000	32.547933	474,028.09	39.060000	568,869.84	94,841.75	0.05
		Base		32.547933	474,028.09	39.060000	568,869.84	94,841.75	0.05
80810D103	SCHRODINGER INC COMMON STOCK USD.01								
		Local	35,883.000	44.055781	1,580,853.58	11.360000	407,630.88	-1,173,222.70	0.04
		Base		44.055781	1,580,853.58	11.360000	407,630.88	-1,173,222.70	0.04
811707801	SEACOAST BANKING CORP/FL COMMON STOCK USD.1								
		Local	59,524.000	28.680725	1,707,191.46	30.290000	1,802,981.96	95,790.50	0.17
		Base		28.680725	1,707,191.46	30.290000	1,802,981.96	95,790.50	0.17
81211K100	SEALED AIR CORP COMMON STOCK USD.1								
		Local	93,808.000	35.285705	3,310,081.43	42.050000	3,944,626.40	634,544.97	0.37
		Base		35.285705	3,310,081.43	42.050000	3,944,626.40	634,544.97	0.37

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81282V100	UNITED PARKS + RESORTS INC COMMON STOCK USD.01							
	17,503.000	Local	51.204128	896,225.86	32.660000	571,647.98	-324,577.88	0.05
		Base	51.204128	896,225.86	32.660000	571,647.98	-324,577.88	0.05
81619Q105	SELECT MEDICAL HOLDINGS CORP COMMON STOCK USD.001							
	70,282.000	Local	9.892506	695,265.12	16.290000	1,144,893.78	449,628.66	0.11
		Base	9.892506	695,265.12	16.290000	1,144,893.78	449,628.66	0.11
816850101	SEMTECH CORP COMMON STOCK USD.01							
	57,674.000	Local	31.459093	1,814,371.74	76.890000	4,434,553.86	2,620,182.12	0.42
		Base	31.459093	1,814,371.74	76.890000	4,434,553.86	2,620,182.12	0.42
81725T100	SENSIENT TECHNOLOGIES CORP COMMON STOCK USD.1							
	27,596.000	Local	63.043968	1,739,761.34	86.440000	2,385,398.24	645,636.90	0.22
		Base	63.043968	1,739,761.34	86.440000	2,385,398.24	645,636.90	0.22
81768T108	SERVISFIRST BANCSHARES INC COMMON STOCK USD.001							
	32,303.000	Local	41.212924	1,331,301.10	72.830000	2,352,627.49	1,021,326.39	0.22
		Base	41.212924	1,331,301.10	72.830000	2,352,627.49	1,021,326.39	0.22
819047101	SHAKE SHACK INC CLASS A COMMON STOCK USD.01							
	25,559.000	Local	61.423432	1,569,921.49	88.470000	2,261,204.73	691,283.24	0.21
		Base	61.423432	1,569,921.49	88.470000	2,261,204.73	691,283.24	0.21
82312B106	SHENANDOAH TELECOMMUNICATION COMMON STOCK							
	28,906.000	Local	32.247622	932,149.77	15.420000	445,730.52	-486,419.25	0.04
		Base	32.247622	932,149.77	15.420000	445,730.52	-486,419.25	0.04
825690100	SHUTTERSTOCK INC COMMON STOCK USD.01							
	15,454.000	Local	51.352519	793,601.83	16.610000	256,690.94	-536,910.89	0.02
		Base	51.352519	793,601.83	16.610000	256,690.94	-536,910.89	0.02
828730200	SIMMONS FIRST NATL CORP CL A COMMON STOCK USD.01							
	92,496.000	Local	22.757492	2,104,977.02	19.450000	1,799,047.20	-305,929.82	0.17
		Base	22.757492	2,104,977.02	19.450000	1,799,047.20	-305,929.82	0.17
82900L102	SIMPLY GOOD FOODS CO/THE COMMON STOCK USD.0001							
	56,149.000	Local	32.698258	1,835,974.51	14.350000	805,738.15	-1,030,236.36	0.08
		Base	32.698258	1,835,974.51	14.350000	805,738.15	-1,030,236.36	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
83001C108	SIX FLAGS ENTERTAINMENT CORP COMMON STOCK USD.025								
		Local	64,821.000	45.369825	2,940,917.43	17.750000	1,150,572.75	-1,790,344.68	0.11
		Base		45.369825	2,940,917.43	17.750000	1,150,572.75	-1,790,344.68	0.11
830830105	CHAMPION HOMES INC COMMON STOCK USD.028								
		Local	35,697.000	90.618553	3,234,810.48	74.370000	2,654,785.89	-580,024.59	0.25
		Base		90.618553	3,234,810.48	74.370000	2,654,785.89	-580,024.59	0.25
830879102	SKYWEST INC COMMON STOCK								
		Local	25,771.000	28.157760	725,653.63	91.830000	2,366,550.93	1,640,897.30	0.22
		Base		28.157760	725,653.63	91.830000	2,366,550.93	1,640,897.30	0.22
83417M104	SOLAREDGE TECHNOLOGIES INC COMMON STOCK USD.0001								
		Local	37,494.000	82.177990	3,081,181.56	51.050000	1,914,068.70	-1,167,112.86	0.18
		Base		82.177990	3,081,181.56	51.050000	1,914,068.70	-1,167,112.86	0.18
83545G102	SONIC AUTOMOTIVE INC CLASS A COMMON STOCK USD.01								
		Local	9,524.000	26.216375	249,684.76	68.570000	653,060.68	403,375.92	0.06
		Base		26.216375	249,684.76	68.570000	653,060.68	403,375.92	0.06
83570H108	SONOS INC COMMON STOCK USD.001								
		Local	76,409.000	26.131042	1,996,646.75	13.400000	1,023,880.60	-972,766.15	0.10
		Base		26.131042	1,996,646.75	13.400000	1,023,880.60	-972,766.15	0.10
84470P109	SOUTHSIDE BANCSHARES INC COMMON STOCK USD1.25								
		Local	18,007.000	30.697309	552,766.45	31.090000	559,837.63	7,071.18	0.05
		Base		30.697309	552,766.45	31.090000	559,837.63	7,071.18	0.05
85208T107	SPRINKLR INC A COMMON STOCK USD.00003								
		Local	77,757.000	11.865612	922,634.40	6.000000	466,542.00	-456,092.40	0.04
		Base		11.865612	922,634.40	6.000000	466,542.00	-456,092.40	0.04
852312305	STAAR SURGICAL CO COMMON STOCK USD.01								
		Local	32,017.000	40.638592	1,301,125.80	18.700000	598,717.90	-702,407.90	0.06
		Base		40.638592	1,301,125.80	18.700000	598,717.90	-702,407.90	0.06
853666105	STANDARD MOTOR PRODS COMMON STOCK USD2.0								
		Local	13,477.000	29.930518	403,373.59	34.740000	468,190.98	64,817.39	0.04
		Base		29.930518	403,373.59	34.740000	468,190.98	64,817.39	0.04

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
854231107	STANDEX INTERNATIONAL CORP COMMON STOCK USD1.5								
		Local	7,729.000	68.865777	532,263.59	254.860000	1,969,812.94	1,437,549.35	0.18
		Base		68.865777	532,263.59	254.860000	1,969,812.94	1,437,549.35	0.18
858586100	STEPAN CO COMMON STOCK USD1.0								
		Local	13,864.000	68.438996	948,838.24	49.980000	692,922.72	-255,915.52	0.07
		Base		68.438996	948,838.24	49.980000	692,922.72	-255,915.52	0.07
858927106	STELLAR BANCORP INC COMMON STOCK USD.01								
		Local	29,173.000	26.002104	758,559.39	36.610000	1,068,023.53	309,464.14	0.10
		Base		26.002104	758,559.39	36.610000	1,068,023.53	309,464.14	0.10
85914M107	STEPSTONE GROUP INC CLASS A COMMON STOCK USD.001								
		Local	46,668.000	49.148926	2,293,682.08	47.720000	2,226,996.96	-66,685.12	0.21
		Base		49.148926	2,293,682.08	47.720000	2,226,996.96	-66,685.12	0.21
860372101	STEWART INFORMATION SERVICES COMMON STOCK USD1.0								
		Local	18,899.000	37.420947	707,218.47	61.580000	1,163,800.42	456,581.95	0.11
		Base		37.420947	707,218.47	61.580000	1,163,800.42	456,581.95	0.11
861896108	STONEX GROUP INC COMMON STOCK USD.01								
		Local	44,887.000	18.871008	847,062.94	80.650000	3,620,136.55	2,773,073.61	0.34
		Base		18.871008	847,062.94	80.650000	3,620,136.55	2,773,073.61	0.34
86272C103	STRATEGIC EDUCATION INC COMMON STOCK USD.01								
		Local	15,049.000	77.180684	1,161,492.12	82.960000	1,248,465.04	86,972.92	0.12
		Base		77.180684	1,161,492.12	82.960000	1,248,465.04	86,972.92	0.12
86333M108	STRIDE INC COMMON STOCK USD.0001								
		Local	27,048.000	50.449236	1,364,550.93	88.170000	2,384,822.16	1,020,271.23	0.22
		Base		50.449236	1,364,550.93	88.170000	2,384,822.16	1,020,271.23	0.22
866683105	SUN COUNTRY AIRLINES HOLDING COMMON STOCK USD.01								
		Local	33,940.000	16.274064	552,341.73	16.520000	560,688.80	8,347.07	0.05
		Base		16.274064	552,341.73	16.520000	560,688.80	8,347.07	0.05
86771W105	SUNRUN INC COMMON STOCK USD.0001								
		Local	146,764.000	12.912197	1,895,045.63	13.560000	1,990,119.84	95,074.21	0.19
		Base		12.912197	1,895,045.63	13.560000	1,990,119.84	95,074.21	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
867892101	SUNSTONE HOTEL INVESTORS INC REIT USD.01							
	121,352.000	Local	10.712629	1,299,998.99	9.010000	1,093,381.52	-206,617.47	0.10
		Base	10.712629	1,299,998.99	9.010000	1,093,381.52	-206,617.47	0.10
868459108	SUPERNUS PHARMACEUTICALS INC COMMON STOCK USD.001							
	36,103.000	Local	23.058285	832,473.26	51.690000	1,866,164.07	1,033,690.81	0.18
		Base	23.058285	832,473.26	51.690000	1,866,164.07	1,033,690.81	0.18
871332102	SYLVAMO CORP COMMON STOCK USD1.0							
	21,373.000	Local	37.758048	807,002.75	42.240000	902,795.52	95,792.77	0.08
		Base	37.758048	807,002.75	42.240000	902,795.52	95,792.77	0.08
87265H109	TRI POINTE HOMES INC COMMON STOCK USD.01							
	54,388.000	Local	33.554371	1,824,955.15	46.730000	2,541,551.24	716,596.09	0.24
		Base	33.554371	1,824,955.15	46.730000	2,541,551.24	716,596.09	0.24
87484T108	TALOS ENERGY INC COMMON STOCK							
	80,001.000	Local	13.578517	1,086,294.92	15.760000	1,260,815.76	174,520.84	0.12
		Base	13.578517	1,086,294.92	15.760000	1,260,815.76	174,520.84	0.12
875372203	TANDEM DIABETES CARE INC COMMON STOCK							
	44,010.000	Local	38.771289	1,706,324.44	19.170000	843,671.70	-862,652.74	0.08
		Base	38.771289	1,706,324.44	19.170000	843,671.70	-862,652.74	0.08
875465106	TANGER INC REIT USD.01							
	73,665.000	Local	16.866770	1,242,490.63	33.980000	2,503,136.70	1,260,646.07	0.23
		Base	16.866770	1,242,490.63	33.980000	2,503,136.70	1,260,646.07	0.23
879369106	TELEFLEX INC COMMON STOCK USD1.0							
	28,246.000	Local	129.252700	3,650,871.76	119.610000	3,378,504.06	-272,367.70	0.32
		Base	129.252700	3,650,871.76	119.610000	3,378,504.06	-272,367.70	0.32
879433829	TELEPHONE AND DATA SYSTEMS COMMON STOCK USD.01							
	63,210.000	Local	20.665881	1,306,290.33	42.100000	2,661,141.00	1,354,850.67	0.25
		Base	20.665881	1,306,290.33	42.100000	2,661,141.00	1,354,850.67	0.25
880345103	TENNANT CO COMMON STOCK USD.375							
	11,658.000	Local	56.974479	664,208.48	66.400000	774,091.20	109,882.72	0.07
		Base	56.974479	664,208.48	66.400000	774,091.20	109,882.72	0.07

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88076W103	TERADATA CORP COMMON STOCK USD.01								
		Local	59,261.000	22.602193	1,339,428.53	25.630000	1,518,859.43	179,430.90	0.14
		Base		22.602193	1,339,428.53	25.630000	1,518,859.43	179,430.90	0.14
88146M101	TERRENO REALTY CORP REIT USD.01								
		Local	66,204.000	52.309698	3,463,111.25	61.420000	4,066,249.68	603,138.43	0.38
		Base		52.309698	3,463,111.25	61.420000	4,066,249.68	603,138.43	0.38
88322Q108	TG THERAPEUTICS INC COMMON STOCK USD.001								
		Local	86,318.000	22.765964	1,965,112.48	33.220000	2,867,483.96	902,371.48	0.27
		Base		22.765964	1,965,112.48	33.220000	2,867,483.96	902,371.48	0.27
88642R109	TIDEWATER INC COMMON STOCK								
		Local	29,193.000	89.496431	2,612,669.30	83.550000	2,439,075.15	-173,594.15	0.23
		Base		89.496431	2,612,669.30	83.550000	2,439,075.15	-173,594.15	0.23
887399103	METALLUS INC COMMON STOCK								
		Local	23,175.000	15.382629	356,492.42	16.340000	378,679.50	22,187.08	0.04
		Base		15.382629	356,492.42	16.340000	378,679.50	22,187.08	0.04
88830M102	TITAN INTERNATIONAL INC COMMON STOCK								
		Local	30,069.000	14.992673	450,814.67	6.910000	207,776.79	-243,037.88	0.02
		Base		14.992673	450,814.67	6.910000	207,776.79	-243,037.88	0.02
890110109	TOMPKINS FINANCIAL CORP COMMON STOCK USD.1								
		Local	8,101.000	58.432369	473,360.62	78.840000	638,682.84	165,322.22	0.06
		Base		58.432369	473,360.62	78.840000	638,682.84	165,322.22	0.06
890516107	TOOTSIE ROLL INDS COMMON STOCK USD.694								
		Local	12,979.640	32.204597	418,004.08	42.720000	554,490.22	136,486.14	0.05
		Base		32.204597	418,004.08	42.720000	554,490.22	136,486.14	0.05
89377M109	TRANSMEDICS GROUP INC COMMON STOCK								
		Local	21,614.000	138.153415	2,986,047.92	99.410000	2,148,647.74	-837,400.18	0.20
		Base		138.153415	2,986,047.92	99.410000	2,148,647.74	-837,400.18	0.20
894CVR018	CONTRA TREEHOUSE FOODS COMMON STOCK								
		Local	28,243.000	1.930000	54,508.99	1.930000	54,508.99	0.00	0.01
		Base		1.930000	54,508.99	1.930000	54,508.99	0.00	0.01

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896522109	TRINITY INDUSTRIES INC COMMON STOCK USD.01								
		Local	51,620.000	24.334528	1,256,148.32	32.180000	1,661,131.60	404,983.28	0.16
		Base		24.334528	1,256,148.32	32.180000	1,661,131.60	404,983.28	0.16
89679E300	TRIUMPH FINANCIAL INC COMMON STOCK USD.01								
		Local	14,128.000	51.987325	734,476.93	59.660000	842,876.48	108,399.55	0.08
		Base		51.987325	734,476.93	59.660000	842,876.48	108,399.55	0.08
896945201	TRIPADVISOR INC COMMON STOCK USD.001								
		Local	73,118.000	16.075063	1,175,376.49	10.660000	779,437.88	-395,938.61	0.07
		Base		16.075063	1,175,376.49	10.660000	779,437.88	-395,938.61	0.07
898202106	TRUPANION INC COMMON STOCK USD.00001								
		Local	21,671.000	73.781788	1,598,925.12	25.610000	554,994.31	-1,043,930.81	0.05
		Base		73.781788	1,598,925.12	25.610000	554,994.31	-1,043,930.81	0.05
898349204	TRUSTCO BANK CORP NY COMMON STOCK USD1.0								
		Local	11,697.000	29.621495	346,482.63	43.780000	512,094.66	165,612.03	0.05
		Base		29.621495	346,482.63	43.780000	512,094.66	165,612.03	0.05
898402102	TRUSTMARK CORP COMMON STOCK								
		Local	37,917.000	31.057412	1,177,603.88	42.140000	1,597,822.38	420,218.50	0.15
		Base		31.057412	1,177,603.88	42.140000	1,597,822.38	420,218.50	0.15
90187B804	TWO HARBORS INVESTMENT CORP REIT CNY1.0								
		Local	66,776.000	24.369715	1,627,312.11	11.420000	762,581.92	-864,730.19	0.07
		Base		24.369715	1,627,312.11	11.420000	762,581.92	-864,730.19	0.07
902673102	UFP TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	4,955.000	200.393937	992,951.96	193.600000	959,288.00	-33,663.96	0.09
		Base		200.393937	992,951.96	193.600000	959,288.00	-33,663.96	0.09
90337L108	U.S. PHYSICAL THERAPY INC COMMON STOCK USD.01								
		Local	9,840.000	72.552509	713,916.69	74.960000	737,606.40	23,689.71	0.07
		Base		72.552509	713,916.69	74.960000	737,606.40	23,689.71	0.07
90385V107	ULTRA CLEAN HOLDINGS INC COMMON STOCK USD.001								
		Local	28,750.000	26.840638	771,668.34	62.180000	1,787,675.00	1,016,006.66	0.17
		Base		26.840638	771,668.34	62.180000	1,787,675.00	1,016,006.66	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
904311107	UNDER ARMOUR INC CLASS A COMMON STOCK USD.000333								
		Local	78,301.000	5.914700	463,126.93	5.910000	462,758.91	-368.02	0.04
		Base		5.914700	463,126.93	5.910000	462,758.91	-368.02	0.04
904311206	UNDER ARMOUR INC CLASS C COMMON STOCK USD.000333								
		Local	49,567.000	5.779000	286,447.69	5.790000	286,992.93	545.24	0.03
		Base		5.779000	286,447.69	5.790000	286,992.93	545.24	0.03
904708104	UNIFIRST CORP/MA COMMON STOCK USD.1								
		Local	9,371.000	119.198547	1,117,009.58	251.590000	2,357,649.89	1,240,640.31	0.22
		Base		119.198547	1,117,009.58	251.590000	2,357,649.89	1,240,640.31	0.22
90984P303	UNITED COMMUNITY BANKS/GA COMMON STOCK USD1.0								
		Local	77,252.000	23.762008	1,835,662.68	31.490000	2,432,665.48	597,002.80	0.23
		Base		23.762008	1,835,662.68	31.490000	2,432,665.48	597,002.80	0.23
910340108	UNITED FIRE GROUP INC COMMON STOCK USD.001								
		Local	14,198.000	26.745473	379,732.23	37.060000	526,177.88	146,445.65	0.05
		Base		26.745473	379,732.23	37.060000	526,177.88	146,445.65	0.05
911163103	UNITED NATURAL FOODS INC COMMON STOCK USD.01								
		Local	38,794.000	23.777800	922,435.98	45.060000	1,748,057.64	825,621.66	0.16
		Base		23.777800	922,435.98	45.060000	1,748,057.64	825,621.66	0.16
912932100	UNITI GROUP INC COMMON STOCK USD.0001								
		Local	114,859.000	7.471514	858,170.61	9.380000	1,077,377.42	219,206.81	0.10
		Base		7.471514	858,170.61	9.380000	1,077,377.42	219,206.81	0.10
913259107	UNITIL CORP COMMON STOCK								
		Local	11,508.000	52.811456	607,754.23	52.240000	601,177.92	-6,576.31	0.06
		Base		52.811456	607,754.23	52.240000	601,177.92	-6,576.31	0.06
913456109	UNIVERSAL CORP/VA COMMON STOCK								
		Local	15,959.000	49.696083	793,099.79	52.700000	841,039.30	47,939.51	0.08
		Base		49.696083	793,099.79	52.700000	841,039.30	47,939.51	0.08
91359E105	UNIVERSAL HEALTH RLTY INCOME REIT USD.01								
		Local	8,171.000	54.362001	444,191.91	40.470000	330,680.37	-113,511.54	0.03
		Base		54.362001	444,191.91	40.470000	330,680.37	-113,511.54	0.03

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91688F104	UPWORK INC COMMON STOCK USD.0001							
	81,923.000	Local	19.687379	1,612,849.13	10.960000	897,876.08	-714,973.05	0.08
		Base	19.687379	1,612,849.13	10.960000	897,876.08	-714,973.05	0.08
917047102	URBAN OUTFITTERS INC COMMON STOCK USD.0001							
	34,402.000	Local	23.017220	791,838.39	63.350000	2,179,366.70	1,387,528.31	0.20
		Base	23.017220	791,838.39	63.350000	2,179,366.70	1,387,528.31	0.20
91704F104	URBAN EDGE PROPERTIES REIT USD.01							
	80,548.000	Local	18.290097	1,473,230.70	19.980000	1,609,349.04	136,118.34	0.15
		Base	18.290097	1,473,230.70	19.980000	1,609,349.04	136,118.34	0.15
918284100	VSE CORP COMMON STOCK USD.05							
	11,940.000	Local	178.430000	2,130,454.20	184.400000	2,201,736.00	71,281.80	0.21
		Base	178.430000	2,130,454.20	184.400000	2,201,736.00	71,281.80	0.21
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E							
	366,546.000	Local	103.286091	37,859,103.68	114.830000	42,090,477.18	4,231,373.50	3.95
		Base	103.286091	37,859,103.68	114.830000	42,090,477.18	4,231,373.50	3.95
922417100	VEECO INSTRUMENTS INC COMMON STOCK USD.01							
	39,425.000	Local	27.911303	1,100,403.12	33.860000	1,334,930.50	234,527.38	0.13
		Base	27.911303	1,100,403.12	33.860000	1,334,930.50	234,527.38	0.13
92337F107	VERACYTE INC COMMON STOCK USD.001							
	50,382.000	Local	34.144880	1,720,287.33	32.210000	1,622,804.22	-97,483.11	0.15
		Base	34.144880	1,720,287.33	32.210000	1,622,804.22	-97,483.11	0.15
92346J108	VERICEL CORP COMMON STOCK							
	32,403.000	Local	48.091873	1,558,320.97	32.170000	1,042,404.51	-515,916.46	0.10
		Base	48.091873	1,558,320.97	32.170000	1,042,404.51	-515,916.46	0.10
92511U102	VERRA MOBILITY CORP COMMON STOCK USD.0001							
	101,652.000	Local	17.413343	1,770,101.14	14.290000	1,452,607.08	-317,494.06	0.14
		Base	17.413343	1,770,101.14	14.290000	1,452,607.08	-317,494.06	0.14
925283103	VERSANT MEDIA GROUP INC COMMON STOCK USD.01							
	91,981.000	Local	34.749357	3,196,280.58	37.020000	3,405,136.62	208,856.04	0.32
		Base	34.749357	3,196,280.58	37.020000	3,405,136.62	208,856.04	0.32

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92552R406	PURSUIT ATTRACTIONS AND HOSP COMMON STOCK USD1.5								
		Local	13,822.000	29.065443	401,742.55	36.630000	506,299.86	104,557.31	0.05
		Base		29.065443	401,742.55	36.630000	506,299.86	104,557.31	0.05
92552V100	VIASAT INC COMMON STOCK USD.0001								
		Local	87,062.000	28.019166	2,439,404.67	45.800000	3,987,439.60	1,548,034.93	0.37
		Base		28.019166	2,439,404.67	45.800000	3,987,439.60	1,548,034.93	0.37
925550105	VIAVI SOLUTIONS INC COMMON STOCK USD.001								
		Local	147,367.000	10.373247	1,528,674.27	33.280000	4,904,373.76	3,375,699.49	0.46
		Base		10.373247	1,528,674.27	33.280000	4,904,373.76	3,375,699.49	0.46
926400102	VICTORIA S SECRET + CO COMMON STOCK USD.01								
		Local	50,491.000	19.045166	961,609.49	46.360000	2,340,762.76	1,379,153.27	0.22
		Base		19.045166	961,609.49	46.360000	2,340,762.76	1,379,153.27	0.22
92645B103	VICTORY CAPITAL HOLDING A COMMON STOCK USD.01								
		Local	30,620.000	70.450869	2,157,205.62	65.480000	2,004,997.60	-152,208.02	0.19
		Base		70.450869	2,157,205.62	65.480000	2,004,997.60	-152,208.02	0.19
92764N102	VIR BIOTECHNOLOGY INC COMMON STOCK								
		Local	67,232.000	19.092901	1,283,653.93	8.960000	602,398.72	-681,255.21	0.06
		Base		19.092901	1,283,653.93	8.960000	602,398.72	-681,255.21	0.06
928254101	VIRTU FINANCIAL INC CLASS A COMMON STOCK USD.00001								
		Local	50,733.000	23.756902	1,205,258.92	43.980000	2,231,237.34	1,025,978.42	0.21
		Base		23.756902	1,205,258.92	43.980000	2,231,237.34	1,025,978.42	0.21
92828Q109	VIRTUS INVESTMENT PARTNERS COMMON STOCK USD.01								
		Local	4,095.000	134.383863	550,301.92	134.350000	550,163.25	-138.67	0.05
		Base		134.383863	550,301.92	134.350000	550,163.25	-138.67	0.05
928298108	VISHAY INTERTECHNOLOGY INC COMMON STOCK USD.1								
		Local	78,287.000	16.214621	1,269,394.03	18.000000	1,409,166.00	139,771.97	0.13
		Base		16.214621	1,269,394.03	18.000000	1,409,166.00	139,771.97	0.13
92846Q107	VITA COCO CO INC/THE COMMON STOCK USD.01								
		Local	18,182.000	46.876000	852,299.44	47.910000	871,099.62	18,800.18	0.08
		Base		46.876000	852,299.44	47.910000	871,099.62	18,800.18	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
92847W103	VITAL FARMS INC COMMON STOCK USD.0001							
	23,256.000	Local	28.603867	665,211.53	14.120000	328,374.72	-336,836.81	0.03
		Base	28.603867	665,211.53	14.120000	328,374.72	-336,836.81	0.03
929236107	WD 40 CO COMMON STOCK USD.001							
	8,723.000	Local	126.471622	1,103,211.96	203.940000	1,778,968.62	675,756.66	0.17
		Base	126.471622	1,103,211.96	203.940000	1,778,968.62	675,756.66	0.17
929328102	WSFS FINANCIAL CORP COMMON STOCK USD.01							
	34,528.000	Local	47.689016	1,646,606.35	65.460000	2,260,202.88	613,596.53	0.21
		Base	47.689016	1,646,606.35	65.460000	2,260,202.88	613,596.53	0.21
93148P102	WALKER + DUNLOP INC COMMON STOCK							
	21,682.000	Local	52.450669	1,137,235.40	44.380000	962,247.16	-174,988.24	0.09
		Base	52.450669	1,137,235.40	44.380000	962,247.16	-174,988.24	0.09
93627C101	WARRIOR MET COAL INC COMMON STOCK USD.01							
	33,705.000	Local	24.651802	830,888.99	93.150000	3,139,620.75	2,308,731.76	0.29
		Base	24.651802	830,888.99	93.150000	3,139,620.75	2,308,731.76	0.29
938824109	WAFD INC COMMON STOCK USD1.0							
	49,298.000	Local	29.888513	1,473,443.89	31.400000	1,547,957.20	74,513.31	0.15
		Base	29.888513	1,473,443.89	31.400000	1,547,957.20	74,513.31	0.15
946784105	WAYSTAR HOLDING CORP COMMON STOCK USD.01							
	72,372.000	Local	38.263218	2,769,185.63	24.110000	1,744,888.92	-1,024,296.71	0.16
		Base	38.263218	2,769,185.63	24.110000	1,744,888.92	-1,024,296.71	0.16
95058W100	WENDY S CO/THE COMMON STOCK USD.1							
	101,383.000	Local	9.185109	931,213.94	6.950000	704,611.85	-226,602.09	0.07
		Base	9.185109	931,213.94	6.950000	704,611.85	-226,602.09	0.07
950755108	WERNER ENTERPRISES INC COMMON STOCK USD.01							
	38,555.000	Local	34.982689	1,348,757.56	29.410000	1,133,902.55	-214,855.01	0.11
		Base	34.982689	1,348,757.56	29.410000	1,133,902.55	-214,855.01	0.11
957090103	WESTAMERICA BANCORPORATION COMMON STOCK							
	15,848.000	Local	51.551203	816,983.47	52.150000	826,473.20	9,489.73	0.08
		Base	51.551203	816,983.47	52.150000	826,473.20	9,489.73	0.08

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959802109	WESTERN UNION CO COMMON STOCK USD.01								
		Local	131,797.000	8.775300	1,156,558.22	8.730000	1,150,587.81	-5,970.41	0.11
		Base		8.775300	1,156,558.22	8.730000	1,150,587.81	-5,970.41	0.11
966084204	WHITESTONE REIT REIT USD.001								
		Local	28,626.000	11.617571	332,564.60	16.150000	462,309.90	129,745.30	0.04
		Base		11.617571	332,564.60	16.150000	462,309.90	129,745.30	0.04
968223206	WILEY (JOHN) + SONS CLASS A COMMON STOCK USD1.0								
		Local	25,839.000	33.566752	867,331.31	38.100000	984,465.90	117,134.59	0.09
		Base		33.566752	867,331.31	38.100000	984,465.90	117,134.59	0.09
971378104	WILLSCOT HOLDINGS CORP COMMON STOCK USD.0001								
		Local	115,900.000	27.271492	3,160,765.91	17.360000	2,012,024.00	-1,148,741.91	0.19
		Base		27.271492	3,160,765.91	17.360000	2,012,024.00	-1,148,741.91	0.19
974250102	WINMARK CORP COMMON STOCK								
		Local	1,225.000	427.146906	523,254.96	427.550000	523,748.75	493.79	0.05
		Base		427.146906	523,254.96	427.550000	523,748.75	493.79	0.05
974637100	WINNEBAGO INDUSTRIES COMMON STOCK USD.5								
		Local	18,149.000	32.200979	584,415.57	30.990000	562,437.51	-21,978.06	0.05
		Base		32.200979	584,415.57	30.990000	562,437.51	-21,978.06	0.05
97717P104	WISDOMTREE INC COMMON STOCK USD.01								
		Local	72,847.000	7.360918	536,220.80	14.560000	1,060,652.32	524,431.52	0.10
		Base		7.360918	536,220.80	14.560000	1,060,652.32	524,431.52	0.10
978097103	WOLVERINE WORLD WIDE INC COMMON STOCK USD1.0								
		Local	52,448.000	20.488046	1,074,557.03	16.320000	855,951.36	-218,605.67	0.08
		Base		20.488046	1,074,557.03	16.320000	855,951.36	-218,605.67	0.08
981419104	WORLD ACCEPTANCE CORP COMMON STOCK								
		Local	1,858.000	98.831841	183,629.56	135.040000	250,904.32	67,274.76	0.02
		Base		98.831841	183,629.56	135.040000	250,904.32	67,274.76	0.02
981475106	WORLD KINECT CORP COMMON STOCK USD.01								
		Local	35,511.000	30.214059	1,072,931.46	23.070000	819,238.77	-253,692.69	0.08
		Base		30.214059	1,072,931.46	23.070000	819,238.77	-253,692.69	0.08

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981811102	WORTHINGTON ENTERPRISES INC COMMON STOCK								
		Local	20,047.000	61.302719	1,228,935.61	52.140000	1,045,250.58	-183,685.03	0.10
		Base		61.302719	1,228,935.61	52.140000	1,045,250.58	-183,685.03	0.10
982104101	WORTHINGTON STEEL INC COMMON STOCK USD.0001								
		Local	20,803.000	31.717658	659,822.44	30.350000	631,371.05	-28,451.39	0.06
		Base		31.717658	659,822.44	30.350000	631,371.05	-28,451.39	0.06
98379L100	XPEL INC COMMON STOCK								
		Local	16,028.000	56.601890	907,215.10	44.260000	709,399.28	-197,815.82	0.07
		Base		56.601890	907,215.10	44.260000	709,399.28	-197,815.82	0.07
984017103	XENIA HOTELS + RESORTS INC REIT USD.01								
		Local	60,699.000	18.477190	1,121,546.94	14.830000	900,166.17	-221,380.77	0.08
		Base		18.477190	1,121,546.94	14.830000	900,166.17	-221,380.77	0.08
98401F105	XENCOR INC COMMON STOCK USD.01								
		Local	45,327.000	33.440522	1,515,758.53	12.060000	546,643.62	-969,114.91	0.05
		Base		33.440522	1,515,758.53	12.060000	546,643.62	-969,114.91	0.05
985817105	YELP INC COMMON STOCK USD.000001								
		Local	37,541.000	29.931444	1,123,656.34	24.740000	928,764.34	-194,892.00	0.09
		Base		29.931444	1,123,656.34	24.740000	928,764.34	-194,892.00	0.09
98980F104	ZOOMINFO TECHNOLOGIES INC COMMON STOCK								
		Local	130,800.000	5.981132	782,332.09	5.980000	782,184.00	-148.09	0.07
		Base		5.981132	782,332.09	5.980000	782,184.00	-148.09	0.07
98983L108	ZURN ELKAY WATER SOLUTIONS C COMMON STOCK USD.01								
		Local	95,201.000	36.582399	3,482,680.98	44.840000	4,268,812.84	786,131.86	0.40
		Base		36.582399	3,482,680.98	44.840000	4,268,812.84	786,131.86	0.40
G0084W101	ADIENT PLC COMMON STOCK USD.001								
		Local	51,013.000	22.077998	1,126,264.90	20.210000	1,030,972.73	-95,292.17	0.10
		Base		22.077998	1,126,264.90	20.210000	1,030,972.73	-95,292.17	0.10
G01767105	ALKERMES PLC COMMON STOCK USD.01								
		Local	103,747.000	27.188288	2,820,703.35	35.360000	3,668,493.92	847,790.57	0.34
		Base		27.188288	2,820,703.35	35.360000	3,668,493.92	847,790.57	0.34

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
G0585R106	ASSURED GUARANTY LTD COMMON STOCK USD.01								
		Local	28,001.000	35.569349	995,977.34	81.480000	2,281,521.48	1,285,544.14	0.21
		Base		35.569349	995,977.34	81.480000	2,281,521.48	1,285,544.14	0.21
G2717C106	CUSHMAN + WAKEFIELD LTD COMMON STOCK								
		Local	148,667.000	11.534973	1,714,869.87	12.260000	1,822,657.42	107,787.55	0.17
		Base		11.534973	1,714,869.87	12.260000	1,822,657.42	107,787.55	0.17
G36738105	FRESH DEL MONTE PRODUCE INC COMMON STOCK USD.01								
		Local	21,513.000	31.269384	672,698.25	40.260000	866,113.38	193,415.13	0.08
		Base		31.269384	672,698.25	40.260000	866,113.38	193,415.13	0.08
G39108108	GATES INDUSTRIAL CORP PLC COMMON STOCK USD.01								
		Local	162,705.000	17.521890	2,850,899.05	22.610000	3,678,760.05	827,861.00	0.35
		Base		17.521890	2,850,899.05	22.610000	3,678,760.05	827,861.00	0.35
G4740B105	ICHOR HOLDINGS LTD COMMON STOCK USD.0001								
		Local	21,929.000	27.749514	608,519.10	46.610000	1,022,110.69	413,591.59	0.10
		Base		27.749514	608,519.10	46.610000	1,022,110.69	413,591.59	0.10
G6331P104	ALPHA + OMEGA SEMICONDUCTOR COMMON STOCK								
		Local	16,033.000	35.207706	564,485.15	22.160000	355,291.28	-209,193.87	0.03
		Base		35.207706	564,485.15	22.160000	355,291.28	-209,193.87	0.03
G65431127	NOBLE CORP PLC COMMON STOCK USD.00001								
		Local	80,027.000	29.096348	2,328,493.44	49.070000	3,926,924.89	1,598,431.45	0.37
		Base		29.096348	2,328,493.44	49.070000	3,926,924.89	1,598,431.45	0.37
G81276100	SIGNET JEWELERS LTD COMMON STOCK USD.18								
		Local	26,143.000	31.463126	822,540.51	84.640000	2,212,743.52	1,390,203.01	0.21
		Base		31.463126	822,540.51	84.640000	2,212,743.52	1,390,203.01	0.21
G8192H106	SIRIUSPOINT LTD COMMON STOCK USD.1								
		Local	66,736.000	12.943924	863,825.68	21.540000	1,437,493.44	573,667.76	0.13
		Base		12.943924	863,825.68	21.540000	1,437,493.44	573,667.76	0.13
G97822103	PERRIGO CO PLC COMMON STOCK EUR.001								
		Local	88,968.000	13.979530	1,243,730.79	10.740000	955,516.32	-288,214.47	0.09
		Base		13.979530	1,243,730.79	10.740000	955,516.32	-288,214.47	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
P73684113	ONESPAWORLD HOLDINGS LTD COMMON STOCK USD.0001							
	63,743.000	Local	20.522520	1,308,167.00	22.950000	1,462,901.85	154,734.85	0.14
		Base	20.522520	1,308,167.00	22.950000	1,462,901.85	154,734.85	0.14
Y2106R110	DORIAN LPG LTD COMMON STOCK USD.01							
	23,414.000	Local	15.375071	359,991.91	34.200000	800,758.80	440,766.89	0.08
		Base	15.375071	359,991.91	34.200000	800,758.80	440,766.89	0.08
Y41053102	INTERNATIONAL SEAWAYS INC COMMON STOCK							
	25,612.000	Local	34.761304	890,306.53	72.880000	1,866,602.56	976,296.03	0.18
		Base	34.761304	890,306.53	72.880000	1,866,602.56	976,296.03	0.18
US DOLLAR Total								
	30,320,461.640	Local		821,792,134.09		994,774,087.22	172,981,953.13	93.35
		Base		821,792,134.09		994,774,087.22	172,981,953.13	93.35
EQUITY Total								
	30,320,461.640	Base		821,792,134.09		994,774,087.22	172,981,953.13	93.35

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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
FUND Total									
		101,191,798.220	Base		892,663,470.67		1,065,645,423.80	172,981,953.13	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									
			0.010	Local	1.000000	0.01	1.000000	0.01	0.00	0.00
				Base	1.000000	0.01	1.000000	0.01	0.00	0.00
US DOLLAR Total										
			0.010	Local		0.01		0.01	0.00	0.00
				Base		0.01		0.01	0.00	0.00
CASH Total										
			0.010	Base		0.01		0.01	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
06741ED72	BARCLAYS BK PLC 04/26 ZCP						3.740000	07 Apr 2026		
			10,000,000.000	Local	99.937667	9,993,766.67	99.937667	9,993,766.70	0.03	0.29
				Base	99.937667	9,993,766.67	99.937667	9,993,766.70	0.03	0.29
26244JD71	DUKE ENERGY CORP						3.800000	07 Apr 2026		
			15,000,000.000	Local	99.936667	14,990,500.00	99.936667	14,990,500.05	0.05	0.44
				Base	99.936667	14,990,500.00	99.936667	14,990,500.05	0.05	0.44
3703E1D70	GENERAL MILLS INC.						3.950000	07 Apr 2026		
			20,000,000.000	Local	99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	0.58
				Base	99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	0.58
38346MD27	GOTHAM FDG CORP						3.760000	02 Apr 2026		
			20,000,000.000	Local	99.989556	19,997,911.11	99.989556	19,997,911.20	0.09	0.58
				Base	99.989556	19,997,911.11	99.989556	19,997,911.20	0.09	0.58
38346MGT5	GOTHAM FDG CORP						3.900000	27 Jul 2026		
			25,000,000.000	Local	98.732500	24,683,125.00	98.718390	24,679,597.50	-3,527.50	0.72
				Base	98.732500	24,683,125.00	98.718390	24,679,597.50	-3,527.50	0.72

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XFJ4	GTA FDG LLC DISC				3.780000	18 Jun 2026		
	20,000,000.000	Local	99.181000	19,836,200.00	99.142410	19,828,482.00	-7,718.00	0.58
		Base	99.181000	19,836,200.00	99.142410	19,828,482.00	-7,718.00	0.58
40588MFG7	HALKIN FINANCE LLC USC				3.800000	16 Jun 2026		
	20,000,000.000	Local	99.197778	19,839,555.56	99.171390	19,834,278.00	-5,277.56	0.58
		Base	99.197778	19,839,555.56	99.171390	19,834,278.00	-5,277.56	0.58
4499929H1	ILA FINANCIAL SQUARE GOVT				3.550975	31 Dec 2030		
	1,915,631.620	Local	100.000000	1,915,631.62	100.000000	1,915,631.62	0.00	0.06
		Base	100.000000	1,915,631.62	100.000000	1,915,631.62	0.00	0.06
56274MDT6	MANHATTAN ASSET FDG.				3.710000	27 Apr 2026		
	10,000,000.000	Local	99.732056	9,973,205.55	99.732056	9,973,205.60	0.05	0.29
		Base	99.732056	9,973,205.55	99.732056	9,973,205.60	0.05	0.29
56274MEN8	MANHATTAN ASSET FDG.				3.700000	22 May 2026		
	20,000,000.000	Local	99.475833	19,895,166.67	99.475833	19,895,166.60	-0.07	0.58
		Base	99.475833	19,895,166.67	99.475833	19,895,166.60	-0.07	0.58
57978DES4	MCCORMICK + COMPANY				4.000000	26 May 2026		
	20,000,000.000	Local	99.388889	19,877,777.78	99.388889	19,877,777.80	0.02	0.58
		Base	99.388889	19,877,777.78	99.388889	19,877,777.80	0.02	0.58
65478KDD0	NISOURCE INC				3.950000	13 Apr 2026		
	20,000,000.000	Local	99.868333	19,973,666.67	99.868333	19,973,666.60	-0.07	0.58
		Base	99.868333	19,973,666.67	99.868333	19,973,666.60	-0.07	0.58
69039UFP3	OVERWATCH ALPHA FDG LLC				3.860000	23 Jun 2026		
	15,000,000.000	Local	99.110056	14,866,508.33	99.092800	14,863,920.00	-2,588.33	0.43
		Base	99.110056	14,866,508.33	99.092800	14,863,920.00	-2,588.33	0.43
69039UFQ1	OVERWATCH ALPHA FDG LLC 06/26 ZCP				3.800000	24 Jun 2026		
	20,000,000.000	Local	99.113333	19,822,666.66	99.081530	19,816,306.00	-6,360.66	0.58
		Base	99.113333	19,822,666.66	99.081530	19,816,306.00	-6,360.66	0.58
70109MDU5	PARKER HANNIFIN CORP				4.000000	28 Apr 2026		
	16,500,000.000	Local	99.700000	16,450,500.00	99.700000	16,450,500.00	0.00	0.48
		Base	99.700000	16,450,500.00	99.700000	16,450,500.00	0.00	0.48

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
82124ME63	SHEFFIELD RECEIVABLE				3.720000	06 May 2026		
	20,000,000.000	Local	99.638333	19,927,666.67	99.638333	19,927,666.60	-0.07	0.58
		Base	99.638333	19,927,666.67	99.638333	19,927,666.60	-0.07	0.58
82124MES5	SHEFFIELD RECEIVABLE				3.730000	26 May 2026		
	30,000,000.000	Local	99.430139	29,829,041.66	99.430139	29,829,041.70	0.04	0.87
		Base	99.430139	29,829,041.66	99.430139	29,829,041.70	0.04	0.87
82434UEE3	SHERWIN WILLIAMS CO				4.070000	14 May 2026		
	25,000,000.000	Local	99.513861	24,878,465.28	99.513861	24,878,465.25	-0.03	0.72
		Base	99.513861	24,878,465.28	99.513861	24,878,465.25	-0.03	0.72
84262MDE5	SOUTHERN COMPANY				4.070000	14 Apr 2026		
	25,000,000.000	Local	99.853028	24,963,256.95	99.853028	24,963,257.00	0.05	0.73
		Base	99.853028	24,963,256.95	99.853028	24,963,257.00	0.05	0.73
85462DD83	STANLEY WORKS (THE)				4.000000	08 Apr 2026		
	15,000,000.000	Local	99.922222	14,988,333.33	99.922222	14,988,333.30	-0.03	0.44
		Base	99.922222	14,988,333.33	99.922222	14,988,333.30	-0.03	0.44
912797TD9	TREASURY BILL 06/26 0.00000				3.495500	18 Jun 2026		
	15,000,000.000	Local	99.242642	14,886,396.25	99.220975	14,883,146.25	-3,250.00	0.43
		Base	99.242642	14,886,396.25	99.220975	14,883,146.25	-3,250.00	0.43
91842KFQ4	VW CR INC				4.140000	24 Jun 2026		
	20,000,000.000	Local	99.034000	19,806,800.00	99.013450	19,802,690.00	-4,110.00	0.58
		Base	99.034000	19,806,800.00	99.013450	19,802,690.00	-4,110.00	0.58
92646LDA5	VICTORY RECEIVABLES 04/26 ZCP				3.720000	10 Apr 2026		
	15,000,000.000	Local	99.907000	14,986,050.00	99.907000	14,986,050.00	0.00	0.44
		Base	99.907000	14,986,050.00	99.907000	14,986,050.00	0.00	0.44
92646LJN1	VICTORY RECEIVABLES				3.970000	22 Sep 2026		
	25,000,000.000	Local	98.081167	24,520,291.67	98.104980	24,526,245.00	5,953.33	0.71
		Base	98.081167	24,520,291.67	98.104980	24,526,245.00	5,953.33	0.71
US DOLLAR Total								
	443,415,631.620	Local		440,889,316.76		440,862,438.17	-26,878.59	12.82
		Base		440,889,316.76		440,862,438.17	-26,878.59	12.82

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	443,415,631.620		440,889,316.76		440,862,438.17	-26,878.59	12.82
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
464287176	ISHARES TIPS BOND ETF ISHARES TIPS BOND ETF								
		Local	283,222.000	128.150355	36,294,999.97	110.360000	31,256,379.92	-5,038,620.05	0.91
		Base		128.150355	36,294,999.97	110.360000	31,256,379.92	-5,038,620.05	0.91
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF								
		Local	177,300.000	26.344842	4,670,940.41	25.620000	4,542,426.00	-128,514.41	0.13
		Base		26.344842	4,670,940.41	25.620000	4,542,426.00	-128,514.41	0.13
78464A664	STATE STREET SPDR PORTFOLIO LO SS SPDR PF LNG TRM TSY E USD								
		Local	622,165.000	29.576310	18,401,344.62	26.300000	16,362,939.50	-2,038,405.12	0.48
		Base		29.576310	18,401,344.62	26.300000	16,362,939.50	-2,038,405.12	0.48
US DOLLAR Total									
		Local	1,082,687.000		59,367,285.00		52,161,745.42	-7,205,539.58	1.52
		Base			59,367,285.00		52,161,745.42	-7,205,539.58	1.52
EQUITY Total									
		Base	1,082,687.000		59,367,285.00		52,161,745.42	-7,205,539.58	1.52
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
00108WAR1	AEP TEXAS INC SR UNSECURED 06/33 5.4					5.400000	01 Jun 2033		
		Local	7,000,000.000	99.875700	6,991,299.02	101.393330	7,097,533.10	106,234.08	0.21
		Base		99.875700	6,991,299.02	101.393330	7,097,533.10	106,234.08	0.21
00206RGL0	AT+T INC SR UNSECURED 02/28 4.1					4.100000	15 Feb 2028		
		Local	10,205,000.000	100.050559	10,210,159.54	99.488573	10,152,808.87	-57,350.67	0.30
		Base		100.050559	10,210,159.54	99.488573	10,152,808.87	-57,350.67	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
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	89.644847	9,020,064.51	-1,028,617.43	0.26
		Base	99.867640	10,048,681.94	89.644847	9,020,064.51	-1,028,617.43	0.26
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	15,000,000.000	Local	99.967406	14,995,110.92	101.215498	15,182,324.70	187,213.78	0.44
		Base	99.967406	14,995,110.92	101.215498	15,182,324.70	187,213.78	0.44
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45				1.450000	15 Sep 2030		
	10,000,000.000	Local	99.797775	9,979,777.49	87.848253	8,784,825.30	-1,194,952.19	0.26
		Base	99.797775	9,979,777.49	87.848253	8,784,825.30	-1,194,952.19	0.26
01882YAF3	ALLIANT ENERGY FINANCE COMPANY GUAR 144A 06/27 5.4				5.400000	06 Jun 2027		
	7,000,000.000	Local	99.976489	6,998,354.21	100.834160	7,058,391.20	60,036.99	0.21
		Base	99.976489	6,998,354.21	100.834160	7,058,391.20	60,036.99	0.21
025537AX9	AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.625				5.625000	01 Mar 2033		
	10,000,000.000	Local	99.722975	9,972,297.45	103.373421	10,337,342.10	365,044.65	0.30
		Base	99.722975	9,972,297.45	103.373421	10,337,342.10	365,044.65	0.30
025816AZ2	AMERICAN EXPRESS CO SR UNSECURED 03/38 8.15				8.150000	19 Mar 2038		
	5,000,000.000	Local	99.853605	4,992,680.25	126.048826	6,302,441.30	1,309,761.05	0.18
		Base	99.853605	4,992,680.25	126.048826	6,302,441.30	1,309,761.05	0.18
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR				4.315763	04 Nov 2026		
	14,000,000.000	Local	100.000000	14,000,000.00	100.169672	14,023,754.08	23,754.08	0.41
		Base	100.000000	14,000,000.00	100.169672	14,023,754.08	23,754.08	0.41
025816DN6	AMERICAN EXPRESS CO SR UNSECURED 10/31 VAR				6.489000	30 Oct 2031		
	5,000,000.000	Local	100.000000	5,000,000.00	107.368289	5,368,414.45	368,414.45	0.16
		Base	100.000000	5,000,000.00	107.368289	5,368,414.45	368,414.45	0.16
026351AZ9	COREBRIDGE LIFE HOLDINGS COMPANY GUAR 02/29 6.625				6.625000	15 Feb 2029		
	3,000,000.000	Local	99.982533	2,999,475.98	105.056022	3,151,680.66	152,204.68	0.09
		Base	99.982533	2,999,475.98	105.056022	3,151,680.66	152,204.68	0.09
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947				0.947000	01 Aug 2027		
	7,546,000.000	Local	99.542972	7,511,512.70	96.077973	7,250,043.84	-261,468.86	0.21
		Base	99.542972	7,511,512.70	96.077973	7,250,043.84	-261,468.86	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
035240AT7	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/50 4.5				4.500000	01 Jun 2050		
	5,000,000.000	Local	99.939102	4,996,955.10	88.363817	4,418,190.85	-578,764.25	0.13
		Base	99.939102	4,996,955.10	88.363817	4,418,190.85	-578,764.25	0.13
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5				3.500000	01 Jun 2030		
	5,000,000.000	Local	99.913872	4,995,693.60	96.624379	4,831,218.95	-164,474.65	0.14
		Base	99.913872	4,995,693.60	96.624379	4,831,218.95	-164,474.65	0.14
039482AE4	ARCHER DANIELS MIDLAND C SR UNSECURED 08/33 4.5				4.500000	15 Aug 2033		
	10,000,000.000	Local	99.298219	9,929,821.86	98.821074	9,882,107.40	-47,714.46	0.29
		Base	99.298219	9,929,821.86	98.821074	9,882,107.40	-47,714.46	0.29
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1				5.100000	15 Mar 2036		
	15,000,000.000	Local	99.790889	14,968,633.42	98.336941	14,750,541.15	-218,092.27	0.43
		Base	99.790889	14,968,633.42	98.336941	14,750,541.15	-218,092.27	0.43
053332AV4	AUTOZONE INC SR UNSECURED 06/27 3.75				3.750000	01 Jun 2027		
	10,000,000.000	Local	99.999424	9,999,942.37	99.292891	9,929,289.10	-70,653.27	0.29
		Base	99.999424	9,999,942.37	99.292891	9,929,289.10	-70,653.27	0.29
053332BB7	AUTOZONE INC SR UNSECURED 08/32 4.75				4.750000	01 Aug 2032		
	5,000,000.000	Local	99.934750	4,996,737.48	99.017900	4,950,895.00	-45,842.48	0.14
		Base	99.934750	4,996,737.48	99.017900	4,950,895.00	-45,842.48	0.14
053332BK7	AUTOZONE INC SR UNSECURED 07/34 5.4				5.400000	15 Jul 2034		
	10,000,000.000	Local	99.844950	9,984,495.04	101.605621	10,160,562.10	176,067.06	0.30
		Base	99.844950	9,984,495.04	101.605621	10,160,562.10	176,067.06	0.30
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A				3.940000	26 Nov 2027		
	8,823,456.230	Local	99.997103	8,823,200.60	99.945610	8,818,657.15	-4,543.45	0.26
Original Face:	10,000,000.000	Base	99.997103	8,823,200.60	99.945610	8,818,657.15	-4,543.45	0.26
05613MAE9	BMW VEHICLE LEASE TRUST BMWLT 2024 2 A4				4.210000	25 Feb 2028		
	5,250,000.000	Local	99.996877	5,249,836.04	100.114030	5,255,986.58	6,150.54	0.15
Original Face:	5,250,000.000	Base	99.996877	5,249,836.04	100.114030	5,255,986.58	6,150.54	0.15
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4				1.400000	14 May 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	98.993343	14,849,001.45	-150,998.55	0.43
		Base	100.000000	15,000,000.00	98.993343	14,849,001.45	-150,998.55	0.43

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	10,500,000.000	100.110040	10,511,554.21	99.951376	10,494,894.48	-16,659.73	0.31
		Base		100.110040	10,511,554.21	99.951376	10,494,894.48	-16,659.73	0.31
06051GHT9	BANK OF AMERICA CORP SR UNSECURED 04/27 VAR					3.559000	23 Apr 2027		
		Local	5,000,000.000	100.021702	5,001,085.12	99.949299	4,997,464.95	-3,620.17	0.15
		Base		100.021702	5,001,085.12	99.949299	4,997,464.95	-3,620.17	0.15
06418GAD9	BANK OF NOVA SCOTIA SR UNSECURED 06/28 5.25					5.250000	12 Jun 2028		
		Local	3,000,000.000	99.920313	2,997,609.40	101.995486	3,059,864.58	62,255.18	0.09
		Base		99.920313	2,997,609.40	101.995486	3,059,864.58	62,255.18	0.09
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	10,000,000.000	99.968179	9,996,817.94	92.843905	9,284,390.50	-712,427.44	0.27
		Base		99.968179	9,996,817.94	92.843905	9,284,390.50	-712,427.44	0.27
097023CU7	BOEING CO SR UNSECURED 05/27 5.04					5.040000	01 May 2027		
		Local	30,000,000.000	100.000000	30,000,000.00	100.578802	30,173,640.60	173,640.60	0.88
		Base		100.000000	30,000,000.00	100.578802	30,173,640.60	173,640.60	0.88
097023CV5	BOEING CO SR UNSECURED 05/40 5.705					5.705000	01 May 2040		
		Local	5,000,000.000	112.324828	5,616,241.41	100.178546	5,008,927.30	-607,314.11	0.15
		Base		112.324828	5,616,241.41	100.178546	5,008,927.30	-607,314.11	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	96.862749	4,843,137.45	-156,862.55	0.14
		Base		100.000000	5,000,000.00	96.862749	4,843,137.45	-156,862.55	0.14
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	101.724901	2,034,498.02	34,498.02	0.06
		Base		100.000000	2,000,000.00	101.724901	2,034,498.02	34,498.02	0.06
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A					4.500000	25 Sep 2062		
		Local	8,750,275.900	91.703657	8,024,323.04	97.943240	8,570,303.73	545,980.69	0.25
Original Face:		Base	10,000,000.000	91.703657	8,024,323.04	97.943240	8,570,303.73	545,980.69	0.25
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					6.250000	25 Jan 2063		
		Local	6,824,758.570	95.312412	6,504,841.98	99.725960	6,806,056.00	301,214.02	0.20
Original Face:		Base	8,035,647.000	95.312412	6,504,841.98	99.725960	6,806,056.00	301,214.02	0.20

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10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	11,716,226.540	94.237251	11,041,049.84	95.381860	11,175,154.80	134,104.96	0.32
Original Face:		Base	19,500,000.000	94.237251	11,041,049.84	95.381860	11,175,154.80	134,104.96	0.32
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	7,035,848.700	98.285568	6,915,223.88	98.503810	6,930,579.04	15,355.16	0.20
Original Face:		Base	10,000,000.000	98.285568	6,915,223.88	98.503810	6,930,579.04	15,355.16	0.20
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A					1.750000	25 Feb 2062		
		Local	10,296,911.640	91.113194	9,381,845.13	95.196810	9,802,331.41	420,486.28	0.28
Original Face:		Base	14,200,000.000	91.113194	9,381,845.13	95.196810	9,802,331.41	420,486.28	0.28
11135FCL3	BROADCOM INC SR UNSECURED 07/32 4.9					4.900000	15 Jul 2032		
		Local	10,000,000.000	99.753750	9,975,375.00	100.869319	10,086,931.90	111,556.90	0.29
		Base		99.753750	9,975,375.00	100.869319	10,086,931.90	111,556.90	0.29
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3					5.600000	15 Feb 2029		
		Local	7,075,631.500	99.995024	7,075,279.41	101.272870	7,165,695.09	90,415.68	0.21
Original Face:		Base	10,000,000.000	99.995024	7,075,279.41	101.272870	7,165,695.09	90,415.68	0.21
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	4,307,025.460	99.998104	4,306,943.80	100.100570	4,311,357.04	4,413.24	0.13
Original Face:		Base	5,000,000.000	99.998104	4,306,943.80	100.100570	4,311,357.04	4,413.24	0.13
13605VHL0	CANADIAN IMPERIAL BANK SR UNSECURED 144A 01/36 5					5.000000	16 Jan 2036		
		Local	10,000,000.000	100.000000	10,000,000.00	97.701630	9,770,163.00	-229,837.00	0.28
		Base		100.000000	10,000,000.00	97.701630	9,770,163.00	-229,837.00	0.28
149123CJ8	CATERPILLAR INC SR UNSECURED 04/50 3.25					3.250000	09 Apr 2050		
		Local	3,000,000.000	99.680494	2,990,414.82	69.716803	2,091,504.09	-898,910.73	0.06
		Base		99.680494	2,990,414.82	69.716803	2,091,504.09	-898,910.73	0.06
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	10,000,000.000	99.974837	9,997,483.66	100.467812	10,046,781.20	49,297.54	0.29
		Base		99.974837	9,997,483.66	100.467812	10,046,781.20	49,297.54	0.29
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	25,000,000.000	99.953409	24,988,352.20	99.521973	24,880,493.25	-107,858.95	0.72
		Base		99.953409	24,988,352.20	99.521973	24,880,493.25	-107,858.95	0.72

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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	99.844313	9,984,431.30	-15,568.70	0.29
		Base		100.000000	10,000,000.00	99.844313	9,984,431.30	-15,568.70	0.29
172967LS8	CITIGROUP INC SR UNSECURED 10/28 VAR					3.520000	27 Oct 2028		
		Local	10,000,000.000	102.027847	10,202,784.72	98.509444	9,850,944.40	-351,840.32	0.29
		Base		102.027847	10,202,784.72	98.509444	9,850,944.40	-351,840.32	0.29
17305EGE9	CITIBANK CREDIT CARD ISSUANCE CCCIT 2017 A6 A6					4.556990	14 May 2029		
		Local	10,000,000.000	100.397836	10,039,783.60	100.658420	10,065,842.00	26,058.40	0.29
Original Face:		Base	10,000,000.000	100.397836	10,039,783.60	100.658420	10,065,842.00	26,058.40	0.29
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					4.308962	06 Oct 2028		
		Local	15,000,000.000	100.000000	15,000,000.00	98.820900	14,823,135.00	-176,865.00	0.43
		Base		100.000000	15,000,000.00	98.820900	14,823,135.00	-176,865.00	0.43
205887CJ9	CONAGRA BRANDS INC SR UNSECURED 10/26 5.3					5.300000	01 Oct 2026		
		Local	10,000,000.000	99.975497	9,997,549.74	100.458637	10,045,863.70	48,313.96	0.29
		Base		99.975497	9,997,549.74	100.458637	10,045,863.70	48,313.96	0.29
20825CAP9	CONOCOPHILLIPS COMPANY GUAR 05/38 5.9					5.900000	15 May 2038		
		Local	10,000,000.000	99.847385	9,984,738.46	105.652990	10,565,299.00	580,560.54	0.31
		Base		99.847385	9,984,738.46	105.652990	10,565,299.00	580,560.54	0.31
21036PBP2	CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9					4.900000	01 May 2033		
		Local	5,000,000.000	99.474519	4,973,725.96	98.695549	4,934,777.45	-38,948.51	0.14
		Base		99.474519	4,973,725.96	98.695549	4,934,777.45	-38,948.51	0.14
231021AW6	CUMMINS INC SR UNSECURED 02/34 5.15					5.150000	20 Feb 2034		
		Local	5,000,000.000	99.724676	4,986,233.78	101.732203	5,086,610.15	100,376.37	0.15
		Base		99.724676	4,986,233.78	101.732203	5,086,610.15	100,376.37	0.15
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.085522	05 Jan 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.939000	14,990,850.00	-9,150.00	0.44
		Base		100.000000	15,000,000.00	99.939000	14,990,850.00	-9,150.00	0.44
25746UDJ5	DOMINION ENERGY INC SR UNSECURED 04/26 1.45					1.450000	15 Apr 2026		
		Local	5,000,000.000	99.999664	4,999,983.21	99.877866	4,993,893.30	-6,089.91	0.15
		Base		99.999664	4,999,983.21	99.877866	4,993,893.30	-6,089.91	0.15

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Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
26441CBH7	DUKE ENERGY CORP SR UNSECURED 06/30 2.45				2.450000	01 Jun 2030		
	13,000,000.000	Local	99.867670	12,982,797.12	92.145192	11,978,874.96	-1,003,922.16	0.35
		Base	99.867670	12,982,797.12	92.145192	11,978,874.96	-1,003,922.16	0.35
26441CCJ2	DUKE ENERGY CORP SR UNSECURED 09/35 4.95				4.950000	15 Sep 2035		
	20,000,000.000	Local	99.686329	19,937,265.72	97.596622	19,519,324.40	-417,941.32	0.57
		Base	99.686329	19,937,265.72	97.596622	19,519,324.40	-417,941.32	0.57
291011BP8	EMERSON ELECTRIC CO SR UNSECURED 10/26 0.875				0.875000	15 Oct 2026		
	5,000,000.000	Local	98.031710	4,901,585.50	98.389921	4,919,496.05	17,910.55	0.14
		Base	98.031710	4,901,585.50	98.389921	4,919,496.05	17,910.55	0.14
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275				2.275000	16 Aug 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.297306	4,964,865.30	-35,134.70	0.14
		Base	100.000000	5,000,000.00	99.297306	4,964,865.30	-35,134.70	0.14
31283H7K5	FED HM LN PC POOL G01798 FG 12/32 FIXED 5.5				5.500000	01 Dec 2032		
	13,811.000	Local	100.075882	13,821.48	102.875142	14,208.09	386.61	0.00
Original Face:	5,000,000.000	Base	100.075882	13,821.48	102.875142	14,208.09	386.61	0.00
31288Q3M0	FED HM LN PC POOL 841704 FH 01/54 FLOATING VAR				5.968000	01 Jan 2054		
	5,856,905.600	Local	100.765625	5,901,747.54	102.632898	6,011,111.95	109,364.41	0.17
Original Face:	10,000,000.000	Base	100.765625	5,901,747.54	102.632898	6,011,111.95	109,364.41	0.17
31288Q3N8	FED HM LN PC POOL 841705 FH 02/54 FLOATING VAR				5.694000	01 Feb 2054		
	7,654,500.000	Local	100.903942	7,723,692.25	101.687358	7,783,658.82	59,966.57	0.23
Original Face:	10,000,000.000	Base	100.903942	7,723,692.25	101.687358	7,783,658.82	59,966.57	0.23
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR				5.765000	01 Apr 2054		
	3,059,340.750	Local	99.685550	3,049,720.66	101.807843	3,114,648.83	64,928.17	0.09
Original Face:	5,000,000.000	Base	99.685550	3,049,720.66	101.807843	3,114,648.83	64,928.17	0.09
31288RB49	FED HM LN PC POOL 841859 FH 10/54 FLOATING VAR				5.544000	01 Oct 2054		
	9,034,978.490	Local	101.818646	9,199,292.77	101.653932	9,184,410.89	-14,881.88	0.27
Original Face:	12,669,500.000	Base	101.818646	9,199,292.77	101.653932	9,184,410.89	-14,881.88	0.27
31288RC22	FED HM LN PC POOL 841889 FH 01/55 FLOATING VAR				5.532000	01 Jan 2055		
	7,528,449.400	Local	101.196984	7,618,563.77	101.310248	7,627,090.76	8,526.99	0.22
Original Face:	10,000,000.000	Base	101.196984	7,618,563.77	101.310248	7,627,090.76	8,526.99	0.22

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31288RHQ4	FED HM LN PC POOL 842039 FH 10/55 FLOATING VAR					5.244000	01 Oct 2055		
		Local	9,194,841.000	101.212565	9,306,334.42	101.050745	9,291,455.33	-14,879.09	0.27
Original Face:		Base	10,000,000.000	101.212565	9,306,334.42	101.050745	9,291,455.33	-14,879.09	0.27
31288RJ66	FED HM LN PC POOL 842085 FH 11/55 FLOATING VAR					4.863000	01 Nov 2055		
		Local	14,850,777.000	100.847656	14,976,660.54	100.419229	14,913,035.76	-63,624.78	0.43
Original Face:		Base	15,000,000.000	100.847656	14,976,660.54	100.419229	14,913,035.76	-63,624.78	0.43
31288RJB5	FED HM LN PC POOL 842058 FH 12/55 FLOATING VAR					4.859000	01 Dec 2055		
		Local	9,937,136.500	100.741188	10,010,789.36	100.262066	9,963,178.36	-47,611.00	0.29
Original Face:		Base	10,000,000.000	100.741188	10,010,789.36	100.262066	9,963,178.36	-47,611.00	0.29
31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR					4.415000	01 Mar 2056		
		Local	13,338,565.000	99.492171	13,270,827.84	98.781067	13,175,976.83	-94,851.01	0.38
Original Face:		Base	13,338,565.000	99.492171	13,270,827.84	98.781067	13,175,976.83	-94,851.01	0.38
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
		Local	855,387.300	90.791004	776,614.72	91.472366	782,443.00	5,828.28	0.02
Original Face:		Base	10,000,000.000	90.791004	776,614.72	91.472366	782,443.00	5,828.28	0.02
3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	458,386.700	101.597073	465,707.47	99.228565	454,850.54	-10,856.93	0.01
Original Face:		Base	5,000,000.000	101.597073	465,707.47	99.228565	454,850.54	-10,856.93	0.01
3128MJ2U3	FED HM LN PC POOL G08786 FG 10/47 FIXED 4.5					4.500000	01 Oct 2047		
		Local	535,761.650	105.447997	564,949.93	98.507930	527,767.71	-37,182.22	0.02
Original Face:		Base	5,000,000.000	105.447997	564,949.93	98.507930	527,767.71	-37,182.22	0.02
3128P7ZN6	FED HM LN PC POOL C91649 FG 04/33 FIXED 3					3.000000	01 Apr 2033		
		Local	798,757.190	101.661775	812,030.74	96.582406	771,458.91	-40,571.83	0.02
Original Face:		Base	7,000,000.000	101.661775	812,030.74	96.582406	771,458.91	-40,571.83	0.02
3128P8C41	FED HM LN PC POOL C91891 FG 09/36 FIXED 3					3.000000	01 Sep 2036		
		Local	644,859.200	100.554211	648,433.08	94.942998	612,248.66	-36,184.42	0.02
Original Face:		Base	3,550,000.000	100.554211	648,433.08	94.942998	612,248.66	-36,184.42	0.02
3128P8D99	FED HM LN PC POOL C91928 FG 05/37 FIXED 3.5					3.500000	01 May 2037		
		Local	627,400.100	101.994529	639,913.78	96.538559	605,683.02	-34,230.76	0.02
Original Face:		Base	5,000,000.000	101.994529	639,913.78	96.538559	605,683.02	-34,230.76	0.02

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312935M30	FED HM LN PC POOL A88478 FG 09/39 FIXED 5.5					5.500000	01 Sep 2039		
		Local	377,221.230	103.008964	388,571.68	102.896034	388,145.69	-425.99	0.01
	Original Face:	Base	10,300,000.000	103.008964	388,571.68	102.896034	388,145.69	-425.99	0.01
31296M6W4	FED HM LN PC POOL A13585 FG 09/33 FIXED 5					5.000000	01 Sep 2033		
		Local	167,904.740	99.806509	167,579.86	101.169409	169,868.23	2,288.37	0.00
	Original Face:	Base	14,598,876.000	99.806509	167,579.86	101.169409	169,868.23	2,288.37	0.00
31296PDL3	FED HM LN PC POOL A14607 FG 10/33 FIXED 5					5.000000	01 Oct 2033		
		Local	158,912.850	99.800822	158,596.33	100.146972	159,146.41	550.08	0.00
	Original Face:	Base	11,774,977.000	99.800822	158,596.33	100.146972	159,146.41	550.08	0.00
31296RGX0	FED HM LN PC POOL A16514 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	104,861.940	99.768543	104,619.23	101.195121	106,115.17	1,495.94	0.00
	Original Face:	Base	3,598,890.000	99.768543	104,619.23	101.195121	106,115.17	1,495.94	0.00
31296RZG6	FED HM LN PC POOL A17043 FG 12/33 FIXED 5					5.000000	01 Dec 2033		
		Local	40,567.170	99.814357	40,491.86	99.997749	40,566.26	74.40	0.00
	Original Face:	Base	6,241,535.000	99.814357	40,491.86	99.997749	40,566.26	74.40	0.00
31297GFV8	FED HM LN PC POOL A28280 FG 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	42,777.550	100.123125	42,830.22	100.613375	43,039.94	209.72	0.00
	Original Face:	Base	5,000,000.000	100.123125	42,830.22	100.613375	43,039.94	209.72	0.00
31297HLU1	FED HM LN PC POOL A29339 FG 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	99,678.850	100.470902	100,148.24	103.046767	102,715.83	2,567.59	0.00
	Original Face:	Base	5,000,000.000	100.470902	100,148.24	103.046767	102,715.83	2,567.59	0.00
31297LAK6	FED HM LN PC POOL A30910 FG 01/35 FIXED 5.5					5.500000	01 Jan 2035		
		Local	78,979.350	100.321147	79,232.99	102.912127	81,279.33	2,046.34	0.00
	Original Face:	Base	5,000,000.000	100.321147	79,232.99	102.912127	81,279.33	2,046.34	0.00
31300LKC8	FED HM LN PC POOL 848391 FH 01/37 FLOATING VAR					6.263000	01 Jan 2037		
		Local	217,936.680	102.191146	222,711.99	103.105529	224,704.77	1,992.78	0.01
	Original Face:	Base	6,000,000.000	102.191146	222,711.99	103.105529	224,704.77	1,992.78	0.01
31300LKT1	FED HM LN PC POOL 848406 FH 10/36 FLOATING VAR					6.250000	01 Oct 2036		
		Local	221,119.400	102.139586	225,850.44	103.870872	229,678.65	3,828.21	0.01
	Original Face:	Base	5,000,000.000	102.139586	225,850.44	103.870872	229,678.65	3,828.21	0.01

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31307R3T0	FED HM LN PC POOL J35310 FG 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	441,159.030	99.968064	441,018.14	97.360357	429,514.01	-11,504.13	0.01
Original Face:		Base	8,208,821.000	99.968064	441,018.14	97.360357	429,514.01	-11,504.13	0.01
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
		Local	13,860,000.000	97.269736	13,481,585.37	97.527538	13,517,316.77	35,731.40	0.39
		Base		97.269736	13,481,585.37	97.527538	13,517,316.77	35,731.40	0.39
3132H1BT3	FED HM LN PC POOL U89049 FG 12/33 FIXED 3.5					3.500000	01 Dec 2033		
		Local	606,231.850	102.067882	618,768.01	97.829759	593,075.16	-25,692.85	0.02
Original Face:		Base	5,000,000.000	102.067882	618,768.01	97.829759	593,075.16	-25,692.85	0.02
3132H3E74	FED HM LN PC POOL U90158 FG 09/42 FIXED 4.5					4.500000	01 Sep 2042		
		Local	950,462.170	107.500180	1,021,748.54	98.900067	940,007.72	-81,740.82	0.03
Original Face:		Base	7,231,153.000	107.500180	1,021,748.54	98.900067	940,007.72	-81,740.82	0.03
3132J0AF4	FREDDIEMAC STRIP FHS 334 300					3.000000	15 Aug 2044		
		Local	1,216,377.760	99.735132	1,213,155.96	91.409668	1,111,886.87	-101,269.09	0.03
Original Face:		Base	8,000,000.000	99.735132	1,213,155.96	91.409668	1,111,886.87	-101,269.09	0.03
3132KGDY3	FED HM LN PC POOL V61919 FG 01/33 FIXED 4					4.000000	01 Jan 2033		
		Local	383,658.120	101.796863	390,551.93	99.135980	380,343.24	-10,208.69	0.01
Original Face:		Base	6,000,000.000	101.796863	390,551.93	99.135980	380,343.24	-10,208.69	0.01
3132LQD20	FED HM LN PC POOL K93821 FG 01/37 FIXED 3					3.000000	01 Jan 2037		
		Local	1,050,628.500	100.295807	1,053,736.33	94.875641	996,790.52	-56,945.81	0.03
Original Face:		Base	5,000,000.000	100.295807	1,053,736.33	94.875641	996,790.52	-56,945.81	0.03
3133BS3B6	FED HM LN PC POOL QF5294 FR 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	6,390,282.000	103.166539	6,592,632.80	103.650939	6,623,587.30	30,954.50	0.19
Original Face:		Base	10,193,893.000	103.166539	6,592,632.80	103.650939	6,623,587.30	30,954.50	0.19
3133BUNK9	FED HM LN PC POOL QF6694 FR 01/53 FIXED 7					7.000000	01 Jan 2053		
		Local	8,883,550.310	103.721548	9,214,155.91	105.231725	9,348,313.23	134,157.32	0.27
Original Face:		Base	19,717,301.000	103.721548	9,214,155.91	105.231725	9,348,313.23	134,157.32	0.27
3133BW6T5	FED HM LN PC POOL QF8982 FR 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	6,122,778.950	98.357534	6,022,214.41	97.121983	5,946,564.33	-75,650.08	0.17
Original Face:		Base	7,006,501.000	98.357534	6,022,214.41	97.121983	5,946,564.33	-75,650.08	0.17

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3133EKQQ2	FEDERAL FARM CREDIT BANK BONDS 06/34 2.75					2.750000	12 Jun 2034		
		Local	4,240,000.000	110.007775	4,664,329.67	88.870952	3,768,128.36	-896,201.31	0.11
		Base		110.007775	4,664,329.67	88.870952	3,768,128.36	-896,201.31	0.11
3133ELH31	FEDERAL FARM CREDIT BANK BONDS 06/30 1.45					1.450000	11 Jun 2030		
		Local	4,000,000.000	92.257137	3,690,285.48	90.098886	3,603,955.44	-86,330.04	0.10
		Base		92.257137	3,690,285.48	90.098886	3,603,955.44	-86,330.04	0.10
3133ELXP4	FEDERAL FARM CREDIT BANK BONDS 04/30 1.68					1.680000	29 Apr 2030		
		Local	3,500,000.000	93.420409	3,269,714.33	91.442812	3,200,498.42	-69,215.91	0.09
		Base		93.420409	3,269,714.33	91.442812	3,200,498.42	-69,215.91	0.09
3133EM6A5	FEDERAL FARM CREDIT BANK BONDS 09/30 1.57					1.570000	23 Sep 2030		
		Local	3,771,000.000	91.551979	3,452,425.13	90.211957	3,401,892.90	-50,532.23	0.10
		Base		91.551979	3,452,425.13	90.211957	3,401,892.90	-50,532.23	0.10
3133EMC26	FEDERAL FARM CREDIT BANK BONDS 06/30 1.74					1.740000	03 Jun 2030		
		Local	3,135,000.000	92.809810	2,909,587.55	91.034440	2,853,929.69	-55,657.86	0.08
		Base		92.809810	2,909,587.55	91.034440	2,853,929.69	-55,657.86	0.08
3133EMN24	FEDERAL FARM CREDIT BANK BONDS 06/31 1.94					1.940000	30 Jun 2031		
		Local	9,000,000.000	92.386040	8,314,743.64	89.834368	8,085,093.12	-229,650.52	0.24
		Base		92.386040	8,314,743.64	89.834368	8,085,093.12	-229,650.52	0.24
3133ENKM1	FEDERAL FARM CREDIT BANK BONDS 01/32 2.12					2.120000	12 Jan 2032		
		Local	5,729,000.000	92.337802	5,290,032.68	89.439732	5,124,002.25	-166,030.43	0.15
		Base		92.337802	5,290,032.68	89.439732	5,124,002.25	-166,030.43	0.15
3133ENKN9	FEDERAL FARM CREDIT BANK BONDS 01/31 2.1					2.100000	13 Jan 2031		
		Local	7,100,000.000	94.195381	6,687,872.05	91.520263	6,497,938.67	-189,933.38	0.19
		Base		94.195381	6,687,872.05	91.520263	6,497,938.67	-189,933.38	0.19
3133EPN50	FEDERAL FARM CREDIT BANK BONDS 12/28 4.25					4.250000	15 Dec 2028		
		Local	5,000,000.000	99.742831	4,987,141.57	101.287222	5,064,361.10	77,219.53	0.15
		Base		99.742831	4,987,141.57	101.287222	5,064,361.10	77,219.53	0.15
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87					4.870000	09 Dec 2033		
		Local	17,375,000.000	99.805887	17,341,272.88	99.069763	17,213,371.32	-127,901.56	0.50
		Base		99.805887	17,341,272.88	99.069763	17,213,371.32	-127,901.56	0.50

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3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99					4.990000	23 Apr 2035		
		Local	20,000,000.000	99.768177	19,953,635.33	99.872781	19,974,556.20	20,920.87	0.58
		Base		99.768177	19,953,635.33	99.872781	19,974,556.20	20,920.87	0.58
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95					4.950000	25 Sep 2034		
		Local	20,000,000.000	99.894552	19,978,910.41	99.071510	19,814,302.00	-164,608.41	0.58
		Base		99.894552	19,978,910.41	99.071510	19,814,302.00	-164,608.41	0.58
3133KQSY3	FED HM LN PC POOL RA8635 FR 03/53 FIXED 6					6.000000	01 Mar 2053		
		Local	8,551,376.190	101.891876	8,713,157.63	102.643743	8,777,452.60	64,294.97	0.26
Original Face:		Base	12,845,689.000	101.891876	8,713,157.63	102.643743	8,777,452.60	64,294.97	0.26
31359MGK3	FANNIE MAE NOTES 11/30 6.625					6.625000	15 Nov 2030		
		Local	5,000,000.000	117.293812	5,864,690.58	111.155444	5,557,772.20	-306,918.38	0.16
		Base		117.293812	5,864,690.58	111.155444	5,557,772.20	-306,918.38	0.16
3136A35N7	FANNIE MAE FNR 2012 21 WA					5.631908	25 Mar 2052		
		Local	171,510.180	107.202185	183,862.66	103.373340	177,295.80	-6,566.86	0.01
Original Face:		Base	4,261,779.000	107.202185	183,862.66	103.373340	177,295.80	-6,566.86	0.01
3136A5E85	FANNIE MAE FNR 2012 44 KL					3.500000	25 Dec 2031		
		Local	148,503.300	101.883345	151,300.13	99.397240	147,608.18	-3,691.95	0.00
Original Face:		Base	5,000,000.000	101.883345	151,300.13	99.397240	147,608.18	-3,691.95	0.00
3136A9ZF8	FANNIE MAE FNR 2012 126 TA					3.000000	25 Oct 2042		
		Local	2,329,664.400	98.757090	2,300,708.76	92.014880	2,143,637.90	-157,070.86	0.06
Original Face:		Base	30,000,000.000	98.757090	2,300,708.76	92.014880	2,143,637.90	-157,070.86	0.06
3136AA6K6	FANNIE MAE FNR 2012 151 YA					2.000000	25 Jan 2028		
		Local	85,605.550	100.376833	85,928.14	98.491440	84,314.14	-1,614.00	0.00
Original Face:		Base	5,000,000.000	100.376833	85,928.14	98.491440	84,314.14	-1,614.00	0.00
3136AAF42	FANNIE MAE FNR 2012 133 JP					2.500000	25 Jul 2042		
		Local	519,976.440	99.945469	519,692.89	95.367830	495,890.25	-23,802.64	0.01
Original Face:		Base	6,000,000.000	99.945469	519,692.89	95.367830	495,890.25	-23,802.64	0.01
3136ACH53	FANNIE MAE FNR 2013 13 PH					2.500000	25 Apr 2042		
		Local	407,167.650	99.498037	405,123.82	96.747300	393,923.71	-11,200.11	0.01
Original Face:		Base	5,000,000.000	99.498037	405,123.82	96.747300	393,923.71	-11,200.11	0.01

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3136AFYS7	FANNIE MAE FNR 2013 87 GD					3.000000	25 Jun 2043		
		Local	372,433.620	100.611803	374,712.18	93.648670	348,779.13	-25,933.05	0.01
Original Face:		Base	6,000,000.000	100.611803	374,712.18	93.648670	348,779.13	-25,933.05	0.01
3136AGDC3	FANNIE MAE FNR 2013 97 JF					4.126380	25 Apr 2038		
		Local	536,444.350	99.906626	535,943.45	99.223810	532,280.52	-3,662.93	0.02
Original Face:		Base	5,000,000.000	99.906626	535,943.45	99.223810	532,280.52	-3,662.93	0.02
3136AGY30	FANNIE MAE FNR 2013 117 PA					4.000000	25 Feb 2043		
		Local	51,583.150	104.307686	53,805.19	99.572670	51,362.72	-2,442.47	0.00
Original Face:		Base	5,000,000.000	104.307686	53,805.19	99.572670	51,362.72	-2,442.47	0.00
3136AJJ80	FANNIE MAE FNR 2014 30 KC					3.000000	25 May 2033		
		Local	23,952.700	101.253596	24,252.97	99.633620	23,864.94	-388.03	0.00
Original Face:		Base	5,000,000.000	101.253596	24,252.97	99.633620	23,864.94	-388.03	0.00
3136AJVF0	FANNIE MAE FNR 2014 18 TA					3.000000	25 Jan 2033		
		Local	45,859.020	101.159205	46,390.62	99.590900	45,671.41	-719.21	0.00
Original Face:		Base	6,000,000.000	101.159205	46,390.62	99.590900	45,671.41	-719.21	0.00
3136AKJV6	FANNIE MAE FNR 2014 41 VX					3.000000	25 Oct 2034		
		Local	1,059,410.460	90.303384	956,683.50	100.000000	1,059,410.46	102,726.96	0.03
Original Face:		Base	6,000,000.000	90.303384	956,683.50	100.000000	1,059,410.46	102,726.96	0.03
3136ARQ35	FANNIE MAE FNR 2016 29 PA					3.000000	25 Aug 2045		
		Local	680,906.720	105.751001	720,065.67	95.079290	647,401.27	-72,664.40	0.02
Original Face:		Base	4,600,000.000	105.751001	720,065.67	95.079290	647,401.27	-72,664.40	0.02
3136AYUG6	FANNIE MAE FNR 2017 86 MA					3.000000	25 Apr 2046		
		Local	772,872.840	100.720760	778,443.40	96.690910	747,297.78	-31,145.62	0.02
Original Face:		Base	6,000,000.000	100.720760	778,443.40	96.690910	747,297.78	-31,145.62	0.02
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	845,273.940	101.031289	853,991.16	92.875210	785,049.95	-68,941.21	0.02
Original Face:		Base	6,000,000.000	101.031289	853,991.16	92.875210	785,049.95	-68,941.21	0.02
3136B32D1	FANNIE MAE FNR 2019 7 LA					3.000000	25 Aug 2048		
		Local	1,408,789.900	99.264107	1,398,422.71	92.875210	1,308,416.58	-90,006.13	0.04
Original Face:		Base	10,000,000.000	99.264107	1,398,422.71	92.875210	1,308,416.58	-90,006.13	0.04

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3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	704,394.950	99.892566	703,638.19	92.875210	654,208.29	-49,429.90	0.02
	Original Face:	Base	5,000,000.000	99.892566	703,638.19	92.875210	654,208.29	-49,429.90	0.02
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	2,750,024.800	102.611268	2,821,835.31	93.031590	2,558,391.80	-263,443.51	0.07
	Original Face:	Base	5,000,000.000	102.611268	2,821,835.31	93.031590	2,558,391.80	-263,443.51	0.07
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	3,848,430.320	102.802782	3,956,293.43	93.214320	3,587,288.15	-369,005.28	0.10
	Original Face:	Base	7,000,000.000	102.802782	3,956,293.43	93.214320	3,587,288.15	-369,005.28	0.10
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	2,357,686.050	100.362975	2,366,243.85	74.723340	1,761,741.76	-604,502.09	0.05
	Original Face:	Base	5,000,000.000	100.362975	2,366,243.85	74.723340	1,761,741.76	-604,502.09	0.05
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	3,465,558.540	100.467506	3,481,760.22	94.007410	3,257,881.83	-223,878.39	0.09
	Original Face:	Base	5,173,000.000	100.467506	3,481,760.22	94.007410	3,257,881.83	-223,878.39	0.09
3136BMS41	FANNIE MAE FNR 2022 36 VA					4.500000	25 Jul 2033		
		Local	4,292,598.220	101.731207	4,366,911.99	99.327720	4,263,739.94	-103,172.05	0.12
	Original Face:	Base	6,075,000.000	101.731207	4,366,911.99	99.327720	4,263,739.94	-103,172.05	0.12
3136BP6R7	FANNIE MAE FNR 2023 25 MZ					5.500000	25 Jun 2053		
		Local	5,059,329.500	99.932621	5,055,920.58	98.807410	4,998,992.44	-56,928.14	0.15
	Original Face:	Base	4,330,819.000	99.932621	5,055,920.58	98.807410	4,998,992.44	-56,928.14	0.15
3136BQAC3	FANNIE MAE FNR 2023 32 BD					5.500000	25 Jul 2042		
		Local	6,727,784.360	98.760619	6,644,401.51	101.538640	6,831,300.74	186,899.23	0.20
	Original Face:	Base	11,000,000.000	98.760619	6,644,401.51	101.538640	6,831,300.74	186,899.23	0.20
3136BQUH0	FANNIE MAE FNR 2023 53 C					6.500000	25 Apr 2049		
		Local	460,969.650	100.389976	462,767.32	100.495260	463,252.65	485.33	0.01
	Original Face:	Base	5,482,000.000	100.389976	462,767.32	100.495260	463,252.65	485.33	0.01
3136BR3U9	FANNIE MAE FNR 2024 36 B					5.500000	25 Jul 2051		
		Local	4,537,622.500	99.227731	4,502,579.86	100.632560	4,566,325.68	63,745.82	0.13
	Original Face:	Base	10,000,000.000	99.227731	4,502,579.86	100.632560	4,566,325.68	63,745.82	0.13

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3136BRKK2	FANNIE MAE FNR 2024 9 NA					5.500000	25 Sep 2045		
		Local	4,482,333.900	99.201446	4,446,540.05	100.735020	4,515,279.95	68,739.90	0.13
	Original Face:	Base	10,000,000.000	99.201446	4,446,540.05	100.735020	4,515,279.95	68,739.90	0.13
3136BSMH5	FANNIE MAE FNR 2024 41 GP					5.500000	25 May 2046		
		Local	5,933,065.100	99.730897	5,917,099.05	100.992190	5,991,932.38	74,833.33	0.17
	Original Face:	Base	10,000,000.000	99.730897	5,917,099.05	100.992190	5,991,932.38	74,833.33	0.17
3136BSZ40	FANNIE MAE FNR 2024 61 CJ					5.000000	25 Mar 2051		
		Local	6,080,400.400	100.227702	6,094,245.57	99.704080	6,062,407.28	-31,838.29	0.18
	Original Face:	Base	10,000,000.000	100.227702	6,094,245.57	99.704080	6,062,407.28	-31,838.29	0.18
3136BTLW1	FANNIE MAE FNR 2024 81 DA					5.000000	25 Jun 2048		
		Local	8,453,483.900	99.848864	8,440,707.63	100.603950	8,504,538.72	63,831.09	0.25
	Original Face:	Base	10,000,000.000	99.848864	8,440,707.63	100.603950	8,504,538.72	63,831.09	0.25
3136BTWW9	FANNIE MAE FNR 2024 89 NB					5.500000	25 Oct 2050		
		Local	7,798,997.100	99.980138	7,797,448.08	100.937770	7,872,133.76	74,685.68	0.23
	Original Face:	Base	10,000,000.000	99.980138	7,797,448.08	100.937770	7,872,133.76	74,685.68	0.23
3136BTYR8	FANNIE MAE FNR 2024 90 B					5.000000	25 Jul 2051		
		Local	9,282,288.410	98.742810	9,165,592.40	99.899600	9,272,968.99	107,376.59	0.27
	Original Face:	Base	15,000,000.000	98.742810	9,165,592.40	99.899600	9,272,968.99	107,376.59	0.27
3136BUEC0	FANNIE MAE FNR 2024 98 B					5.000000	25 Jun 2052		
		Local	6,636,425.730	98.455245	6,533,909.22	100.658630	6,680,135.22	146,226.00	0.19
	Original Face:	Base	10,000,000.000	98.455245	6,533,909.22	100.658630	6,680,135.22	146,226.00	0.19
3136BUET3	FANNIE MAE FNR 2024 104 AC					5.000000	25 Mar 2052		
		Local	6,665,842.600	99.205655	6,612,892.79	99.638310	6,641,732.91	28,840.12	0.19
	Original Face:	Base	10,000,000.000	99.205655	6,612,892.79	99.638310	6,641,732.91	28,840.12	0.19
3136BUG79	FANNIE MAE FNR 2025 5 BA					5.750000	25 Oct 2051		
		Local	6,000,426.290	100.000000	6,000,426.29	101.858530	6,111,946.01	111,519.72	0.18
	Original Face:	Base	10,000,000.000	100.000000	6,000,426.29	101.858530	6,111,946.01	111,519.72	0.18
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	7,089,588.800	99.601849	7,061,361.52	100.544900	7,128,219.97	66,858.45	0.21
	Original Face:	Base	11,815,312.000	99.601849	7,061,361.52	100.544900	7,128,219.97	66,858.45	0.21

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3136BWMB9	FANNIE MAE FNR 2025 42 DA					5.000000	25 May 2052		
		Local	7,147,815.490	99.383500	7,103,749.21	99.816710	7,134,714.26	30,965.05	0.21
Original Face:		Base	11,337,000.000	99.383500	7,103,749.21	99.816710	7,134,714.26	30,965.05	0.21
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	9,013,906.800	99.911255	9,005,907.37	100.395660	9,049,571.22	43,663.85	0.26
Original Face:		Base	10,000,000.000	99.911255	9,005,907.37	100.395660	9,049,571.22	43,663.85	0.26
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	9,858,674.900	99.229811	9,782,744.45	98.585270	9,719,201.27	-63,543.18	0.28
Original Face:		Base	10,000,000.000	99.229811	9,782,744.45	98.585270	9,719,201.27	-63,543.18	0.28
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	15,017,000.000	99.734391	14,977,113.54	100.688950	15,120,459.62	143,346.08	0.44
Original Face:		Base	15,017,000.000	99.734391	14,977,113.54	100.688950	15,120,459.62	143,346.08	0.44
31371LEW5	FNMA POOL 254949 FN 11/33 FIXED 5					5.000000	01 Nov 2033		
		Local	59,096.130	99.928760	59,054.03	101.042984	59,712.49	658.46	0.00
Original Face:		Base	6,625,000.000	99.928760	59,054.03	101.042984	59,712.49	658.46	0.00
31376KCW4	FNMA POOL 357485 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	75,696.060	99.965745	75,670.13	102.213238	77,371.39	1,701.26	0.00
Original Face:		Base	6,000,000.000	99.965745	75,670.13	102.213238	77,371.39	1,701.26	0.00
3137A6EC2	FREDDIE MAC FHR 3815 TA					4.500000	15 Oct 2040		
		Local	54,724.800	102.843592	56,280.95	99.756970	54,591.80	-1,689.15	0.00
Original Face:		Base	7,703,000.000	102.843592	56,280.95	99.756970	54,591.80	-1,689.15	0.00
3137A9QP4	FREDDIE MAC FHR 3842 PH					4.000000	15 Apr 2041		
		Local	266,090.300	102.157155	271,830.28	99.050470	263,563.69	-8,266.59	0.01
Original Face:		Base	10,000,000.000	102.157155	271,830.28	99.050470	263,563.69	-8,266.59	0.01
3137AF2R2	FREDDIE MAC FHR 3920 AC					2.500000	15 Sep 2041		
		Local	451,644.960	101.811810	459,827.91	91.721130	414,253.86	-45,574.05	0.01
Original Face:		Base	13,000,000.000	101.811810	459,827.91	91.721130	414,253.86	-45,574.05	0.01
3137AGR51	FREDDIE MAC FHR 3935 GC					2.500000	15 Oct 2026		
		Local	11,189.190	100.058628	11,195.75	99.485540	11,131.63	-64.12	0.00
Original Face:		Base	3,000,000.000	100.058628	11,195.75	99.485540	11,131.63	-64.12	0.00

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3137ANQX6	FREDDIE MAC FHR 4027 AB					4.000000	15 Dec 2040		
		Local	355,148.700	104.616292	371,543.40	98.023720	348,129.97	-23,413.43	0.01
Original Face:		Base	5,000,000.000	104.616292	371,543.40	98.023720	348,129.97	-23,413.43	0.01
3137AXSF1	FREDDIE MAC FHR 4153 KG					2.500000	15 Aug 2042		
		Local	494,820.050	101.593234	502,703.69	91.580250	453,157.44	-49,546.25	0.01
Original Face:		Base	5,000,000.000	101.593234	502,703.69	91.580250	453,157.44	-49,546.25	0.01
3137AXUG6	FREDDIE MAC FHR 4160 HP					2.500000	15 Jan 2033		
		Local	364,065.350	100.404529	365,538.10	95.975580	349,413.83	-16,124.27	0.01
Original Face:		Base	5,000,000.000	100.404529	365,538.10	95.975580	349,413.83	-16,124.27	0.01
3137AYTU5	FREDDIE MAC FHR 4163 GP					3.000000	15 Nov 2032		
		Local	492,774.900	101.853613	501,909.04	96.674480	476,387.57	-25,521.47	0.01
Original Face:		Base	5,000,000.000	101.853613	501,909.04	96.674480	476,387.57	-25,521.47	0.01
3137B3GL6	FREDDIE MAC FHR 4229 MA					3.500000	15 May 2041		
		Local	348,346.250	103.280991	359,775.46	99.414640	346,307.17	-13,468.29	0.01
Original Face:		Base	5,000,000.000	103.280991	359,775.46	99.414640	346,307.17	-13,468.29	0.01
3137B6G54	FREDDIE MAC FHR 4279 PA					3.000000	15 Dec 2043		
		Local	966,740.600	101.914637	985,250.17	96.893230	936,706.19	-48,543.98	0.03
Original Face:		Base	10,000,000.000	101.914637	985,250.17	96.893230	936,706.19	-48,543.98	0.03
3137BAVW9	FREDDIE MAC FHR 4340 TB					3.500000	15 Jul 2039		
		Local	1,784,977.000	99.238239	1,771,379.75	97.433030	1,739,157.18	-32,222.57	0.05
Original Face:		Base	1,784,977.000	99.238239	1,771,379.75	97.433030	1,739,157.18	-32,222.57	0.05
3137BDAM8	FREDDIE MAC FHR 4372 TC					2.500000	15 Aug 2029		
		Local	37,313.500	100.414863	37,468.30	99.338460	37,066.66	-401.64	0.00
Original Face:		Base	5,000,000.000	100.414863	37,468.30	99.338460	37,066.66	-401.64	0.00
3137BSRE5	FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2					3.120000	25 Sep 2026		
		Local	4,319,310.500	99.414953	4,294,040.49	99.443090	4,295,255.83	1,215.34	0.12
Original Face:		Base	5,000,000.000	99.414953	4,294,040.49	99.443090	4,295,255.83	1,215.34	0.12
3137BVHB5	FREDDIE MAC FHR 4662 VZ					3.500000	15 Feb 2047		
		Local	6,495,530.850	84.233991	5,471,444.85	92.566440	6,012,681.67	541,236.82	0.17
Original Face:		Base	5,000,000.000	84.233991	5,471,444.85	92.566440	6,012,681.67	541,236.82	0.17

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3137FBBW5	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A1					2.952000	25 Feb 2027		
		Local	489,785.710	99.115811	485,455.08	99.421440	486,952.01	1,496.93	0.01
Original Face:		Base	3,867,000.000	99.115811	485,455.08	99.421440	486,952.01	1,496.93	0.01
3137FCA20	FREDDIE MAC FHR 4735 CT					3.000000	15 Dec 2047		
		Local	1,386,102.600	100.496766	1,392,988.28	90.126610	1,249,247.28	-143,741.00	0.04
Original Face:		Base	5,000,000.000	100.496766	1,392,988.28	90.126610	1,249,247.28	-143,741.00	0.04
3137FCV27	FREDDIE MAC FHR 4749 PV					3.000000	15 Mar 2031		
		Local	2,505,335.880	99.721958	2,498,370.00	99.256500	2,486,708.71	-11,661.29	0.07
Original Face:		Base	6,000,000.000	99.721958	2,498,370.00	99.256500	2,486,708.71	-11,661.29	0.07
3137FDFE7	FREDDIE MAC FHR 4757 PT					6.000000	15 Oct 2047		
		Local	1,235,935.400	110.134910	1,361,196.34	101.825580	1,258,498.39	-102,697.95	0.04
Original Face:		Base	10,000,000.000	110.134910	1,361,196.34	101.825580	1,258,498.39	-102,697.95	0.04
3137FWR85	FREDDIE MAC FHR 5028 BD					2.000000	25 Oct 2040		
		Local	990,951.750	101.739451	1,008,188.87	96.976810	960,993.40	-47,195.47	0.03
Original Face:		Base	5,000,000.000	101.739451	1,008,188.87	96.976810	960,993.40	-47,195.47	0.03
3137H2B78	FREDDIE MAC FHR 5139 DH					2.000000	25 Feb 2051		
		Local	6,914,271.600	102.487497	7,086,263.89	86.753520	5,998,374.00	-1,087,889.89	0.17
Original Face:		Base	10,000,000.000	102.487497	7,086,263.89	86.753520	5,998,374.00	-1,087,889.89	0.17
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
		Local	11,990,784.600	92.932652	11,143,354.07	93.071740	11,160,031.87	16,677.80	0.32
Original Face:		Base	20,000,000.000	92.932652	11,143,354.07	93.071740	11,160,031.87	16,677.80	0.32
3137H8QV6	FREDDIE MAC FHR 5250 MA					4.000000	25 May 2052		
		Local	6,401,212.700	97.536867	6,243,542.29	98.255920	6,289,570.43	46,028.14	0.18
Original Face:		Base	10,000,000.000	97.536867	6,243,542.29	98.255920	6,289,570.43	46,028.14	0.18
3137H94L0	FREDDIE MAC FHR 5268 CA					5.000000	25 Mar 2039		
		Local	534,277.640	100.132736	534,986.82	99.643860	532,374.86	-2,611.96	0.02
Original Face:		Base	10,963,000.000	100.132736	534,986.82	99.643860	532,374.86	-2,611.96	0.02
3137H9KJ7	FREDDIE MAC FHR 5282 MA					5.500000	25 Jun 2042		
		Local	5,992,589.700	100.132842	6,000,550.36	100.839280	6,042,884.31	42,333.95	0.18
Original Face:		Base	10,000,000.000	100.132842	6,000,550.36	100.839280	6,042,884.31	42,333.95	0.18

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3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	7,434,571.400	99.824345	7,421,512.23	100.598250	7,479,048.72	57,536.49	0.22
Original Face:		Base	10,000,000.000	99.824345	7,421,512.23	100.598250	7,479,048.72	57,536.49	0.22
3137HBX90	FREDDIE MAC FHR 5388 DA					6.000000	25 Jul 2048		
		Local	3,251,174.100	100.239806	3,258,970.62	101.354850	3,295,222.63	36,252.01	0.10
Original Face:		Base	10,000,000.000	100.239806	3,258,970.62	101.354850	3,295,222.63	36,252.01	0.10
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	5,660,413.320	99.897862	5,654,631.87	100.680020	5,698,905.26	44,273.39	0.17
Original Face:		Base	10,000,000.000	99.897862	5,654,631.87	100.680020	5,698,905.26	44,273.39	0.17
3137HCM41	FREDDIE MAC FHR 5407 MA					6.000000	25 May 2050		
		Local	1,439,160.900	99.848637	1,436,982.54	101.643250	1,462,809.91	25,827.37	0.04
Original Face:		Base	3,000,000.000	99.848637	1,436,982.54	101.643250	1,462,809.91	25,827.37	0.04
3137HCNX6	FREDDIE MAC FHR 5413 L					6.000000	25 Sep 2050		
		Local	7,806,591.450	99.886556	7,797,735.34	101.362560	7,912,960.94	115,225.60	0.23
Original Face:		Base	15,000,000.000	99.886556	7,797,735.34	101.362560	7,912,960.94	115,225.60	0.23
3137HCRL8	FREDDIE MAC FHR 5411 BY					6.000000	25 May 2054		
		Local	10,000,000.000	103.761630	10,376,163.00	102.041870	10,204,187.00	-171,976.00	0.30
Original Face:		Base	10,000,000.000	103.761630	10,376,163.00	102.041870	10,204,187.00	-171,976.00	0.30
3137HDGM6	FREDDIE MAC FHR 5423 BA					6.000000	25 Sep 2048		
		Local	3,662,152.080	99.766417	3,653,597.92	101.054570	3,700,772.04	47,174.12	0.11
Original Face:		Base	10,000,000.000	99.766417	3,653,597.92	101.054570	3,700,772.04	47,174.12	0.11
3137HFFV2	FREDDIE MAC FHR 5452 CB					5.000000	25 Aug 2051		
		Local	5,576,367.280	99.406982	5,543,298.44	99.876620	5,569,487.16	26,188.72	0.16
Original Face:		Base	10,000,000.000	99.406982	5,543,298.44	99.876620	5,569,487.16	26,188.72	0.16
3137HHNA5	FREDDIE MAC FHR 5483 DG					5.500000	25 Feb 2050		
		Local	7,269,836.590	99.969134	7,267,592.70	100.822650	7,329,641.90	62,049.20	0.21
Original Face:		Base	10,000,000.000	99.969134	7,267,592.70	100.822650	7,329,641.90	62,049.20	0.21
3137HJP50	FREDDIE MAC FHR 5507 EA					6.000000	25 Sep 2049		
		Local	2,346,802.870	100.366833	2,355,411.71	101.267230	2,376,542.26	21,130.55	0.07
Original Face:		Base	5,000,000.000	100.366833	2,355,411.71	101.267230	2,376,542.26	21,130.55	0.07

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3137HJPM3	FREDDIE MAC FHR 5507 GB					5.500000	25 Mar 2051		
		Local	5,596,201.810	99.693912	5,579,072.53	100.560370	5,627,561.25	48,488.72	0.16
	Original Face:	Base	10,000,000.000	99.693912	5,579,072.53	100.560370	5,627,561.25	48,488.72	0.16
3137HJSH1	FREDDIE MAC FHR 5502 DC					5.500000	25 May 2051		
		Local	2,763,378.190	99.602103	2,752,382.78	100.521500	2,777,789.21	25,406.43	0.08
	Original Face:	Base	5,000,000.000	99.602103	2,752,382.78	100.521500	2,777,789.21	25,406.43	0.08
3137HK2W3	FREDDIE MAC FHR 5520 GA					5.500000	25 Oct 2049		
		Local	7,160,924.800	100.000000	7,160,924.80	100.912560	7,226,272.54	65,347.74	0.21
	Original Face:	Base	10,000,000.000	100.000000	7,160,924.80	100.912560	7,226,272.54	65,347.74	0.21
3137HLMH2	FREDDIE MAC FHR 5546 JA					5.000000	25 Jun 2052		
		Local	6,457,581.800	98.706657	6,374,063.13	99.661370	6,435,714.49	61,651.36	0.19
	Original Face:	Base	10,000,000.000	98.706657	6,374,063.13	99.661370	6,435,714.49	61,651.36	0.19
3137HMV72	FREDDIE MAC FHR 5578 KA					5.000000	25 Sep 2055		
		Local	9,766,250.600	99.860420	9,752,618.87	99.574440	9,724,689.34	-27,929.53	0.28
	Original Face:	Base	10,000,000.000	99.860420	9,752,618.87	99.574440	9,724,689.34	-27,929.53	0.28
3137HMVB3	FREDDIE MAC FHR 5578 KE					4.750000	25 Sep 2055		
		Local	14,649,375.900	99.224457	14,535,763.63	98.823680	14,477,052.36	-58,711.27	0.42
	Original Face:	Base	15,000,000.000	99.224457	14,535,763.63	98.823680	14,477,052.36	-58,711.27	0.42
3137HNBD9	FREDDIE MAC FHR 5587 KA					5.000000	25 May 2055		
		Local	8,234,457.090	99.891456	8,225,519.05	99.439220	8,188,279.90	-37,239.15	0.24
	Original Face:	Base	8,700,000.000	99.891456	8,225,519.05	99.439220	8,188,279.90	-37,239.15	0.24
3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	9,576,581.900	99.968933	9,573,606.72	99.429800	9,521,976.23	-51,630.49	0.28
	Original Face:	Base	10,000,000.000	99.968933	9,573,606.72	99.429800	9,521,976.23	-51,630.49	0.28
3137HPA60	FREDDIE MAC FHR 5604 EA					4.500000	25 Apr 2052		
		Local	9,620,783.100	99.674115	9,589,430.38	99.031270	9,527,583.69	-61,846.69	0.28
	Original Face:	Base	10,000,000.000	99.674115	9,589,430.38	99.031270	9,527,583.69	-61,846.69	0.28
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	9,876,714.200	99.844174	9,861,323.72	99.294380	9,807,022.13	-54,301.59	0.29
	Original Face:	Base	10,000,000.000	99.844174	9,861,323.72	99.294380	9,807,022.13	-54,301.59	0.29

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3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	9,777,349.890	99.373415	9,716,086.45	97.762220	9,558,554.31	-157,532.14	0.28
Original Face:		Base	10,000,000.000	99.373415	9,716,086.45	97.762220	9,558,554.31	-157,532.14	0.28
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,737,310.710	99.620826	9,700,389.36	98.490210	9,590,297.77	-110,091.59	0.28
Original Face:		Base	10,000,000.000	99.620826	9,700,389.36	98.490210	9,590,297.77	-110,091.59	0.28
3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	9,812,413.500	98.687941	9,683,668.89	98.390570	9,654,489.57	-29,179.32	0.28
Original Face:		Base	10,000,000.000	98.687941	9,683,668.89	98.390570	9,654,489.57	-29,179.32	0.28
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	9,860,529.400	99.641449	9,825,174.42	98.970870	9,759,051.73	-66,122.69	0.28
Original Face:		Base	10,000,000.000	99.641449	9,825,174.42	98.970870	9,759,051.73	-66,122.69	0.28
3137HQV99	FREDDIE MAC FHR 5645 NA					4.500000	25 Jan 2052		
		Local	10,000,000.000	99.308633	9,930,863.34	99.120700	9,912,070.00	-18,793.34	0.29
Original Face:		Base	10,000,000.000	99.308633	9,930,863.34	99.120700	9,912,070.00	-18,793.34	0.29
3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	6,500,000.000	99.109413	6,442,111.84	98.693540	6,415,080.10	-27,031.74	0.19
Original Face:		Base	6,500,000.000	99.109413	6,442,111.84	98.693540	6,415,080.10	-27,031.74	0.19
3138A4W92	FNMA POOL AH3371 FN 01/41 FIXED 4					4.000000	01 Jan 2041		
		Local	724,385.900	102.895043	745,357.18	96.512117	699,120.17	-46,237.01	0.02
Original Face:		Base	10,000,000.000	102.895043	745,357.18	96.512117	699,120.17	-46,237.01	0.02
3138AN6N8	FNMA POOL AI8976 FN 09/26 FIXED 3.5					3.500000	01 Sep 2026		
		Local	22,545.810	100.148852	22,579.37	99.545465	22,443.33	-136.04	0.00
Original Face:		Base	7,000,000.000	100.148852	22,579.37	99.545465	22,443.33	-136.04	0.00
3138EGEC4	FNMA POOL AL0130 FN 11/35 FLOATING VAR					6.361000	01 Nov 2035		
		Local	150,516.250	102.002628	153,530.53	102.356755	154,063.55	533.02	0.00
Original Face:		Base	5,000,000.000	102.002628	153,530.53	102.356755	154,063.55	533.02	0.00
3138EGGZ1	FNMA POOL AL0215 FN 04/41 FIXED VAR					4.500000	01 Apr 2041		
		Local	1,086,960.600	104.053539	1,131,020.97	98.962314	1,075,681.36	-55,339.61	0.03
Original Face:		Base	20,000,000.000	104.053539	1,131,020.97	98.962314	1,075,681.36	-55,339.61	0.03

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3138EGME1	FNMA POOL AL0356 FN 05/36 FLOATING VAR					6.311000	01 May 2036		
		Local	176,872.150	102.132620	180,644.16	103.024088	182,220.92	1,576.76	0.01
	Original Face:	Base	5,000,000.000	102.132620	180,644.16	103.024088	182,220.92	1,576.76	0.01
3138EJBQ0	FNMA POOL AL1846 FN 10/37 FLOATING VAR					6.169000	01 Oct 2037		
		Local	93,560.400	104.215416	97,504.36	102.291386	95,704.23	-1,800.13	0.00
	Original Face:	Base	4,000,000.000	104.215416	97,504.36	102.291386	95,704.23	-1,800.13	0.00
3138EJP85	FNMA POOL AL2246 FN 08/32 FIXED VAR					4.000000	01 Aug 2032		
		Local	370,141.440	102.172859	378,184.09	98.727112	365,429.95	-12,754.14	0.01
	Original Face:	Base	8,000,000.000	102.172859	378,184.09	98.727112	365,429.95	-12,754.14	0.01
3138EJVB1	FNMA POOL AL2409 FN 08/37 FLOATING VAR					6.447000	01 Aug 2037		
		Local	45,727.150	104.362594	47,722.04	103.089571	47,139.92	-582.12	0.00
	Original Face:	Base	5,000,000.000	104.362594	47,722.04	103.089571	47,139.92	-582.12	0.00
3138ELFF5	FNMA POOL AL3765 FN 03/28 FIXED VAR					3.000000	01 Mar 2028		
		Local	98,006.280	100.541884	98,537.36	99.065740	97,090.65	-1,446.71	0.00
	Original Face:	Base	6,000,000.000	100.541884	98,537.36	99.065740	97,090.65	-1,446.71	0.00
3138EPMU5	FNMA POOL AL6670 FN 12/34 FIXED VAR					3.500000	01 Dec 2034		
		Local	554,331.480	102.601705	568,753.55	96.739816	536,259.25	-32,494.30	0.02
	Original Face:	Base	6,000,000.000	102.601705	568,753.55	96.739816	536,259.25	-32,494.30	0.02
3138EPTD6	FNMA POOL AL6847 FN 05/45 FIXED VAR					3.500000	01 May 2045		
		Local	1,188,879.190	103.787598	1,233,909.15	94.144789	1,119,267.80	-114,641.35	0.03
	Original Face:	Base	6,750,000.000	103.787598	1,233,909.15	94.144789	1,119,267.80	-114,641.35	0.03
3138ERJ68	FNMA POOL AL9284 FN 12/44 FIXED VAR					4.000000	01 Dec 2044		
		Local	724,225.320	102.096005	739,405.12	96.907128	701,825.96	-37,579.16	0.02
	Original Face:	Base	7,000,000.000	102.096005	739,405.12	96.907128	701,825.96	-37,579.16	0.02
3138LJHZ6	FNMA POOL AN5647 FN 11/26 FIXED 2.93					2.930000	01 Nov 2026		
		Local	5,617,000.000	99.978131	5,615,771.64	99.214794	5,572,894.98	-42,876.66	0.16
	Original Face:	Base	5,617,000.000	99.978131	5,615,771.64	99.214794	5,572,894.98	-42,876.66	0.16
3138MJVY2	FNMA POOL AQ3330 FN 10/32 FIXED 2.5					2.500000	01 Oct 2032		
		Local	587,992.410	100.643041	591,773.44	95.540158	561,768.88	-30,004.56	0.02
	Original Face:	Base	5,948,304.000	100.643041	591,773.44	95.540158	561,768.88	-30,004.56	0.02

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3138WF6D3	FNMA POOL AS6267 FN 12/35 FIXED 3					3.000000	01 Dec 2035		
		Local	1,077,206.390	101.372479	1,091,990.82	95.196854	1,025,466.59	-66,524.23	0.03
Original Face:		Base	7,922,201.000	101.372479	1,091,990.82	95.196854	1,025,466.59	-66,524.23	0.03
3138X5RY5	FNMA POOL AU5902 FN 09/33 FIXED 3.5					3.500000	01 Sep 2033		
		Local	576,768.600	101.234584	583,889.29	97.656888	563,254.27	-20,635.02	0.02
Original Face:		Base	6,000,000.000	101.234584	583,889.29	97.656888	563,254.27	-20,635.02	0.02
3138XHYE5	FNMA POOL AV6108 FN 01/34 FIXED 4					4.000000	01 Jan 2034		
		Local	1,446,548.410	102.515869	1,482,941.68	98.876142	1,430,291.26	-52,650.42	0.04
Original Face:		Base	11,523,254.000	102.515869	1,482,941.68	98.876142	1,430,291.26	-52,650.42	0.04
31394XVE3	FHLMC STRUCTURED PASS THROUGH FSPC T 60 1A2					7.000000	25 Mar 2044		
		Local	1,847,252.130	112.930382	2,086,108.89	101.633540	1,877,427.73	-208,681.16	0.05
Original Face:		Base	41,000,000.000	112.930382	2,086,108.89	101.633540	1,877,427.73	-208,681.16	0.05
31395UEG2	FREDDIE MAC FHR 2980 QA					6.000000	15 May 2035		
		Local	53,749.200	100.891064	54,228.14	103.863190	55,825.63	1,597.49	0.00
Original Face:		Base	5,000,000.000	100.891064	54,228.14	103.863190	55,825.63	1,597.49	0.00
31396PGT2	FANNIEMAE ACES FNA 2006 M2 A2A					5.271000	25 Oct 2032		
		Local	90,991.380	104.598831	95,175.92	100.127250	91,107.17	-4,068.75	0.00
Original Face:		Base	5,855,000.000	104.598831	95,175.92	100.127250	91,107.17	-4,068.75	0.00
31396Q5U9	FANNIE MAE FNR 2009 69 WA					5.960916	25 Sep 2039		
		Local	96,117.050	103.393321	99,378.61	100.914890	96,996.42	-2,382.19	0.00
Original Face:		Base	5,000,000.000	103.393321	99,378.61	100.914890	96,996.42	-2,382.19	0.00
31396QTR0	FANNIE MAE FNR 2009 62 WA					5.589685	25 Aug 2039		
		Local	247,747.400	101.817488	252,250.18	100.640920	249,335.26	-2,914.92	0.01
Original Face:		Base	10,000,000.000	101.817488	252,250.18	100.640920	249,335.26	-2,914.92	0.01
31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	871,415.430	101.103323	881,029.96	99.031770	862,978.12	-18,051.84	0.03
Original Face:		Base	8,609,641.000	101.103323	881,029.96	99.031770	862,978.12	-18,051.84	0.03
31398NWN0	FANNIE MAE FNR 2010 111 WA					5.970595	25 Oct 2040		
		Local	204,685.350	105.771327	216,498.41	102.211370	209,211.70	-7,286.71	0.01
Original Face:		Base	5,000,000.000	105.771327	216,498.41	102.211370	209,211.70	-7,286.71	0.01

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31402CY71	FNMA POOL 725334 FN 04/34 FIXED VAR					5.000000	01 Apr 2034		
		Local	307,655.640	99.800618	307,042.23	100.134478	308,069.37	1,027.14	0.01
	Original Face:	Base	11,959,998.000	99.800618	307,042.23	100.134478	308,069.37	1,027.14	0.01
31403S6T8	FNMA POOL 756982 FN 02/35 FIXED 5					5.000000	01 Feb 2035		
		Local	42,199.400	99.632862	42,044.47	99.678279	42,063.64	19.17	0.00
	Original Face:	Base	5,000,000.000	99.632862	42,044.47	99.678279	42,063.64	19.17	0.00
31404AG57	FNMA POOL 762620 FN 12/33 FIXED 5.5					5.500000	01 Dec 2033		
		Local	64,034.040	100.329950	64,245.32	102.177014	65,428.07	1,182.75	0.00
	Original Face:	Base	6,500,000.000	100.329950	64,245.32	102.177014	65,428.07	1,182.75	0.00
31404EDM5	FNMA POOL 766108 FN 02/34 FIXED 5.5					5.500000	01 Feb 2034		
		Local	120,776.480	100.079105	120,872.02	100.965858	121,943.01	1,070.99	0.00
	Original Face:	Base	8,000,000.000	100.079105	120,872.02	100.965858	121,943.01	1,070.99	0.00
31405H5H7	FNMA POOL 790248 FN 08/34 FIXED 5.5					5.500000	01 Aug 2034		
		Local	560.390	100.269455	561.90	100.502580	563.21	1.31	0.00
	Original Face:	Base	5,457,127.000	100.269455	561.90	100.502580	563.21	1.31	0.00
31405WTT2	FNMA POOL 801662 FN 11/34 FIXED 5.5					5.500000	01 Nov 2034		
		Local	104,126.300	100.304332	104,443.19	100.502580	104,649.62	206.43	0.00
	Original Face:	Base	5,000,000.000	100.304332	104,443.19	100.502580	104,649.62	206.43	0.00
31406CDQ8	FNMA POOL 805711 FN 12/34 FIXED 5.5					5.500000	01 Dec 2034		
		Local	130,263.880	100.561115	130,994.81	102.315008	133,279.50	2,284.69	0.00
	Original Face:	Base	10,547,657.000	100.561115	130,994.81	102.315008	133,279.50	2,284.69	0.00
31406FBL4	FNMA POOL 808343 FN 09/34 FIXED 5.5					5.500000	01 Sep 2034		
		Local	140,957.950	100.310547	141,395.69	100.502580	141,666.38	270.69	0.00
	Original Face:	Base	17,500,000.000	100.310547	141,395.69	100.502580	141,666.38	270.69	0.00
31409VZ89	FNMA POOL 880167 FN 02/36 FIXED 5.5					5.500000	01 Feb 2036		
		Local	16,908.340	102.073119	17,258.87	100.908605	17,061.97	-196.90	0.00
	Original Face:	Base	9,397,749.000	102.073119	17,258.87	100.908605	17,061.97	-196.90	0.00
3140A8ST0	FNMA POOL DA7729 FN 01/54 FIXED 6					6.000000	01 Jan 2054		
		Local	1,649,425.960	99.891590	1,647,637.81	100.573449	1,658,884.58	11,246.77	0.05
	Original Face:	Base	4,303,991.000	99.891590	1,647,637.81	100.573449	1,658,884.58	11,246.77	0.05

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3140ECP29	FNMA POOL BA7640 FN 01/46 FIXED 4					4.000000	01 Jan 2046		
		Local	2,997,041.500	104.172383	3,122,089.55	96.001983	2,877,219.27	-244,870.28	0.08
	Original Face:	Base	15,243,777.000	104.172383	3,122,089.55	96.001983	2,877,219.27	-244,870.28	0.08
3140FNGS7	FNMA POOL BE2908 FN 11/36 FIXED 3					3.000000	01 Nov 2036		
		Local	412,278.500	100.399322	413,924.82	93.732888	386,440.54	-27,484.28	0.01
	Original Face:	Base	4,744,826.000	100.399322	413,924.82	93.732888	386,440.54	-27,484.28	0.01
3140FNGW8	FNMA POOL BE2912 FN 12/36 FIXED 3					3.000000	01 Dec 2036		
		Local	504,393.890	100.417457	506,499.52	93.458154	471,397.22	-35,102.30	0.01
	Original Face:	Base	4,166,154.000	100.417457	506,499.52	93.458154	471,397.22	-35,102.30	0.01
3140FVTZ9	FNMA POOL BE9567 FN 04/47 FIXED 3.5					3.500000	01 Apr 2047		
		Local	1,716,107.700	101.986967	1,750,206.19	93.494372	1,604,464.12	-145,742.07	0.05
	Original Face:	Base	10,000,000.000	101.986967	1,750,206.19	93.494372	1,604,464.12	-145,742.07	0.05
3140FXYU0	FNMA POOL BF0722 FN 03/52 FIXED 3					3.000000	01 Mar 2052		
		Local	12,362,122.290	90.146730	11,144,048.99	88.288191	10,914,294.14	-229,754.85	0.32
	Original Face:	Base	16,494,696.000	90.146730	11,144,048.99	88.288191	10,914,294.14	-229,754.85	0.32
3140GPZH4	FNMA POOL BH1643 FN 05/47 FIXED 4.5					4.500000	01 May 2047		
		Local	2,404,078.690	106.404762	2,558,054.20	97.540571	2,344,952.08	-213,102.12	0.07
	Original Face:	Base	9,938,165.000	106.404762	2,558,054.20	97.540571	2,344,952.08	-213,102.12	0.07
3140GPZJ0	FNMA POOL BH1644 FN 04/47 FIXED 4.5					4.500000	01 Apr 2047		
		Local	1,309,198.440	106.397394	1,392,953.02	97.540608	1,277,000.12	-115,952.90	0.04
	Original Face:	Base	6,864,195.000	106.397394	1,392,953.02	97.540608	1,277,000.12	-115,952.90	0.04
3140HG2E6	FNMA POOL BK3472 FN 04/48 FIXED 4.5					4.500000	01 Apr 2048		
		Local	698,420.860	104.243917	728,061.26	98.188679	685,770.22	-42,291.04	0.02
	Original Face:	Base	11,668,342.000	104.243917	728,061.26	98.188679	685,770.22	-42,291.04	0.02
3140J74R3	FNMA POOL BM3531 FN 11/31 FIXED VAR					3.000000	01 Nov 2031		
		Local	921,256.300	99.916772	920,489.56	97.508447	898,302.71	-22,186.85	0.03
	Original Face:	Base	10,000,000.000	99.916772	920,489.56	97.508447	898,302.71	-22,186.85	0.03
3140JCL28	FNMA POOL BM7544 FN 06/54 FLOATING VAR					4.316000	01 Jun 2054		
		Local	12,029,850.460	97.757812	11,760,118.65	98.237253	11,817,794.63	57,675.98	0.34
	Original Face:	Base	12,975,347.000	97.757812	11,760,118.65	98.237253	11,817,794.63	57,675.98	0.34

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3140JCM92	FNMA POOL BM7583 FN 11/54 FLOATING VAR					5.827000	01 Nov 2054		
		Local	6,782,317.900	101.132513	6,859,128.50	102.264038	6,935,872.15	76,743.65	0.20
	Original Face:	Base	10,000,000.000	101.132513	6,859,128.50	102.264038	6,935,872.15	76,743.65	0.20
3140JCN67	FNMA POOL BM7612 FN 11/54 FLOATING VAR					5.477000	01 Nov 2054		
		Local	7,418,416.000	100.808422	7,478,388.12	101.594490	7,536,701.90	58,313.78	0.22
	Original Face:	Base	10,000,000.000	100.808422	7,478,388.12	101.594490	7,536,701.90	58,313.78	0.22
3140JCPY4	FNMA POOL BM7638 FN 01/55 FLOATING VAR					5.407000	01 Jan 2055		
		Local	11,488,383.360	99.876114	11,474,150.82	101.283378	11,635,822.74	161,671.92	0.34
	Original Face:	Base	13,252,121.000	99.876114	11,474,150.82	101.283378	11,635,822.74	161,671.92	0.34
3140JCPZ1	FNMA POOL BM7639 FN 12/54 FLOATING VAR					4.951000	01 Dec 2054		
		Local	8,587,399.000	99.641233	8,556,590.23	100.955350	8,669,438.72	112,848.49	0.25
	Original Face:	Base	10,000,000.000	99.641233	8,556,590.23	100.955350	8,669,438.72	112,848.49	0.25
3140JCTH7	FNMA POOL BM7751 FN 06/55 FLOATING VAR					4.110000	01 Jun 2055		
		Local	10,120,889.690	95.739241	9,689,663.00	97.021178	9,819,406.40	129,743.40	0.29
	Original Face:	Base	10,390,201.000	95.739241	9,689,663.00	97.021178	9,819,406.40	129,743.40	0.29
3140JCWY6	FNMA POOL BM7862 FN 10/55 FLOATING VAR					5.040000	01 Oct 2055		
		Local	9,137,624.200	101.241990	9,251,112.54	100.856222	9,215,862.55	-35,249.99	0.27
	Original Face:	Base	10,000,000.000	101.241990	9,251,112.54	100.856222	9,215,862.55	-35,249.99	0.27
3140JCZK3	FNMA POOL BM7945 FN 03/56 FLOATING VAR					4.577000	01 Mar 2056		
		Local	13,991,665.000	99.054688	13,859,400.05	98.710241	13,811,206.24	-48,193.81	0.40
	Original Face:	Base	14,006,242.000	99.054688	13,859,400.05	98.710241	13,811,206.24	-48,193.81	0.40
3140JY4H6	FNMA POOL BO4423 FN 02/51 FIXED 2.5					2.500000	01 Feb 2051		
		Local	7,441,954.120	105.308989	7,837,046.63	86.302061	6,422,559.78	-1,414,486.85	0.19
	Original Face:	Base	12,784,918.000	105.308989	7,837,046.63	86.302061	6,422,559.78	-1,414,486.85	0.19
3140LWXJ1	FNMA POOL BT7880 FN 06/52 FIXED 5					5.000000	01 Jun 2052		
		Local	2,743,291.060	98.557488	2,703,718.76	97.826960	2,683,678.25	-20,040.51	0.08
	Original Face:	Base	4,455,713.000	98.557488	2,703,718.76	97.826960	2,683,678.25	-20,040.51	0.08
3140N9NR3	FNMA POOL BX4899 FN 01/53 FIXED 6.5					6.500000	01 Jan 2053		
		Local	9,087,309.170	103.073264	9,366,586.17	104.221105	9,470,894.03	104,307.86	0.28
	Original Face:	Base	11,591,129.000	103.073264	9,366,586.17	104.221105	9,470,894.03	104,307.86	0.28

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3140NEMK8	FNMA POOL BX9361 FN 03/53 FIXED 4.5					4.500000	01 Mar 2053		
		Local	2,793,187.490	96.602184	2,698,280.13	94.944936	2,651,990.07	-46,290.06	0.08
Original Face:		Base	4,949,005.000	96.602184	2,698,280.13	94.944936	2,651,990.07	-46,290.06	0.08
3140W1Z71	FNMA POOL FA1665 FN 01/51 FIXED VAR					4.000000	01 Jan 2051		
		Local	9,144,261.900	96.743023	8,846,435.39	96.428580	8,817,681.90	-28,753.49	0.26
Original Face:		Base	10,000,000.000	96.743023	8,846,435.39	96.428580	8,817,681.90	-28,753.49	0.26
3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	6,911,150.470	88.687500	6,129,326.58	87.813115	6,068,896.51	-60,430.07	0.18
Original Face:		Base	7,000,000.000	88.687500	6,129,326.58	87.813115	6,068,896.51	-60,430.07	0.18
31410LUB6	FNMA POOL 890778 FN 10/31 FIXED VAR					2.500000	01 Oct 2031		
		Local	516,028.740	100.340750	517,787.11	97.400261	502,613.34	-15,173.77	0.01
Original Face:		Base	6,000,000.000	100.340750	517,787.11	97.400261	502,613.34	-15,173.77	0.01
31412QGR4	FNMA POOL 931808 FN 08/39 FIXED 5.5					5.500000	01 Aug 2039		
		Local	291,100.810	103.510516	301,319.95	102.804723	299,265.38	-2,054.57	0.01
Original Face:		Base	9,100,000.000	103.510516	301,319.95	102.804723	299,265.38	-2,054.57	0.01
31416YTQ1	FNMA POOL AB3258 FN 07/26 FIXED 4					4.000000	01 Jul 2026		
		Local	5,029.080	100.105387	5,034.38	99.719092	5,014.95	-19.43	0.00
Original Face:		Base	6,000,000.000	100.105387	5,034.38	99.719092	5,014.95	-19.43	0.00
31417AYM5	FNMA POOL AB4315 FN 01/42 FIXED 4					4.000000	01 Jan 2042		
		Local	550,516.100	103.020758	567,145.86	96.510959	531,308.37	-35,837.49	0.02
Original Face:		Base	5,000,000.000	103.020758	567,145.86	96.510959	531,308.37	-35,837.49	0.02
31417GAV8	FNMA POOL AB9019 FN 04/43 FIXED 3					3.000000	01 Apr 2043		
		Local	1,360,557.030	102.603912	1,395,984.74	90.768315	1,234,954.69	-161,030.05	0.04
Original Face:		Base	7,000,000.000	102.603912	1,395,984.74	90.768315	1,234,954.69	-161,030.05	0.04
31417Y6Q5	FNMA POOL MA0878 FN 10/31 FIXED 4					4.000000	01 Oct 2031		
		Local	240,037.440	102.693305	246,502.38	99.144808	237,984.66	-8,517.72	0.01
Original Face:		Base	6,100,000.000	102.693305	246,502.38	99.144808	237,984.66	-8,517.72	0.01
31418AXT0	FNMA POOL MA1589 FN 09/28 FIXED 3					3.000000	01 Sep 2028		
		Local	285,968.340	100.524611	287,468.56	98.808373	282,560.66	-4,907.90	0.01
Original Face:		Base	9,500,000.000	100.524611	287,468.56	98.808373	282,560.66	-4,907.90	0.01

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31418BA71	FNMA POOL MA1829 FN 03/34 FIXED 3.5					3.500000	01 Mar 2034		
		Local	450,398.450	101.600230	457,605.86	97.426902	438,809.26	-18,796.60	0.01
Original Face:		Base	5,000,000.000	101.600230	457,605.86	97.426902	438,809.26	-18,796.60	0.01
31418BAQ9	FNMA POOL MA1814 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	703,940.740	102.263406	719,873.78	98.722420	694,947.33	-24,926.45	0.02
Original Face:		Base	7,899,440.000	102.263406	719,873.78	98.722420	694,947.33	-24,926.45	0.02
31418BCG9	FNMA POOL MA1870 FN 04/34 FIXED 4.5					4.500000	01 Apr 2034		
		Local	864,095.440	103.456907	893,966.42	99.966186	863,803.25	-30,163.17	0.03
Original Face:		Base	8,000,000.000	103.456907	893,966.42	99.966186	863,803.25	-30,163.17	0.03
31418CCS1	FNMA POOL MA2780 FN 10/31 FIXED 3					3.000000	01 Oct 2031		
		Local	759,149.520	101.102399	767,518.38	97.475648	739,985.91	-27,532.47	0.02
Original Face:		Base	6,000,000.000	101.102399	767,518.38	97.475648	739,985.91	-27,532.47	0.02
31418CJJ4	FNMA POOL MA2964 FN 04/32 FIXED 3					3.000000	01 Apr 2032		
		Local	534,208.650	101.210164	540,673.45	97.128795	518,870.42	-21,803.03	0.02
Original Face:		Base	5,000,000.000	101.210164	540,673.45	97.128795	518,870.42	-21,803.03	0.02
31418CVV3	FNMA POOL MA3327 FN 03/33 FIXED 4					4.000000	01 Mar 2033		
		Local	330,562.450	101.776636	336,435.34	99.462595	328,785.99	-7,649.35	0.01
Original Face:		Base	5,000,000.000	101.776636	336,435.34	99.462595	328,785.99	-7,649.35	0.01
31418NB74	FNMA POOL AD0961 FN 02/37 FLOATING VAR					6.340000	01 Feb 2037		
		Local	116,719.750	101.957715	119,004.79	103.130581	120,373.76	1,368.97	0.00
Original Face:		Base	5,000,000.000	101.957715	119,004.79	103.130581	120,373.76	1,368.97	0.00
31419AJJ7	FNMA POOL AE0264 FN 09/32 FIXED VAR					5.750000	01 Sep 2032		
		Local	92,657.990	103.042760	95,477.35	100.591893	93,206.43	-2,270.92	0.00
Original Face:		Base	3,262,241.000	103.042760	95,477.35	100.591893	93,206.43	-2,270.92	0.00
31419AQF7	FNMA POOL AE0453 FN 01/37 FLOATING VAR					6.163000	01 Jan 2037		
		Local	199,884.570	101.946904	203,776.13	102.678153	205,237.78	1,461.65	0.01
Original Face:		Base	6,271,091.000	101.946904	203,776.13	102.678153	205,237.78	1,461.65	0.01
31428XCA2	FEDEX CORP COMPANY GUAR 05/50 5.25					5.250000	15 May 2050		
		Local	10,000,000.000	99.238790	9,923,879.03	91.788056	9,178,805.60	-745,073.43	0.27
		Base		99.238790	9,923,879.03	91.788056	9,178,805.60	-745,073.43	0.27

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341081FA0	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 02/38 5.95					5.950000	01 Feb 2038		
			5,000,000.000	99.785665	4,989,283.27	106.693314	5,334,665.70	345,382.43	0.16
		Base		99.785665	4,989,283.27	106.693314	5,334,665.70	345,382.43	0.16
341081GM3	FLORIDA POWER + LIGHT CO 1ST MORTGAGE 04/53 5.3					5.300000	01 Apr 2053		
			5,000,000.000	99.524646	4,976,232.30	94.189997	4,709,499.85	-266,732.45	0.14
		Base		99.524646	4,976,232.30	94.189997	4,709,499.85	-266,732.45	0.14
36179SJY4	GNMA II POOL MA3879 G2 08/46 FIXED 6					6.000000	20 Aug 2046		
			756,675.320	108.370211	820,010.64	105.051704	794,900.32	-25,110.32	0.02
Original Face:		Base	8,707,929.000	108.370211	820,010.64	105.051704	794,900.32	-25,110.32	0.02
36179XXS0	GNMA II POOL MA8789 G2 04/53 FIXED 5.5					5.500000	20 Apr 2053		
			5,890,174.050	100.676840	5,930,041.10	99.634512	5,868,646.17	-61,394.93	0.17
Original Face:		Base	11,977,799.000	100.676840	5,930,041.10	99.634512	5,868,646.17	-61,394.93	0.17
3617BA6P3	GNMA II POOL BC7178 G2 09/47 FIXED 4					4.000000	20 Sep 2047		
			3,583,874.990	104.511716	3,745,569.26	94.027480	3,369,827.34	-375,741.92	0.10
Original Face:		Base	11,805,572.000	104.511716	3,745,569.26	94.027480	3,369,827.34	-375,741.92	0.10
3617G0P38	GNMA II POOL BE5842 G2 02/48 FIXED 3.5					3.500000	20 Feb 2048		
			565,744.000	100.000000	565,744.00	91.735143	518,986.07	-46,757.93	0.02
Original Face:		Base	10,000,000.000	100.000000	565,744.00	91.735143	518,986.07	-46,757.93	0.02
3617Q0GZ6	GNMA II POOL BW7416 G2 07/50 FIXED 4					4.000000	20 Jul 2050		
			5,081,270.280	110.053131	5,592,097.02	93.862794	4,769,422.26	-822,674.76	0.14
Original Face:		Base	9,821,806.000	110.053131	5,592,097.02	93.862794	4,769,422.26	-822,674.76	0.14
3617VQ2S4	GNMA II POOL CE2585 G2 06/51 FIXED 3					3.000000	20 Jun 2051		
			10,177,284.320	105.786876	10,766,231.18	89.320808	9,090,432.59	-1,675,798.59	0.26
Original Face:		Base	12,889,444.000	105.786876	10,766,231.18	89.320808	9,090,432.59	-1,675,798.59	0.26
3617VQ2T2	GNMA II POOL CE2586 G2 07/51 FIXED 3.5					3.500000	20 Jul 2051		
			7,751,971.900	107.953526	8,368,526.99	91.726303	7,110,597.23	-1,257,929.76	0.21
Original Face:		Base	10,000,000.000	107.953526	8,368,526.99	91.726303	7,110,597.23	-1,257,929.76	0.21
3617VQEF9	GNMA II POOL CE1934 G2 05/51 FIXED 3					3.000000	20 May 2051		
			7,344,362.410	105.445834	7,744,324.20	91.298462	6,705,289.92	-1,039,034.28	0.19
Original Face:		Base	10,204,176.000	105.445834	7,744,324.20	91.298462	6,705,289.92	-1,039,034.28	0.19

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3617VQZV1	GNMA II POOL CE2556 G2 06/51 FIXED 3.5					3.500000	20 Jun 2051		
		Local	9,132,953.970	107.700011	9,836,192.43	92.282040	8,428,076.24	-1,408,116.19	0.25
Original Face:		Base	12,373,645.000	107.700011	9,836,192.43	92.282040	8,428,076.24	-1,408,116.19	0.25
36186J5B0	GNMA II POOL AN5342 G2 06/40 FIXED 5.5					5.500000	20 Jun 2040		
		Local	606,924.540	106.455414	646,104.03	102.607136	622,747.89	-23,356.14	0.02
Original Face:		Base	6,000,000.000	106.455414	646,104.03	102.607136	622,747.89	-23,356.14	0.02
3618AW5S9	GNMA II POOL CS4457 G2 08/53 FIXED 6					6.000000	20 Aug 2053		
		Local	7,730,699.210	100.334813	7,756,582.59	103.613046	8,010,012.93	253,430.34	0.23
Original Face:		Base	10,422,298.000	100.334813	7,756,582.59	103.613046	8,010,012.93	253,430.34	0.23
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	2,740,555.950	97.954633	2,684,501.52	99.403034	2,724,195.76	39,694.24	0.08
Original Face:		Base	5,000,000.000	97.954633	2,684,501.52	99.403034	2,724,195.76	39,694.24	0.08
36192YD61	GNMA II POOL AR3725 G2 01/46 FIXED 4					4.000000	20 Jan 2046		
		Local	1,422,379.290	104.419620	1,485,243.05	93.864020	1,335,102.38	-150,140.67	0.04
Original Face:		Base	5,682,660.000	104.419620	1,485,243.05	93.864020	1,335,102.38	-150,140.67	0.04
36197D2A5	GNMA II POOL AZ1669 G2 03/47 FIXED 4.5					4.500000	20 Mar 2047		
		Local	498,046.540	104.648700	521,199.23	96.576472	480,995.78	-40,203.45	0.01
Original Face:		Base	5,271,946.000	104.648700	521,199.23	96.576472	480,995.78	-40,203.45	0.01
36197J4J1	GNMA II POOL AZ6225 G2 03/47 FIXED 4					4.000000	20 Mar 2047		
		Local	2,991,973.340	104.479698	3,126,004.72	93.861916	2,808,323.50	-317,681.22	0.08
Original Face:		Base	8,934,236.000	104.479698	3,126,004.72	93.861916	2,808,323.50	-317,681.22	0.08
36200MYJ6	GNMA POOL 604713 GN 10/33 FIXED 5.5					5.500000	15 Oct 2033		
		Local	52,998.470	100.507543	53,267.46	102.298053	54,216.40	948.94	0.00
Original Face:		Base	7,000,000.000	100.507543	53,267.46	102.298053	54,216.40	948.94	0.00
36202FV52	GNMA II POOL 005136 G2 08/26 FIXED 4					4.000000	20 Aug 2026		
		Local	19,638.760	100.246350	19,687.14	99.761938	19,592.01	-95.13	0.00
Original Face:		Base	22,821,698.000	100.246350	19,687.14	99.761938	19,592.01	-95.13	0.00
36202FZA7	GNMA II POOL 005237 G2 11/41 FIXED 3.5					3.500000	20 Nov 2041		
		Local	78,881.200	101.948614	80,418.29	90.988988	71,773.21	-8,645.08	0.00
Original Face:		Base	5,000,000.000	101.948614	80,418.29	90.988988	71,773.21	-8,645.08	0.00

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3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5					2.500000	20 Jun 2028		
		Local	327,829.170	100.299470	328,810.92	98.586157	323,194.18	-5,616.74	0.01
Original Face:		Base	13,640,889.000	100.299470	328,810.92	98.586157	323,194.18	-5,616.74	0.01
3622A2PF3	GNMA II POOL 784022 G2 09/41 FIXED 5					5.000000	20 Sep 2041		
		Local	392,221.200	105.897557	415,352.67	101.041211	396,305.05	-19,047.62	0.01
Original Face:		Base	5,000,000.000	105.897557	415,352.67	101.041211	396,305.05	-19,047.62	0.01
3622A2PV8	GNMA POOL 784036 GN 07/45 FIXED 4					4.000000	15 Jul 2045		
		Local	1,267,134.000	104.853267	1,328,631.39	95.360541	1,208,345.84	-120,285.55	0.04
Original Face:		Base	10,000,000.000	104.853267	1,328,631.39	95.360541	1,208,345.84	-120,285.55	0.04
3622AAMV3	GNMA II POOL 784972 G2 03/70 FLOATING VAR					6.368000	20 Mar 2070		
		Local	3,473,257.300	105.621076	3,668,491.72	104.106170	3,615,875.15	-52,616.57	0.11
Original Face:		Base	6,631,731.000	105.621076	3,668,491.72	104.106170	3,615,875.15	-52,616.57	0.11
3622AAPT5	GNMA II POOL 785034 G2 04/70 FLOATING VAR					6.612000	20 Apr 2070		
		Local	4,726,596.980	110.624791	5,228,788.05	105.148330	4,969,937.79	-258,850.26	0.14
Original Face:		Base	10,005,856.000	110.624791	5,228,788.05	105.148330	4,969,937.79	-258,850.26	0.14
3622AAQ49	GNMA II POOL 785075 G2 05/50 FIXED 3.5					3.500000	20 May 2050		
		Local	3,034,747.700	105.762628	3,209,628.91	91.604525	2,779,966.22	-429,662.69	0.08
Original Face:		Base	7,538,423.000	105.762628	3,209,628.91	91.604525	2,779,966.22	-429,662.69	0.08
3622AARE6	GNMA II POOL 785085 G2 05/70 FLOATING VAR					6.759000	20 May 2070		
		Local	2,539,610.800	109.567678	2,782,592.58	103.918860	2,639,134.59	-143,457.99	0.08
Original Face:		Base	10,000,000.000	109.567678	2,782,592.58	103.918860	2,639,134.59	-143,457.99	0.08
3622AAUF9	GNMA II POOL 785182 G2 10/70 FLOATING VAR					5.970000	20 Oct 2070		
		Local	2,244,382.900	107.811508	2,419,703.05	102.913050	2,309,762.90	-109,940.15	0.07
Original Face:		Base	10,000,000.000	107.811508	2,419,703.05	102.913050	2,309,762.90	-109,940.15	0.07
3622AAZR8	GNMA II POOL 785352 G2 01/71 VARIABLE					4.495000	20 Jan 2071		
		Local	1,125,149.390	111.412810	1,253,560.55	99.651850	1,121,232.18	-132,328.37	0.03
Original Face:		Base	6,168,892.000	111.412810	1,253,560.55	99.651850	1,121,232.18	-132,328.37	0.03
3622ABEZ1	GNMA II POOL 785652 G2 08/71 VARIABLE					4.534000	20 Aug 2071		
		Local	1,403,921.300	108.977802	1,529,962.58	99.684830	1,399,496.56	-130,466.02	0.04
Original Face:		Base	10,000,000.000	108.977802	1,529,962.58	99.684830	1,399,496.56	-130,466.02	0.04

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3622ABST0	GNMA II POOL 786030 G2 02/72 FLOATING VAR					5.202000	20 Feb 2072		
		Local	9,831,592.100	106.969391	10,516,794.19	104.161480	10,240,731.84	-276,062.35	0.30
Original Face:		Base	10,000,000.000	106.969391	10,516,794.19	104.161480	10,240,731.84	-276,062.35	0.30
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.530000	20 Oct 2067		
		Local	2,383,144.740	102.143579	2,434,229.34	99.685980	2,375,661.19	-58,568.15	0.07
Original Face:		Base	18,000,000.000	102.143579	2,434,229.34	99.685980	2,375,661.19	-58,568.15	0.07
3622AC2P4	GNMA II POOL 787182 G2 11/73 VARIABLE					4.486000	20 Nov 2073		
		Local	4,488,603.100	96.565041	4,334,421.41	97.558900	4,379,031.81	44,610.40	0.13
Original Face:		Base	5,709,398.000	96.565041	4,334,421.41	97.558900	4,379,031.81	44,610.40	0.13
3622ADFD5	GNMA II POOL 787464 G2 06/54 FLOATING VAR					3.941000	20 Jun 2054		
		Local	11,519,619.170	97.159600	11,192,415.88	99.128413	11,419,215.67	226,799.79	0.33
Original Face:		Base	13,363,186.000	97.159600	11,192,415.88	99.128413	11,419,215.67	226,799.79	0.33
3622AEGT7	GNMA II POOL 788410 G2 01/66 FIXED 3.5					3.500000	20 Jan 2066		
		Local	10,746,752.080	91.937500	9,880,295.19	91.181989	9,799,102.30	-81,192.89	0.28
Original Face:		Base	10,765,951.000	91.937500	9,880,295.19	91.181989	9,799,102.30	-81,192.89	0.28
3622AEHB5	GNMA II POOL 788426 G2 01/66 FIXED 4					4.000000	20 Jan 2066		
		Local	9,618,908.750	94.531250	9,092,874.68	94.166674	9,057,806.44	-35,068.24	0.26
Original Face:		Base	9,626,561.000	94.531250	9,092,874.68	94.166674	9,057,806.44	-35,068.24	0.26
3622AEK62	GNMA II POOL 788517 G2 07/52 FIXED 2.5					2.500000	20 Jul 2052		
		Local	10,000,000.000	86.046875	8,604,687.50	85.289652	8,528,965.20	-75,722.30	0.25
Original Face:		Base	10,000,000.000	86.046875	8,604,687.50	85.289652	8,528,965.20	-75,722.30	0.25
36291FVS4	GNMA POOL 627125 GN 03/34 FIXED 5.5					5.500000	15 Mar 2034		
		Local	57,792.810	100.490113	58,076.06	100.657340	58,172.71	96.65	0.00
Original Face:		Base	7,322,535.000	100.490113	58,076.06	100.657340	58,172.71	96.65	0.00
36296Q2U2	GNMA POOL 698387 GN 07/39 FIXED 5					5.000000	15 Jul 2039		
		Local	273,563.490	103.577436	283,350.05	101.209364	276,871.87	-6,478.18	0.01
Original Face:		Base	8,800,000.000	103.577436	283,350.05	101.209364	276,871.87	-6,478.18	0.01
362970AC9	GM FINANCIAL SECURITIZED TERM GMCAR 2026 1 A3					3.840000	16 May 2031		
		Local	5,750,000.000	99.990420	5,749,449.15	99.275480	5,708,340.10	-41,109.05	0.17
Original Face:		Base	5,750,000.000	99.990420	5,749,449.15	99.275480	5,708,340.10	-41,109.05	0.17

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373334KS9	GEORGIA POWER CO SR UNSECURED 05/28 4.65					4.650000	16 May 2028		
		Local	5,000,000.000	99.943254	4,997,162.69	100.770756	5,038,537.80	41,375.11	0.15
		Base		99.943254	4,997,162.69	100.770756	5,038,537.80	41,375.11	0.15
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					4.464052	10 Sep 2027		
		Local	10,000,000.000	99.883497	9,988,349.70	100.033395	10,003,339.50	14,989.80	0.29
		Base		99.883497	9,988,349.70	100.033395	10,003,339.50	14,989.80	0.29
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	99.362428	9,936,242.80	-63,757.20	0.29
		Base		100.000000	10,000,000.00	99.362428	9,936,242.80	-63,757.20	0.29
38150AHL2	GOLDMAN SACHS GROUP INC SR UNSECURED 08/26 1.45					1.450000	28 Aug 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	98.512729	9,851,272.90	-148,727.10	0.29
		Base		100.000000	10,000,000.00	98.512729	9,851,272.90	-148,727.10	0.29
38375CTA8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 48 PA					3.500000	16 Apr 2042		
		Local	253,659.780	104.702543	265,588.24	96.744210	245,401.15	-20,187.09	0.01
Original Face:		Base	2,500,000.000	104.702543	265,588.24	96.744210	245,401.15	-20,187.09	0.01
38375GX30	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 104 QM					3.500000	20 Apr 2042		
		Local	1,978,641.360	104.553709	2,068,742.93	94.322380	1,866,301.62	-202,441.31	0.05
Original Face:		Base	8,000,000.000	104.553709	2,068,742.93	94.322380	1,866,301.62	-202,441.31	0.05
38375UYY0	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H09 FA					5.591850	20 Apr 2067		
		Local	2,208,770.200	103.112293	2,277,513.59	101.446300	2,240,715.64	-36,797.95	0.07
Original Face:		Base	10,000,000.000	103.112293	2,277,513.59	101.446300	2,240,715.64	-36,797.95	0.07
38376C2F5	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 89 E					3.000000	16 Oct 2039		
		Local	123,949.000	102.456107	126,993.32	96.169150	119,200.70	-7,792.62	0.00
Original Face:		Base	10,000,000.000	102.456107	126,993.32	96.169150	119,200.70	-7,792.62	0.00
38376RJ98	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 H27 FG					4.727140	20 Dec 2066		
		Local	2,258,064.800	100.893609	2,278,243.07	100.955770	2,279,646.71	1,403.64	0.07
Original Face:		Base	10,000,000.000	100.893609	2,278,243.07	100.955770	2,279,646.71	1,403.64	0.07
38377DSY3	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 103 WA					5.648560	20 Aug 2034		
		Local	200,883.300	104.161605	209,243.27	101.574510	204,046.23	-5,197.04	0.01
Original Face:		Base	5,000,000.000	104.161605	209,243.27	101.574510	204,046.23	-5,197.04	0.01

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38377MBJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 129 AW					5.800160	20 Apr 2037		
		Local	457,229.900	105.353090	481,705.83	101.995580	466,354.29	-15,351.54	0.01
Original Face:		Base	10,000,000.000	105.353090	481,705.83	101.995580	466,354.29	-15,351.54	0.01
38378CJ73	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 3 AK					3.000000	16 Jan 2027		
		Local	670.930	100.269775	672.74	99.757970	669.31	-3.43	0.00
Original Face:		Base	6,500,000.000	100.269775	672.74	99.757970	669.31	-3.43	0.00
38378WW25	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 129 HE					3.500000	20 Sep 2043		
		Local	3,431,273.330	96.936373	3,326,151.90	95.391690	3,273,149.62	-53,002.28	0.10
Original Face:		Base	5,429,000.000	96.936373	3,326,151.90	95.391690	3,273,149.62	-53,002.28	0.10
38379KAE8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 30 DV					2.950000	16 Oct 2029		
		Local	848,384.430	100.912070	856,122.29	98.216950	833,257.31	-22,864.98	0.02
Original Face:		Base	3,000,000.000	100.912070	856,122.29	98.216950	833,257.31	-22,864.98	0.02
38379R2U6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 119 VA					2.600000	16 Aug 2034		
		Local	1,095,295.200	96.393153	1,055,789.58	89.111880	976,038.14	-79,751.44	0.03
Original Face:		Base	2,000,000.000	96.393153	1,055,789.58	89.111880	976,038.14	-79,751.44	0.03
38380CAV5	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 141 KB					6.005270	20 Nov 2042		
		Local	839,179.270	110.140043	924,272.41	99.805390	837,546.14	-86,726.27	0.02
Original Face:		Base	5,010,613.000	110.140043	924,272.41	99.805390	837,546.14	-86,726.27	0.02
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	2,033,711.600	101.193844	2,057,990.95	97.251422	1,977,813.45	-80,177.50	0.06
Original Face:		Base	6,068,715.000	101.193844	2,057,990.95	97.251422	1,977,813.45	-80,177.50	0.06
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
		Local	329,512.020	101.715364	335,164.35	99.129102	326,642.31	-8,522.04	0.01
Original Face:		Base	23,575,000.000	101.715364	335,164.35	99.129102	326,642.31	-8,522.04	0.01
38380LYK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H14 FA					4.783250	20 Aug 2069		
		Local	4,801,707.600	102.379866	4,915,981.82	101.267790	4,862,583.17	-53,398.65	0.14
Original Face:		Base	10,000,000.000	102.379866	4,915,981.82	101.267790	4,862,583.17	-53,398.65	0.14
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	456,215.870	100.239338	457,307.77	99.165890	452,410.53	-4,897.24	0.01
Original Face:		Base	11,000,000.000	100.239338	457,307.77	99.165890	452,410.53	-4,897.24	0.01

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38380QDR0	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H12 CB					3.462900	20 Jul 2070		
		Local	14,159,070.020	115.276240	16,322,043.58	89.681735	12,698,099.65	-3,623,943.93	0.37
	Original Face:	Base	13,083,197.000	115.276240	16,322,043.58	89.681735	12,698,099.65	-3,623,943.93	0.37
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.783250	20 Aug 2070		
		Local	2,975,389.900	103.318049	3,074,114.78	101.177980	3,010,439.40	-63,675.38	0.09
	Original Face:	Base	5,000,000.000	103.318049	3,074,114.78	101.177980	3,010,439.40	-63,675.38	0.09
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.933250	20 Aug 2070		
		Local	2,977,352.350	104.237307	3,103,511.90	101.585930	3,024,571.07	-78,940.83	0.09
	Original Face:	Base	5,000,000.000	104.237307	3,103,511.90	101.585930	3,024,571.07	-78,940.83	0.09
38380QKW1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H16 LF					4.833250	20 Sep 2070		
		Local	6,058,342.800	103.962888	6,298,428.17	101.337600	6,139,379.19	-159,048.98	0.18
	Original Face:	Base	10,000,000.000	103.962888	6,298,428.17	101.337600	6,139,379.19	-159,048.98	0.18
38381AY42	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 153 UA					5.617230	20 Jun 2048		
		Local	1,614,932.300	105.168827	1,698,405.36	101.736860	1,642,981.41	-55,423.95	0.05
	Original Face:	Base	10,000,000.000	105.168827	1,698,405.36	101.736860	1,642,981.41	-55,423.95	0.05
38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA					4.000000	20 May 2051		
		Local	9,817,612.600	98.452929	9,665,727.21	97.693670	9,591,186.06	-74,541.15	0.28
	Original Face:	Base	10,000,000.000	98.452929	9,665,727.21	97.693670	9,591,186.06	-74,541.15	0.28
38381PD59	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 116 H					6.000000	20 Jul 2051		
		Local	3,545,891.140	101.239283	3,589,834.78	100.967950	3,580,213.59	-9,621.19	0.10
	Original Face:	Base	11,000,000.000	101.239283	3,589,834.78	100.967950	3,580,213.59	-9,621.19	0.10
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	7,684,358.320	99.824551	7,670,876.18	99.835390	7,671,709.10	832.92	0.22
	Original Face:	Base	8,000,000.000	99.824551	7,670,876.18	99.835390	7,671,709.10	832.92	0.22
38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD					4.500000	20 Jul 2051		
		Local	9,601,320.500	99.845390	9,586,475.94	99.096550	9,514,577.37	-71,898.57	0.28
	Original Face:	Base	10,000,000.000	99.845390	9,586,475.94	99.096550	9,514,577.37	-71,898.57	0.28
38381R5J4	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 30 WA					4.393980	20 Feb 2049		
		Local	1,535,451.100	103.732247	1,592,757.93	95.469700	1,465,890.56	-126,867.37	0.04
	Original Face:	Base	10,000,000.000	103.732247	1,592,757.93	95.469700	1,465,890.56	-126,867.37	0.04

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38381X2H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 103 HE					3.000000	20 Aug 2049		
		Local	555,629.600	101.496468	563,944.42	89.597310	497,829.18	-66,115.24	0.01
Original Face:		Base	10,000,000.000	101.496468	563,944.42	89.597310	497,829.18	-66,115.24	0.01
38381XAZ9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 83 WA					6.216290	20 Jun 2034		
		Local	170,656.150	102.794731	175,425.53	102.192980	174,398.61	-1,026.92	0.01
Original Face:		Base	6,317,173.000	102.794731	175,425.53	102.192980	174,398.61	-1,026.92	0.01
38381Y7Q1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 129 UA					4.783340	20 Dec 2041		
		Local	634,270.900	103.638896	657,351.36	99.898490	633,627.05	-23,724.31	0.02
Original Face:		Base	11,457,930.000	103.638896	657,351.36	99.898490	633,627.05	-23,724.31	0.02
38382CYC9	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 18 PT					5.452370	20 Jan 2050		
		Local	2,421,184.780	111.048918	2,688,699.51	103.138820	2,497,181.41	-191,518.10	0.07
Original Face:		Base	8,141,884.000	111.048918	2,688,699.51	103.138820	2,497,181.41	-191,518.10	0.07
38382RKF4	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 74 NE					1.500000	20 Apr 2051		
		Local	4,119,102.400	100.277526	4,130,534.00	79.663390	3,281,416.61	-849,117.39	0.10
Original Face:		Base	10,000,000.000	100.277526	4,130,534.00	79.663390	3,281,416.61	-849,117.39	0.10
38382TAG9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 78 TE					2.000000	20 May 2051		
		Local	4,540,635.400	102.253289	4,642,949.02	82.549680	3,748,279.99	-894,669.03	0.11
Original Face:		Base	10,000,000.000	102.253289	4,642,949.02	82.549680	3,748,279.99	-894,669.03	0.11
38383BWW8	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 EB					4.500000	20 May 2055		
		Local	9,823,558.200	99.348296	9,759,537.72	98.744760	9,700,248.97	-59,288.75	0.28
Original Face:		Base	10,000,000.000	99.348296	9,759,537.72	98.744760	9,700,248.97	-59,288.75	0.28
38383HGM5	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 207 BT					7.000000	20 Dec 2062		
		Local	2,991,716.600	104.661204	3,131,166.60	102.888160	3,078,122.16	-53,044.44	0.09
Original Face:		Base	10,000,000.000	104.661204	3,131,166.60	102.888160	3,078,122.16	-53,044.44	0.09
38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA					3.000000	16 Jan 2044		
		Local	5,805,698.040	95.784600	5,560,964.63	96.811180	5,620,564.78	59,600.15	0.16
Original Face:		Base	10,000,000.000	95.784600	5,560,964.63	96.811180	5,620,564.78	59,600.15	0.16
38383WQ82	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 47 AQ					5.000000	20 Jun 2048		
		Local	6,012,451.600	99.135978	5,960,502.72	100.329320	6,032,251.81	71,749.09	0.18
Original Face:		Base	10,000,000.000	99.135978	5,960,502.72	100.329320	6,032,251.81	71,749.09	0.18

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38383X3N2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 55 PT					5.500000	20 Apr 2063		
		Local	4,477,274.820	100.672126	4,507,367.73	101.589530	4,548,442.45	41,074.72	0.13
	Original Face:	Base	9,550,638.000	100.672126	4,507,367.73	101.589530	4,548,442.45	41,074.72	0.13
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	3,996,320.800	102.687055	4,103,704.12	103.173840	4,123,157.63	19,453.51	0.12
	Original Face:	Base	20,000,000.000	102.687055	4,103,704.12	103.173840	4,123,157.63	19,453.51	0.12
38383YMW9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 159 DB					4.500000	20 Dec 2047		
		Local	3,975,930.480	98.002834	3,896,524.54	98.285000	3,907,743.27	11,218.73	0.11
	Original Face:	Base	6,000,000.000	98.002834	3,896,524.54	98.285000	3,907,743.27	11,218.73	0.11
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,021,598.300	98.324693	2,970,977.25	98.529200	2,977,156.63	6,179.38	0.09
	Original Face:	Base	5,000,000.000	98.324693	2,970,977.25	98.529200	2,977,156.63	6,179.38	0.09
38384ABL6	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 63 B					6.000000	20 Dec 2049		
		Local	3,470,715.800	101.367357	3,518,172.88	100.538420	3,489,402.83	-28,770.05	0.10
	Original Face:	Base	10,000,000.000	101.367357	3,518,172.88	100.538420	3,489,402.83	-28,770.05	0.10
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	3,513,513.500	100.588503	3,534,190.63	100.544600	3,532,648.09	-1,542.54	0.10
	Original Face:	Base	10,000,000.000	100.588503	3,534,190.63	100.544600	3,532,648.09	-1,542.54	0.10
38384AJ20	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 KA					5.500000	20 Jun 2042		
		Local	3,404,734.500	99.885964	3,400,851.89	100.386600	3,417,897.20	17,045.31	0.10
	Original Face:	Base	10,000,000.000	99.885964	3,400,851.89	100.386600	3,417,897.20	17,045.31	0.10
38384AP31	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 82 MC					5.500000	20 Jul 2048		
		Local	6,378,445.500	99.837679	6,368,091.95	100.780610	6,428,236.28	60,144.33	0.19
	Original Face:	Base	10,000,000.000	99.837679	6,368,091.95	100.780610	6,428,236.28	60,144.33	0.19
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	4,055,763.900	99.624451	4,040,532.51	100.562980	4,078,597.04	38,064.53	0.12
	Original Face:	Base	10,000,000.000	99.624451	4,040,532.51	100.562980	4,078,597.04	38,064.53	0.12
38384BBV2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 AT					4.000000	20 Jun 2063		
		Local	8,071,754.500	93.903290	7,579,643.04	92.843030	7,494,061.45	-85,581.59	0.22
	Original Face:	Base	10,966,749.000	93.903290	7,579,643.04	92.843030	7,494,061.45	-85,581.59	0.22

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38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	6,983,829.400	99.858312	6,973,934.12	100.511680	7,019,564.26	45,630.14	0.20
Original Face:		Base	20,000,000.000	99.858312	6,973,934.12	100.511680	7,019,564.26	45,630.14	0.20
38384BXR7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 VB					6.000000	20 May 2034		
		Local	4,046,389.450	101.420474	4,103,867.34	101.493620	4,106,827.13	2,959.79	0.12
Original Face:		Base	5,000,000.000	101.420474	4,103,867.34	101.493620	4,106,827.13	2,959.79	0.12
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	3,439,913.600	99.977607	3,439,143.30	100.495660	3,456,963.88	17,820.58	0.10
Original Face:		Base	10,000,000.000	99.977607	3,439,143.30	100.495660	3,456,963.88	17,820.58	0.10
38384DQQ3	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 147 BD					6.000000	20 Mar 2051		
		Local	1,251,621.890	99.819619	1,249,364.20	100.100360	1,252,878.02	3,513.82	0.04
Original Face:		Base	10,394,000.000	99.819619	1,249,364.20	100.100360	1,252,878.02	3,513.82	0.04
38384E4Z5	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 136 PA					7.000000	20 Jun 2053		
		Local	545,771.400	101.447436	553,671.09	101.637630	554,709.12	1,038.03	0.02
Original Face:		Base	10,000,000.000	101.447436	553,671.09	101.637630	554,709.12	1,038.03	0.02
38384EJU0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 134 BA					6.000000	20 Sep 2045		
		Local	2,684,801.300	99.842086	2,680,561.61	100.287820	2,692,528.70	11,967.09	0.08
Original Face:		Base	10,000,000.000	99.842086	2,680,561.61	100.287820	2,692,528.70	11,967.09	0.08
38384EL52	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 132 JZ					6.000000	20 Sep 2053		
		Local	3,484,456.860	99.973973	3,483,549.95	102.592530	3,574,792.45	91,242.50	0.10
Original Face:		Base	3,000,221.000	99.973973	3,483,549.95	102.592530	3,574,792.45	91,242.50	0.10
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	3,082,485.330	100.846719	3,108,585.32	101.226430	3,120,289.85	11,704.53	0.09
Original Face:		Base	9,000,000.000	100.846719	3,108,585.32	101.226430	3,120,289.85	11,704.53	0.09
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	3,728,395.800	98.804232	3,683,812.84	99.798410	3,720,879.73	37,066.89	0.11
Original Face:		Base	10,000,000.000	98.804232	3,683,812.84	99.798410	3,720,879.73	37,066.89	0.11
38384HJH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 183 XD					4.500000	20 Dec 2053		
		Local	6,397,665.700	97.258975	6,222,304.06	98.529210	6,303,569.47	81,265.41	0.18
Original Face:		Base	10,000,000.000	97.258975	6,222,304.06	98.529210	6,303,569.47	81,265.41	0.18

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38384HSD1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 5 MH					5.500000	20 Oct 2048		
		Local	1,893,836.900	99.970118	1,893,270.99	99.926290	1,892,440.95	-830.04	0.06
Original Face:		Base	10,000,000.000	99.970118	1,893,270.99	99.926290	1,892,440.95	-830.04	0.06
38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	1,301,880.650	99.255611	1,292,189.59	99.762490	1,298,788.55	6,598.96	0.04
Original Face:		Base	5,000,000.000	99.255611	1,292,189.59	99.762490	1,298,788.55	6,598.96	0.04
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA					4.500000	20 Dec 2049		
		Local	8,229,176.800	99.410875	8,180,696.67	99.447470	8,183,708.13	3,011.46	0.24
Original Face:		Base	10,000,000.000	99.410875	8,180,696.67	99.447470	8,183,708.13	3,011.46	0.24
38384KYJ4	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 51 PC					5.000000	20 Jul 2053		
		Local	6,062,942.150	99.786439	6,049,994.06	100.150070	6,072,040.81	22,046.75	0.18
Original Face:		Base	6,853,948.000	99.786439	6,049,994.06	100.150070	6,072,040.81	22,046.75	0.18
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E					4.500000	20 Jan 2050		
		Local	8,775,321.590	99.892153	8,765,857.64	99.814390	8,759,033.72	-6,823.92	0.25
Original Face:		Base	12,204,830.000	99.892153	8,765,857.64	99.814390	8,759,033.72	-6,823.92	0.25
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	3,054,838.600	99.557526	3,041,321.73	100.148680	3,059,380.53	18,058.80	0.09
Original Face:		Base	5,000,000.000	99.557526	3,041,321.73	100.148680	3,059,380.53	18,058.80	0.09
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	5,872,691.540	99.787564	5,860,215.82	99.784270	5,860,022.38	-193.44	0.17
Original Face:		Base	8,288,360.000	99.787564	5,860,215.82	99.784270	5,860,022.38	-193.44	0.17
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA					5.000000	20 Dec 2051		
		Local	2,626,091.150	99.681236	2,617,720.12	100.023330	2,626,703.82	8,983.70	0.08
Original Face:		Base	5,000,000.000	99.681236	2,617,720.12	100.023330	2,626,703.82	8,983.70	0.08
38384VMF1	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 125 D					4.500000	20 Dec 2051		
		Local	2,731,228.470	99.423904	2,715,493.98	99.910440	2,728,782.38	13,288.40	0.08
Original Face:		Base	4,974,099.000	99.423904	2,715,493.98	99.910440	2,728,782.38	13,288.40	0.08
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA					5.000000	20 Jul 2050		
		Local	3,986,173.700	100.000000	3,986,173.70	99.672790	3,973,130.54	-13,043.16	0.12
Original Face:		Base	10,000,000.000	100.000000	3,986,173.70	99.672790	3,973,130.54	-13,043.16	0.12

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38384WEC5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 151 HA					4.000000	20 Jul 2053		
		Local	7,392,563.200	98.405893	7,274,717.86	98.428230	7,276,369.11	1,651.25	0.21
Original Face:		Base	10,000,000.000	98.405893	7,274,717.86	98.428230	7,276,369.11	1,651.25	0.21
38385BYW4	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 12 CA					5.000000	20 Mar 2050		
		Local	6,623,040.400	98.245771	6,506,857.08	100.390160	6,648,880.85	142,023.77	0.19
Original Face:		Base	10,000,000.000	98.245771	6,506,857.08	100.390160	6,648,880.85	142,023.77	0.19
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA					5.000000	20 Aug 2052		
		Local	11,190,547.650	99.693024	11,156,195.39	100.566460	11,253,937.63	97,742.24	0.33
Original Face:		Base	15,000,000.000	99.693024	11,156,195.39	100.566460	11,253,937.63	97,742.24	0.33
38385GWW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 79 QA					6.000000	20 Feb 2051		
		Local	970,747.700	100.954803	980,016.43	100.246070	973,136.42	-6,880.01	0.03
Original Face:		Base	10,000,000.000	100.954803	980,016.43	100.246070	973,136.42	-6,880.01	0.03
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY					4.500000	20 Nov 2055		
		Local	9,868,205.500	98.379915	9,708,332.15	98.578040	9,727,883.57	19,551.42	0.28
Original Face:		Base	10,000,000.000	98.379915	9,708,332.15	98.578040	9,727,883.57	19,551.42	0.28
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP					4.500000	20 Oct 2055		
		Local	9,740,456.600	99.612007	9,702,664.30	98.388680	9,583,506.67	-119,157.63	0.28
Original Face:		Base	10,000,000.000	99.612007	9,702,664.30	98.388680	9,583,506.67	-119,157.63	0.28
38385HND5	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 169 MV					6.000000	20 Aug 2036		
		Local	19,548,001.070	102.863823	20,107,821.30	101.585210	19,857,877.94	-249,943.36	0.58
Original Face:		Base	20,107,000.000	102.863823	20,107,821.30	101.585210	19,857,877.94	-249,943.36	0.58
38385LV70	GOVERNMENT NATIONAL MORTGAGE A GNR 2026 10 HP					4.500000	20 Dec 2055		
		Local	9,845,704.150	99.875272	9,833,423.83	98.963710	9,743,674.10	-89,749.73	0.28
Original Face:		Base	10,000,000.000	99.875272	9,833,423.83	98.963710	9,743,674.10	-89,749.73	0.28
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4					4.000000	16 Mar 2029		
		Local	10,000,000.000	99.834314	9,983,431.41	99.091048	9,909,104.80	-74,326.61	0.29
		Base		99.834314	9,983,431.41	99.091048	9,909,104.80	-74,326.61	0.29
438516CM6	HONEYWELL INTERNATIONAL SR UNSECURED 01/34 4.5					4.500000	15 Jan 2034		
		Local	10,000,000.000	99.317713	9,931,771.27	98.453295	9,845,329.50	-86,441.77	0.29
		Base		99.317713	9,931,771.27	98.453295	9,845,329.50	-86,441.77	0.29

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458140CN8	INTEL CORP SR UNSECURED 02/31 5					5.000000	21 Feb 2031		
		Local	5,000,000.000	99.730383	4,986,519.15	100.884859	5,044,242.95	57,723.80	0.15
		Base		99.730383	4,986,519.15	100.884859	5,044,242.95	57,723.80	0.15
459200AS0	IBM CORP SR UNSECURED 01/28 6.5					6.500000	15 Jan 2028		
		Local	10,000,000.000	103.778443	10,377,844.32	103.815162	10,381,516.20	3,671.88	0.30
		Base		103.778443	10,377,844.32	103.815162	10,381,516.20	3,671.88	0.30
46625HHF0	JPMORGAN CHASE + CO SR UNSECURED 05/38 6.4					6.400000	15 May 2038		
		Local	5,000,000.000	99.533452	4,976,672.61	109.870333	5,493,516.65	516,844.04	0.16
		Base		99.533452	4,976,672.61	109.870333	5,493,516.65	516,844.04	0.16
478160AL8	JOHNSON + JOHNSON SR UNSECURED 05/33 4.95					4.950000	15 May 2033		
		Local	5,000,000.000	99.132641	4,956,632.04	104.125374	5,206,268.70	249,636.66	0.15
		Base		99.132641	4,956,632.04	104.125374	5,206,268.70	249,636.66	0.15
478160CP7	JOHNSON + JOHNSON SR UNSECURED 09/27 0.95					0.950000	01 Sep 2027		
		Local	10,000,000.000	99.986257	9,998,625.67	96.139731	9,613,973.10	-384,652.57	0.28
		Base		99.986257	9,998,625.67	96.139731	9,613,973.10	-384,652.57	0.28
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	7,500,000.000	99.520985	7,464,073.88	69.774509	5,233,088.18	-2,230,985.70	0.15
		Base		99.520985	7,464,073.88	69.774509	5,233,088.18	-2,230,985.70	0.15
487836BP2	KELLANOVA SR UNSECURED 04/26 3.25					3.250000	01 Apr 2026		
		Local	5,000,000.000	100.000000	4,999,999.98	100.000000	5,000,000.00	0.02	0.15
		Base		100.000000	4,999,999.98	100.000000	5,000,000.00	0.02	0.15
487836BZ0	KELLANOVA SR UNSECURED 03/33 5.25					5.250000	01 Mar 2033		
		Local	1,000,000.000	99.868150	998,681.50	102.087782	1,020,877.82	22,196.32	0.03
		Base		99.868150	998,681.50	102.087782	1,020,877.82	22,196.32	0.03
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	10,000,000.000	99.944822	9,994,482.15	97.831300	9,783,130.00	-211,352.15	0.28
		Base		99.944822	9,994,482.15	97.831300	9,783,130.00	-211,352.15	0.28
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	10,000,000.000	99.940493	9,994,049.34	102.100766	10,210,076.60	216,027.26	0.30
		Base		99.940493	9,994,049.34	102.100766	10,210,076.60	216,027.26	0.30

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49327M3H5	KEYBANK NATIONAL ASSN SR UNSECURED 01/33 5				5.000000	26 Jan 2033		
	5,000,000.000	Local	99.646096	4,982,304.82	98.616401	4,930,820.05	-51,484.77	0.14
		Base	99.646096	4,982,304.82	98.616401	4,930,820.05	-51,484.77	0.14
494368CA9	KIMBERLY CLARK CORP SR UNSECURED 02/50 2.875				2.875000	07 Feb 2050		
	4,000,000.000	Local	99.745559	3,989,822.36	64.702143	2,588,085.72	-1,401,736.64	0.08
		Base	99.745559	3,989,822.36	64.702143	2,588,085.72	-1,401,736.64	0.08
494553AE0	KINDER MORGAN INC SR UNSECURED 02/34 5.4				5.400000	01 Feb 2034		
	15,000,000.000	Local	99.741274	14,961,191.11	102.304610	15,345,691.50	384,500.39	0.45
		Base	99.741274	14,961,191.11	102.304610	15,345,691.50	384,500.39	0.45
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25				2.250000	15 May 2050		
	15,000,000.000	Local	99.007404	14,851,110.58	56.442570	8,466,385.50	-6,384,725.08	0.25
		Base	99.007404	14,851,110.58	56.442570	8,466,385.50	-6,384,725.08	0.25
539830CA5	LOCKHEED MARTIN CORP SR UNSECURED 02/34 4.75				4.750000	15 Feb 2034		
	10,000,000.000	Local	99.745255	9,974,525.48	100.303518	10,030,351.80	55,826.32	0.29
		Base	99.745255	9,974,525.48	100.303518	10,030,351.80	55,826.32	0.29
548661DX2	LOWE S COS INC SR UNSECURED 04/28 1.3				1.300000	15 Apr 2028		
	5,000,000.000	Local	99.980639	4,999,031.93	94.156423	4,707,821.15	-291,210.78	0.14
		Base	99.980639	4,999,031.93	94.156423	4,707,821.15	-291,210.78	0.14
548661EW3	LOWE S COS INC SR UNSECURED 10/32 4.5				4.500000	15 Oct 2032		
	20,000,000.000	Local	99.796341	19,959,268.17	98.345338	19,669,067.60	-290,200.57	0.57
		Base	99.796341	19,959,268.17	98.345338	19,669,067.60	-290,200.57	0.57
548661EX1	LOWE S COS INC SR UNSECURED 10/35 4.85				4.850000	15 Oct 2035		
	15,000,000.000	Local	99.770428	14,965,564.19	97.501233	14,625,184.95	-340,379.24	0.43
		Base	99.770428	14,965,564.19	97.501233	14,625,184.95	-340,379.24	0.43
579780AT4	MCCORMICK + CO SR UNSECURED 04/33 4.95				4.950000	15 Apr 2033		
	5,000,000.000	Local	99.951904	4,997,595.20	98.882206	4,944,110.30	-53,484.90	0.14
		Base	99.951904	4,997,595.20	98.882206	4,944,110.30	-53,484.90	0.14
579780AV9	MCCORMICK + CO SR UNSECURED 02/29 4.15				4.150000	15 Feb 2029		
	7,000,000.000	Local	99.929515	6,995,066.07	99.029276	6,932,049.32	-63,016.75	0.20
		Base	99.929515	6,995,066.07	99.029276	6,932,049.32	-63,016.75	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
58013MEF7	MCDONALD S CORP SR UNSECURED 03/38 6.3					6.300000	01 Mar 2038		
		Local	5,000,000.000	99.814170	4,990,708.48	109.187943	5,459,397.15	468,688.67	0.16
		Base		99.814170	4,990,708.48	109.187943	5,459,397.15	468,688.67	0.16
58013MFP4	MCDONALD S CORP SR UNSECURED 07/27 3.5					3.500000	01 Jul 2027		
		Local	5,000,000.000	102.307877	5,115,393.84	99.098217	4,954,910.85	-160,482.99	0.14
		Base		102.307877	5,115,393.84	99.098217	4,954,910.85	-160,482.99	0.14
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6					4.600000	15 May 2030		
		Local	25,000,000.000	99.876712	24,969,178.00	100.925054	25,231,263.50	262,085.50	0.73
		Base		99.876712	24,969,178.00	100.925054	25,231,263.50	262,085.50	0.73
58933YBZ7	MERCK + CO INC SR UNSECURED 12/35 4.75					4.750000	04 Dec 2035		
		Local	10,000,000.000	99.693080	9,969,307.99	98.136191	9,813,619.10	-155,688.89	0.29
		Base		99.693080	9,969,307.99	98.136191	9,813,619.10	-155,688.89	0.29
604059AE5	3M COMPANY SR UNSECURED 02/28 6.375					6.375000	15 Feb 2028		
		Local	10,000,000.000	104.149083	10,414,908.34	102.832878	10,283,287.80	-131,620.54	0.30
		Base		104.149083	10,414,908.34	102.832878	10,283,287.80	-131,620.54	0.30
609207AY1	MONDELEZ INTERNATIONAL SR UNSECURED 10/32 1.875					1.875000	15 Oct 2032		
		Local	16,500,000.000	99.871911	16,478,865.26	84.870297	14,003,599.01	-2,475,266.25	0.41
		Base		99.871911	16,478,865.26	84.870297	14,003,599.01	-2,475,266.25	0.41
637432NN1	NATIONAL RURAL UTIL COOP COLLATERAL T 04/27 3.05					3.050000	25 Apr 2027		
		Local	10,000,000.000	99.978164	9,997,816.39	98.872532	9,887,253.20	-110,563.19	0.29
		Base		99.978164	9,997,816.39	98.872532	9,887,253.20	-110,563.19	0.29
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	15,000,000.000	99.993221	14,998,983.14	101.555873	15,233,380.95	234,397.81	0.44
		Base		99.993221	14,998,983.14	101.555873	15,233,380.95	234,397.81	0.44
63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15					4.150000	25 Aug 2028		
		Local	5,000,000.000	99.909210	4,995,460.48	99.616280	4,980,814.00	-14,646.48	0.14
		Base		99.909210	4,995,460.48	99.616280	4,980,814.00	-14,646.48	0.14
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.856618	4,992,830.91	94.531607	4,726,580.35	-266,250.56	0.14
		Base		99.856618	4,992,830.91	94.531607	4,726,580.35	-266,250.56	0.14

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65473PAJ4	NISOURCE INC SR UNSECURED 05/30 3.6					3.600000	01 May 2030		
		Local	7,000,000.000	99.850087	6,989,506.11	96.345581	6,744,190.67	-245,315.44	0.20
		Base		99.850087	6,989,506.11	96.345581	6,744,190.67	-245,315.44	0.20
65473PAP0	NISOURCE INC SR UNSECURED 06/33 5.4					5.400000	30 Jun 2033		
		Local	5,000,000.000	99.711918	4,985,595.90	102.368137	5,118,406.85	132,810.95	0.15
		Base		99.711918	4,985,595.90	102.368137	5,118,406.85	132,810.95	0.15
65480WAD3	NISSAN AUTO RECEIVABLES OWNER NAROT 2023 A A3					4.910000	15 Nov 2027		
		Local	2,161,702.560	99.931826	2,160,228.85	100.189790	2,165,805.26	5,576.41	0.06
Original Face:		Base	9,190,000.000	99.931826	2,160,228.85	100.189790	2,165,805.26	5,576.41	0.06
65490DAE1	NISSAN AUTO RECEIVABLES OWNER NAROT 2025 B A4					4.020000	15 May 2031		
		Local	16,900,000.000	99.999581	16,899,929.19	99.429990	16,803,668.31	-96,260.88	0.49
Original Face:		Base	16,900,000.000	99.999581	16,899,929.19	99.429990	16,803,668.31	-96,260.88	0.49
655844BT4	NORFOLK SOUTHERN CORP SR UNSECURED 06/27 3.15					3.150000	01 Jun 2027		
		Local	5,000,000.000	99.982157	4,999,107.85	98.670093	4,933,504.65	-65,603.20	0.14
		Base		99.982157	4,999,107.85	98.670093	4,933,504.65	-65,603.20	0.14
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	5,000,000.000	99.845266	4,992,263.28	91.015971	4,550,798.55	-441,464.73	0.13
		Base		99.845266	4,992,263.28	91.015971	4,550,798.55	-441,464.73	0.13
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	5,000,000.000	99.961295	4,998,064.76	99.892365	4,994,618.25	-3,446.51	0.15
		Base		99.961295	4,998,064.76	99.892365	4,994,618.25	-3,446.51	0.15
665859AX2	NORTHERN TRUST CORP SUBORDINATED 11/32 6.125					6.125000	02 Nov 2032		
		Local	10,000,000.000	99.743641	9,974,364.09	106.613211	10,661,321.10	686,957.01	0.31
		Base		99.743641	9,974,364.09	106.613211	10,661,321.10	686,957.01	0.31
677415CV1	OHIO POWER COMPANY SR UNSECURED 06/33 5					5.000000	01 Jun 2033		
		Local	5,000,000.000	99.640455	4,982,022.75	99.681354	4,984,067.70	2,044.95	0.14
		Base		99.640455	4,982,022.75	99.681354	4,984,067.70	2,044.95	0.14
68389XDK8	ORACLE CORP SR UNSECURED 09/32 4.8					4.800000	26 Sep 2032		
		Local	5,000,000.000	99.967204	4,998,360.19	95.204266	4,760,213.30	-238,146.89	0.14
		Base		99.967204	4,998,360.19	95.204266	4,760,213.30	-238,146.89	0.14

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713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	104.300788	5,215,039.40	94.505277	4,725,263.85	-489,775.55	0.14
		Base		104.300788	5,215,039.40	94.505277	4,725,263.85	-489,775.55	0.14
71713UAT9	PHARMACIA LLC COMPANY GUAR 12/27 6.75					6.750000	15 Dec 2027		
		Local	3,000,000.000	103.605242	3,108,157.27	103.637803	3,109,134.09	976.82	0.09
		Base		103.605242	3,108,157.27	103.637803	3,109,134.09	976.82	0.09
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	20,000,000.000	99.866151	19,973,230.14	89.633293	17,926,658.60	-2,046,571.54	0.52
		Base		99.866151	19,973,230.14	89.633293	17,926,658.60	-2,046,571.54	0.52
73328NAF8	PORSCHE INNOVATIVE LEASE OWNER PILOT 2024 2A A4 144A					4.260000	20 Sep 2030		
		Local	5,000,000.000	99.994993	4,999,749.65	100.197560	5,009,878.00	10,128.35	0.15
Original Face:		Base	5,000,000.000	99.994993	4,999,749.65	100.197560	5,009,878.00	10,128.35	0.15
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	7,500,000.000	99.999530	7,499,964.76	99.818454	7,486,384.05	-13,580.71	0.22
		Base		99.999530	7,499,964.76	99.818454	7,486,384.05	-13,580.71	0.22
744448CY5	PUBLIC SERVICE COLORADO 1ST MORTGAGE 04/53 5.25					5.250000	01 Apr 2053		
		Local	5,000,000.000	99.329328	4,966,466.42	90.704368	4,535,218.40	-431,248.02	0.13
		Base		99.329328	4,966,466.42	90.704368	4,535,218.40	-431,248.02	0.13
744533BR0	PUBLIC SERVICE OKLAHOMA SR UNSECURED 01/35 5.2					5.200000	15 Jan 2035		
		Local	5,000,000.000	99.984509	4,999,225.44	99.523816	4,976,190.80	-23,034.64	0.14
		Base		99.984509	4,999,225.44	99.523816	4,976,190.80	-23,034.64	0.14
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	15,000,000.000	99.946251	14,991,937.65	91.428865	13,714,329.75	-1,277,607.90	0.40
		Base		99.946251	14,991,937.65	91.428865	13,714,329.75	-1,277,607.90	0.40
760759BL3	REPUBLIC SERVICES INC SR UNSECURED 07/30 4.75					4.750000	15 Jul 2030		
		Local	5,000,000.000	99.699222	4,984,961.10	101.270253	5,063,512.65	78,551.55	0.15
		Base		99.699222	4,984,961.10	101.270253	5,063,512.65	78,551.55	0.15
760759BM1	REPUBLIC SERVICES INC SR UNSECURED 03/35 5.15					5.150000	15 Mar 2035		
		Local	5,000,000.000	99.379298	4,968,964.88	101.980776	5,099,038.80	130,073.92	0.15
		Base		99.379298	4,968,964.88	101.980776	5,099,038.80	130,073.92	0.15

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78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR				4.066008	18 Nov 2027		
	7,500,000.000	Local	100.000000	7,500,000.00	99.241722	7,443,129.15	-56,870.85	0.22
		Base	100.000000	7,500,000.00	99.241722	7,443,129.15	-56,870.85	0.22
808513AU9	CHARLES SCHWAB CORP SR UNSECURED 01/28 3.2				3.200000	25 Jan 2028		
	10,000,000.000	Local	99.973088	9,997,308.81	98.382597	9,838,259.70	-159,049.11	0.29
		Base	99.973088	9,997,308.81	98.382597	9,838,259.70	-159,049.11	0.29
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.705053	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.410100	5,020,505.00	20,505.00	0.15
		Base	100.000000	5,000,000.00	100.410100	5,020,505.00	20,505.00	0.15
808513CG8	CHARLES SCHWAB CORP SR UNSECURED 08/26 5.875				5.875000	24 Aug 2026		
	12,000,000.000	Local	99.987956	11,998,554.74	100.576753	12,069,210.36	70,655.62	0.35
		Base	99.987956	11,998,554.74	100.576753	12,069,210.36	70,655.62	0.35
808513CH6	CHARLES SCHWAB CORP SR UNSECURED 08/34 VAR				6.136000	24 Aug 2034		
	15,000,000.000	Local	100.000000	15,000,000.00	106.436249	15,965,437.35	965,437.35	0.46
		Base	100.000000	15,000,000.00	106.436249	15,965,437.35	965,437.35	0.46
83164M6H7	SBA POOL 510772 SBA 03/46 FLOATING VAR				5.325000	25 Mar 2046		
	1,353,657.860	Local	102.969583	1,393,855.85	101.787137	1,377,849.58	-16,006.27	0.04
Original Face:	6,137,472.000	Base	102.969583	1,393,855.85	101.787137	1,377,849.58	-16,006.27	0.04
83164M6Y0	SBA POOL 510787 SBA 04/46 FLOATING VAR				5.325000	25 Apr 2046		
	2,648,912.090	Local	102.971043	2,727,612.42	104.547400	2,769,368.72	41,756.30	0.08
Original Face:	8,000,000.000	Base	102.971043	2,727,612.42	104.547400	2,769,368.72	41,756.30	0.08
83164NA49	SBA POOL 510827 SBA 02/32 FLOATING VAR				7.075000	25 Feb 2032		
	3,309,631.900	Local	104.245344	3,450,137.16	104.167977	3,447,576.60	-2,560.56	0.10
Original Face:	12,000,000.000	Base	104.245344	3,450,137.16	104.167977	3,447,576.60	-2,560.56	0.10
83164NAH0	SBA POOL 510808 SBA 06/46 FLOATING VAR				6.075000	25 Jun 2046		
	5,407,863.240	Local	104.602962	5,656,785.13	104.049738	5,626,867.53	-29,917.60	0.16
Original Face:	13,550,000.000	Base	104.602962	5,656,785.13	104.049738	5,626,867.53	-29,917.60	0.16
8316A0A26	SBA POOL 530024 SBA 12/41 FLOATING VAR				6.875000	25 Dec 2041		
	1,835,956.270	Local	110.390429	2,026,720.00	105.270425	1,932,718.97	-94,001.03	0.06
Original Face:	10,000,000.000	Base	110.390429	2,026,720.00	105.270425	1,932,718.97	-94,001.03	0.06

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8316A0A34	SBA POOL 530025 SBA 02/32 FLOATING VAR					7.625000	25 Feb 2032		
		Local	1,589,704.680	107.351281	1,706,568.34	106.224033	1,688,648.42	-17,919.92	0.05
Original Face:		Base	10,000,000.000	107.351281	1,706,568.34	106.224033	1,688,648.42	-17,919.92	0.05
8316A0BW9	SBA POOL 530052 SBA 01/32 FLOATING VAR					6.875000	25 Jan 2032		
		Local	3,000,411.400	105.610023	3,168,735.16	103.910654	3,117,747.11	-50,988.05	0.09
Original Face:		Base	10,000,000.000	105.610023	3,168,735.16	103.910654	3,117,747.11	-50,988.05	0.09
8316A0DK3	SBA POOL 530105 SBA 03/47 FLOATING VAR					5.000000	25 Mar 2047		
		Local	3,932,218.500	102.331462	4,023,896.69	100.961937	3,970,043.96	-53,852.73	0.12
Original Face:		Base	10,000,000.000	102.331462	4,023,896.69	100.961937	3,970,043.96	-53,852.73	0.12
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					4.000000	25 May 2047		
		Local	2,739,891.060	100.000000	2,739,891.06	99.034600	2,713,440.15	-26,450.91	0.08
Original Face:		Base	5,000,000.000	100.000000	2,739,891.06	99.034600	2,713,440.15	-26,450.91	0.08
8316A0HT0	SBA POOL 530241 SBA 10/32 FLOATING VAR					4.250000	25 Oct 2032		
		Local	4,198,796.420	99.694122	4,185,953.22	99.228158	4,166,388.35	-19,564.87	0.12
Original Face:		Base	10,000,000.000	99.694122	4,185,953.22	99.228158	4,166,388.35	-19,564.87	0.12
8316A0JJ0	SBA POOL 530264 SBA 12/32 FLOATING VAR					4.350000	25 Dec 2032		
		Local	4,065,751.670	99.911778	4,062,164.80	99.122915	4,030,091.57	-32,073.23	0.12
Original Face:		Base	10,000,000.000	99.911778	4,062,164.80	99.122915	4,030,091.57	-32,073.23	0.12
8316A0M72	SBA POOL 530381 SBA 09/48 FLOATING VAR					5.100000	25 Sep 2048		
		Local	2,546,589.480	102.214281	2,602,978.12	102.066430	2,599,212.97	-3,765.15	0.08
Original Face:		Base	3,250,000.000	102.214281	2,602,978.12	102.066430	2,599,212.97	-3,765.15	0.08
8316A0PZ7	SBA POOL 530439 SBA 10/33 FLOATING VAR					4.300000	25 Oct 2033		
		Local	9,036,510.490	100.000000	9,036,510.49	99.278383	8,971,301.49	-65,209.00	0.26
Original Face:		Base	15,000,000.000	100.000000	9,036,510.49	99.278383	8,971,301.49	-65,209.00	0.26
8316A0Y61	SBA POOL 530732 SBA 01/35 FLOATING VAR					4.100000	25 Jan 2035		
		Local	8,601,301.630	100.000000	8,601,301.63	99.933996	8,595,624.43	-5,677.20	0.25
Original Face:		Base	10,000,000.000	100.000000	8,601,301.63	99.933996	8,595,624.43	-5,677.20	0.25
842587DL8	SOUTHERN CO SR UNSECURED 10/32 5.7					5.700000	15 Oct 2032		
		Local	10,000,000.000	99.922884	9,992,288.41	104.563956	10,456,395.60	464,107.19	0.30
		Base		99.922884	9,992,288.41	104.563956	10,456,395.60	464,107.19	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
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.947165	4,997,358.23	90.968502	4,548,425.10	-448,933.13	0.13
		Base		99.947165	4,997,358.23	90.968502	4,548,425.10	-448,933.13	0.13
863667BE0	STRYKER CORP SR UNSECURED 09/29 4.25					4.250000	11 Sep 2029		
		Local	10,000,000.000	99.851411	9,985,141.12	99.585788	9,958,578.80	-26,562.32	0.29
		Base		99.851411	9,985,141.12	99.585788	9,958,578.80	-26,562.32	0.29
87612EAK2	TARGET CORP SR UNSECURED 11/32 6.35					6.350000	01 Nov 2032		
		Local	5,000,000.000	103.862236	5,193,111.79	109.523505	5,476,175.25	283,063.46	0.16
		Base		103.862236	5,193,111.79	109.523505	5,476,175.25	283,063.46	0.16
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR					4.327656	21 Jan 2027		
		Local	15,000,000.000	99.979269	14,996,890.34	99.743859	14,961,578.85	-35,311.49	0.43
		Base		99.979269	14,996,890.34	99.743859	14,961,578.85	-35,311.49	0.43
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05					4.050000	22 Oct 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	97.686524	9,768,652.40	-231,347.60	0.28
		Base		100.000000	10,000,000.00	97.686524	9,768,652.40	-231,347.60	0.28
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15					4.150000	10 Dec 2030		
		Local	5,000,000.000	99.763868	4,988,193.38	97.772654	4,888,632.70	-99,560.68	0.14
		Base		99.763868	4,988,193.38	97.772654	4,888,632.70	-99,560.68	0.14
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	99.214190	4,464,638.55	-35,361.45	0.13
		Base		100.000000	4,500,000.00	99.214190	4,464,638.55	-35,361.45	0.13
898735UM5	TUCSON AZ COPS TUCCTF 07/28 FIXED 1.457					1.457000	01 Jul 2028		
		Local	2,375,000.000	100.036153	2,375,858.63	94.182980	2,236,845.78	-139,012.85	0.07
		Base		100.036153	2,375,858.63	94.182980	2,236,845.78	-139,012.85	0.07
90331HPP2	US BANK NA CINCINNATI SR UNSECURED 10/27 VAR					4.507000	22 Oct 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.077976	5,003,898.80	3,898.80	0.15
		Base		100.000000	5,000,000.00	100.077976	5,003,898.80	3,898.80	0.15
911312AJ5	UNITED PARCEL SERVICE SR UNSECURED 01/38 6.2					6.200000	15 Jan 2038		
		Local	5,000,000.000	99.798359	4,989,917.96	109.157727	5,457,886.35	467,968.39	0.16
		Base		99.798359	4,989,917.96	109.157727	5,457,886.35	467,968.39	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
912810EX2	US TREASURY N/B 08/26 6.75				6.750000	15 Aug 2026		
	20,000,000.000	Local	101.454574	20,290,914.75	101.062500	20,212,500.00	-78,414.75	0.59
		Base	101.454574	20,290,914.75	101.062500	20,212,500.00	-78,414.75	0.59
912810EY0	US TREASURY N/B 11/26 6.5				6.500000	15 Nov 2026		
	12,500,000.000	Local	102.576287	12,822,035.93	101.651042	12,706,380.25	-115,655.68	0.37
		Base	102.576287	12,822,035.93	101.651042	12,706,380.25	-115,655.68	0.37
912810FA1	US TREASURY N/B 08/27 6.375				6.375000	15 Aug 2027		
	15,000,000.000	Local	103.272651	15,490,897.71	103.414062	15,512,109.30	21,211.59	0.45
		Base	103.272651	15,490,897.71	103.414062	15,512,109.30	21,211.59	0.45
912810FB9	US TREASURY N/B 11/27 6.125				6.125000	15 Nov 2027		
	15,000,000.000	Local	106.085848	15,912,877.26	103.582031	15,537,304.65	-375,572.61	0.45
		Base	106.085848	15,912,877.26	103.582031	15,537,304.65	-375,572.61	0.45
912810FE3	US TREASURY N/B 08/28 5.5				5.500000	15 Aug 2028		
	22,500,000.000	Local	106.561758	23,976,395.48	103.808594	23,356,933.65	-619,461.83	0.68
		Base	106.561758	23,976,395.48	103.808594	23,356,933.65	-619,461.83	0.68
912810FF0	US TREASURY N/B 11/28 5.25				5.250000	15 Nov 2028		
	17,500,000.000	Local	106.853521	18,699,366.24	103.507812	18,113,867.10	-585,499.14	0.53
		Base	106.853521	18,699,366.24	103.507812	18,113,867.10	-585,499.14	0.53
912810RJ9	US TREASURY N/B 11/44 3				3.000000	15 Nov 2044		
	5,000,000.000	Local	86.147754	4,307,387.71	76.738281	3,836,914.05	-470,473.66	0.11
		Base	86.147754	4,307,387.71	76.738281	3,836,914.05	-470,473.66	0.11
912810RM2	US TREASURY N/B 05/45 3				3.000000	15 May 2045		
	5,000,000.000	Local	85.093266	4,254,663.28	76.246094	3,812,304.70	-442,358.58	0.11
		Base	85.093266	4,254,663.28	76.246094	3,812,304.70	-442,358.58	0.11
912810TF5	US TREASURY N/B 02/42 2.375				2.375000	15 Feb 2042		
	25,000,000.000	Local	88.190444	22,047,610.96	73.023438	18,255,859.50	-3,791,751.46	0.53
		Base	88.190444	22,047,610.96	73.023438	18,255,859.50	-3,791,751.46	0.53
912810TK4	US TREASURY N/B 08/42 3.375				3.375000	15 Aug 2042		
	10,000,000.000	Local	90.203909	9,020,390.92	83.710938	8,371,093.80	-649,297.12	0.24
		Base	90.203909	9,020,390.92	83.710938	8,371,093.80	-649,297.12	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
912810TQ1	US TREASURY N/B 02/43 3.875				3.875000	15 Feb 2043		
	15,000,000.000	Local	98.478256	14,771,738.36	89.015625	13,352,343.75	-1,419,394.61	0.39
		Base	98.478256	14,771,738.36	89.015625	13,352,343.75	-1,419,394.61	0.39
9128283F5	US TREASURY N/B 11/27 2.25				2.250000	15 Nov 2027		
	10,000,000.000	Local	99.107164	9,910,716.37	97.507812	9,750,781.20	-159,935.17	0.28
		Base	99.107164	9,910,716.37	97.507812	9,750,781.20	-159,935.17	0.28
912828U24	US TREASURY N/B 11/26 2				2.000000	15 Nov 2026		
	10,000,000.000	Local	99.684880	9,968,487.95	98.918750	9,891,875.00	-76,612.95	0.29
		Base	99.684880	9,968,487.95	98.918750	9,891,875.00	-76,612.95	0.29
912828V98	US TREASURY N/B 02/27 2.25				2.250000	15 Feb 2027		
	10,000,000.000	Local	99.984073	9,998,407.34	98.719727	9,871,972.70	-126,434.64	0.29
		Base	99.984073	9,998,407.34	98.719727	9,871,972.70	-126,434.64	0.29
91282CEM9	US TREASURY N/B 04/29 2.875				2.875000	30 Apr 2029		
	10,000,000.000	Local	99.487452	9,948,745.23	97.210938	9,721,093.80	-227,651.43	0.28
		Base	99.487452	9,948,745.23	97.210938	9,721,093.80	-227,651.43	0.28
91282CEN7	US TREASURY N/B 04/27 2.75				2.750000	30 Apr 2027		
	10,000,000.000	Local	99.708786	9,970,878.60	98.926767	9,892,676.70	-78,201.90	0.29
		Base	99.708786	9,970,878.60	98.926767	9,892,676.70	-78,201.90	0.29
91282CEV9	US TREASURY N/B 06/29 3.25				3.250000	30 Jun 2029		
	25,000,000.000	Local	98.233835	24,558,458.69	98.183594	24,545,898.50	-12,560.19	0.71
		Base	98.233835	24,558,458.69	98.183594	24,545,898.50	-12,560.19	0.71
91282CFL0	US TREASURY N/B 09/29 3.875				3.875000	30 Sep 2029		
	30,000,000.000	Local	98.584821	29,575,446.36	100.015625	30,004,687.50	429,241.14	0.87
		Base	98.584821	29,575,446.36	100.015625	30,004,687.50	429,241.14	0.87
91282CFM8	US TREASURY N/B 09/27 4.125				4.125000	30 Sep 2027		
	5,000,000.000	Local	99.675765	4,983,788.26	100.406250	5,020,312.50	36,524.24	0.15
		Base	99.675765	4,983,788.26	100.406250	5,020,312.50	36,524.24	0.15
91282CFV8	US TREASURY N/B 11/32 4.125				4.125000	15 Nov 2032		
	5,000,000.000	Local	99.925384	4,996,269.19	100.078125	5,003,906.25	7,637.06	0.15
		Base	99.925384	4,996,269.19	100.078125	5,003,906.25	7,637.06	0.15

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91282CGV7	US TREASURY N/B 04/26 3.75					3.750000	15 Apr 2026		
		Local	10,000,000.000	100.001073	10,000,107.30	99.999335	9,999,933.50	-173.80	0.29
		Base		100.001073	10,000,107.30	99.999335	9,999,933.50	-173.80	0.29
91282CHF1	US TREASURY N/B 05/30 3.75					3.750000	31 May 2030		
		Local	5,000,000.000	99.936291	4,996,814.57	99.398438	4,969,921.90	-26,892.67	0.14
		Base		99.936291	4,996,814.57	99.398438	4,969,921.90	-26,892.67	0.14
91282CHJ3	US TREASURY N/B 06/30 3.75					3.750000	30 Jun 2030		
		Local	10,000,000.000	98.636450	9,863,644.98	99.355469	9,935,546.90	71,901.92	0.29
		Base		98.636450	9,863,644.98	99.355469	9,935,546.90	71,901.92	0.29
91282CJJ1	US TREASURY N/B 11/33 4.5					4.500000	15 Nov 2033		
		Local	10,000,000.000	103.101509	10,310,150.89	102.117188	10,211,718.80	-98,432.09	0.30
		Base		103.101509	10,310,150.89	102.117188	10,211,718.80	-98,432.09	0.30
91282CJP7	US TREASURY N/B 12/26 4.375					4.375000	15 Dec 2026		
		Local	10,000,000.000	100.243580	10,024,357.99	100.420573	10,042,057.30	17,699.31	0.29
		Base		100.243580	10,024,357.99	100.420573	10,042,057.30	17,699.31	0.29
91282CKS9	US TREASURY N/B 05/26 4.875					4.875000	31 May 2026		
		Local	5,000,000.000	100.051403	5,002,570.13	100.164844	5,008,242.20	5,672.07	0.15
		Base		100.051403	5,002,570.13	100.164844	5,008,242.20	5,672.07	0.15
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	10,000,000.000	100.141101	10,014,110.11	100.217187	10,021,718.70	7,608.59	0.29
		Base		100.141101	10,014,110.11	100.217187	10,021,718.70	7,608.59	0.29
91282CLX7	US TREASURY N/B 11/27 4.125					4.125000	15 Nov 2027		
		Local	10,000,000.000	99.693715	9,969,371.51	100.425781	10,042,578.10	73,206.59	0.29
		Base		99.693715	9,969,371.51	100.425781	10,042,578.10	73,206.59	0.29
91282CPJ4	US TREASURY N/B 11/35 4					4.000000	15 Nov 2035		
		Local	10,000,000.000	97.740471	9,774,047.06	97.625000	9,762,500.00	-11,547.06	0.28
		Base		97.740471	9,774,047.06	97.625000	9,762,500.00	-11,547.06	0.28
91282CPZ8	US TREASURY N/B 02/36 4.125					4.125000	15 Feb 2036		
		Local	10,000,000.000	100.720771	10,072,077.12	98.515625	9,851,562.50	-220,514.62	0.29
		Base		100.720771	10,072,077.12	98.515625	9,851,562.50	-220,514.62	0.29

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91282CQC8	US TREASURY N/B 02/33 3.75				3.750000	28 Feb 2033		
	10,000,000.000	Local	100.201030	10,020,103.02	97.765625	9,776,562.50	-243,540.52	0.28
		Base	100.201030	10,020,103.02	97.765625	9,776,562.50	-243,540.52	0.28
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3				5.300000	15 Feb 2030		
	20,000,000.000	Local	99.915012	19,983,002.38	102.817974	20,563,594.80	580,592.42	0.60
		Base	99.915012	19,983,002.38	102.817974	20,563,594.80	580,592.42	0.60
91324PER9	UNITEDHEALTH GROUP INC SR UNSECURED 02/33 5.35				5.350000	15 Feb 2033		
	20,000,000.000	Local	99.733527	19,946,705.49	102.728732	20,545,746.40	599,040.91	0.60
		Base	99.733527	19,946,705.49	102.728732	20,545,746.40	599,040.91	0.60
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5				1.500000	18 Sep 2030		
	5,000,000.000	Local	99.950427	4,997,521.33	87.722388	4,386,119.40	-611,401.93	0.13
		Base	99.950427	4,997,521.33	87.722388	4,386,119.40	-611,401.93	0.13
92343VGT5	VERIZON COMMUNICATIONS SR UNSECURED 05/33 5.05				5.050000	09 May 2033		
	15,000,000.000	Local	99.876138	14,981,420.71	101.372230	15,205,834.50	224,413.79	0.44
		Base	99.876138	14,981,420.71	101.372230	15,205,834.50	224,413.79	0.44
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5				5.000000	15 Jan 2036		
	7,000,000.000	Local	99.165146	6,941,560.19	98.026881	6,861,881.67	-79,678.52	0.20
		Base	99.165146	6,941,560.19	98.026881	6,861,881.67	-79,678.52	0.20
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A				5.350000	22 Sep 2031		
	10,000,000.000	Local	101.785132	10,178,513.23	102.818390	10,281,839.00	103,325.77	0.30
Original Face:	10,000,000.000	Base	101.785132	10,178,513.23	102.818390	10,281,839.00	103,325.77	0.30
927804GW8	VIRGINIA ELEC + POWER CO SR UNSECURED 09/55 5.6				5.600000	15 Sep 2055		
	5,000,000.000	Local	99.769713	4,988,485.63	95.233857	4,761,692.85	-226,792.78	0.14
		Base	99.769713	4,988,485.63	95.233857	4,761,692.85	-226,792.78	0.14
92826CAE2	VISA INC SR UNSECURED 12/35 4.15				4.150000	14 Dec 2035		
	6,853,000.000	Local	92.075265	6,309,917.89	95.407449	6,538,272.48	228,354.59	0.19
		Base	92.075265	6,309,917.89	95.407449	6,538,272.48	228,354.59	0.19
92826CAM4	VISA INC SR UNSECURED 04/30 2.05				2.050000	15 Apr 2030		
	5,000,000.000	Local	102.007304	5,100,365.18	91.913902	4,595,695.10	-504,670.08	0.13
		Base	102.007304	5,100,365.18	91.913902	4,595,695.10	-504,670.08	0.13

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92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A					4.430000	20 Dec 2027		
		Local	7,032,374.470	99.997300	7,032,184.59	100.217730	7,047,686.06	15,501.47	0.20
Original Face:		Base	8,000,000.000	99.997300	7,032,184.59	100.217730	7,047,686.06	15,501.47	0.20
931142CH4	WALMART INC SR UNSECURED 04/27 5.875					5.875000	05 Apr 2027		
		Local	5,000,000.000	99.990554	4,999,527.69	102.120539	5,106,026.95	106,499.26	0.15
		Base		99.990554	4,999,527.69	102.120539	5,106,026.95	106,499.26	0.15
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	5,000,000.000	99.920522	4,996,026.08	99.924847	4,996,242.35	216.27	0.15
		Base		99.920522	4,996,026.08	99.924847	4,996,242.35	216.27	0.15
931142FC2	WALMART INC SR UNSECURED 04/30 4					4.000000	15 Apr 2030		
		Local	5,000,000.000	99.882022	4,994,101.11	99.815278	4,990,763.90	-3,337.21	0.15
		Base		99.882022	4,994,101.11	99.815278	4,990,763.90	-3,337.21	0.15
94106LBY4	WASTE MANAGEMENT INC COMPANY GUAR 07/31 4.95					4.950000	03 Jul 2031		
		Local	7,000,000.000	99.525059	6,966,754.15	102.263426	7,158,439.82	191,685.67	0.21
		Base		99.525059	6,966,754.15	102.263426	7,158,439.82	191,685.67	0.21
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	15,000,000.000	99.823643	14,973,546.48	100.005744	15,000,861.60	27,315.12	0.44
		Base		99.823643	14,973,546.48	100.005744	15,000,861.60	27,315.12	0.44
95000U3B7	WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR					4.897000	25 Jul 2033		
		Local	5,000,000.000	93.570916	4,678,545.78	99.444778	4,972,238.90	293,693.12	0.14
		Base		93.570916	4,678,545.78	99.444778	4,972,238.90	293,693.12	0.14
961214CX9	WESTPAC BANKING CORP SR UNSECURED 05/26 2.85					2.850000	13 May 2026		
		Local	7,000,000.000	99.995538	6,999,687.64	99.849113	6,989,437.91	-10,249.73	0.20
		Base		99.995538	6,999,687.64	99.849113	6,989,437.91	-10,249.73	0.20
976656CS5	WISCONSIN ELECTRIC POWER SR UNSECURED 10/34 4.6					4.600000	01 Oct 2034		
		Local	3,000,000.000	99.982787	2,999,483.60	98.517672	2,955,530.16	-43,953.44	0.09
		Base		99.982787	2,999,483.60	98.517672	2,955,530.16	-43,953.44	0.09
US DOLLAR Total									
		Local	3,001,720,798.560		2,998,687,388.53		2,946,913,761.29	-51,773,627.24	85.67
Original Face:		Base	3,022,733,220.000		2,998,687,388.53		2,946,913,761.29	-51,773,627.24	85.67

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		3,001,720,798.560	Base		2,998,687,388.53		2,946,913,761.29	-51,773,627.24	85.67
	Original Face:	3,022,733,220.000							

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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									
		3,446,219,117.190	Base		3,498,943,990.30		3,439,937,944.89	-59,006,045.41	100.00
	Original Face:	3,022,733,220.000							

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR								Exchange Rate:	1.000000
USD	US DOLLAR								
			31,453.210	1.000000	31,453.21	1.000000	31,453.21	0.00	0.00
		Base		1.000000	31,453.21	1.000000	31,453.21	0.00	0.00
US DOLLAR Total									
			31,453.210		31,453.21		31,453.21	0.00	0.00
		Base			31,453.21		31,453.21	0.00	0.00
CASH Total									
			31,453.210		31,453.21		31,453.21	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
02665KDA2	AMERICAN HONDA FINAN					3.780000	10 Apr 2026		
			5,000,000.000	99.905500	4,995,275.00	99.905500	4,995,275.00	0.00	0.65
		Base		99.905500	4,995,275.00	99.905500	4,995,275.00	0.00	0.65
06418NKV3	BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR					3.980000	03 Dec 2026		
			5,000,000.000	100.000000	5,000,000.00	99.989510	4,999,475.50	-524.50	0.65
		Base		100.000000	5,000,000.00	99.989510	4,999,475.50	-524.50	0.65
06741EDA5	BARCLAYS BK PLC 04/26 ZCP					3.740000	10 Apr 2026		
			5,000,000.000	99.906500	4,995,325.00	99.906500	4,995,325.00	0.00	0.65
		Base		99.906500	4,995,325.00	99.906500	4,995,325.00	0.00	0.65
06741EFH8	BARCLAYS BK PLC					3.880000	17 Jun 2026		
			5,000,000.000	99.170111	4,958,505.55	99.156180	4,957,809.00	-696.55	0.64
		Base		99.170111	4,958,505.55	99.156180	4,957,809.00	-696.55	0.64
15963UED4	CHARIOT FNDG LLC					3.720000	13 May 2026		
			5,000,000.000	99.566000	4,978,300.00	99.566000	4,978,300.00	0.00	0.64
		Base		99.566000	4,978,300.00	99.566000	4,978,300.00	0.00	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
16677KEV1	CHEVRON CORP 05/26 ZCP					3.680000	29 May 2026		
		Local	5,000,000.000	99.407111	4,970,355.56	99.407111	4,970,355.56	0.00	0.64
		Base		99.407111	4,970,355.56	99.407111	4,970,355.56	0.00	0.64
17277BGX7	CISCO SYSTEMS INC					3.770000	31 Jul 2026		
		Local	5,000,000.000	98.732861	4,936,643.06	98.712220	4,935,611.00	-1,032.06	0.64
		Base		98.732861	4,936,643.06	98.712220	4,935,611.00	-1,032.06	0.64
18905MDQ9	CLOROX COMPANY THE					3.800000	24 Apr 2026		
		Local	5,000,000.000	99.757222	4,987,861.11	99.757222	4,987,861.11	0.00	0.65
		Base		99.757222	4,987,861.11	99.757222	4,987,861.11	0.00	0.65
18905MDU0	CLOROX COMPANY THE					3.900000	28 Apr 2026		
		Local	5,000,000.000	99.707500	4,985,375.00	99.707500	4,985,375.00	0.00	0.65
		Base		99.707500	4,985,375.00	99.707500	4,985,375.00	0.00	0.65
24422DDM0	DEERE JOHN CR INC					3.630000	21 Apr 2026		
		Local	5,000,000.000	99.798333	4,989,916.67	99.798333	4,989,916.65	-0.02	0.65
		Base		99.798333	4,989,916.67	99.798333	4,989,916.65	-0.02	0.65
26244JE13	DUKE ENERGY CORP					3.840000	01 May 2026		
		Local	5,000,000.000	99.680000	4,984,000.00	99.680000	4,984,000.00	0.00	0.65
		Base		99.680000	4,984,000.00	99.680000	4,984,000.00	0.00	0.65
30601WD63	FAIRWAY FINANCE CORP					3.870000	06 Apr 2026		
		Local	5,000,000.000	99.946250	4,997,312.50	99.946250	4,997,312.50	0.00	0.65
		Base		99.946250	4,997,312.50	99.946250	4,997,312.50	0.00	0.65
30601WGP8	FAIRWAY FINANCE CORP					3.900000	23 Jul 2026		
		Local	5,000,000.000	98.775833	4,938,791.66	98.761830	4,938,091.50	-700.16	0.64
		Base		98.775833	4,938,791.66	98.761830	4,938,091.50	-700.16	0.64
38346MDQ4	GOTHAM FDG CORP					3.720000	24 Apr 2026		
		Local	5,000,000.000	99.762333	4,988,116.67	99.762333	4,988,116.65	-0.02	0.65
		Base		99.762333	4,988,116.67	99.762333	4,988,116.65	-0.02	0.65
38346MGU2	GOTHAM FDG CORP					3.920000	28 Jul 2026		
		Local	5,000,000.000	98.715111	4,935,755.55	98.707530	4,935,376.50	-379.05	0.64
		Base		98.715111	4,935,755.55	98.707530	4,935,376.50	-379.05	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40060XET3	GTA FDG LLC DISC					3.720000	27 May 2026		
		Local	5,000,000.000	99.421333	4,971,066.67	99.421333	4,971,066.65	-0.02	0.64
		Base		99.421333	4,971,066.67	99.421333	4,971,066.65	-0.02	0.64
49271KDT8	KEURIG DR PEPPER					3.920000	27 Apr 2026		
		Local	5,000,000.000	99.716889	4,985,844.44	99.716889	4,985,844.44	0.00	0.65
		Base		99.716889	4,985,844.44	99.716889	4,985,844.44	0.00	0.65
53127UE48	LIBERTY FUNDING LLC					3.700000	04 May 2026		
		Local	5,000,000.000	99.660833	4,983,041.67	99.660833	4,983,041.65	-0.02	0.65
		Base		99.660833	4,983,041.67	99.660833	4,983,041.65	-0.02	0.65
56274MDG4	MANHATTAN ASSET FDG.					3.770000	16 Apr 2026		
		Local	5,000,000.000	99.842917	4,992,145.83	99.842917	4,992,145.85	0.02	0.65
		Base		99.842917	4,992,145.83	99.842917	4,992,145.85	0.02	0.65
56274MDT6	MANHATTAN ASSET FDG.					3.710000	27 Apr 2026		
		Local	5,000,000.000	99.732056	4,986,602.78	99.732056	4,986,602.80	0.02	0.65
		Base		99.732056	4,986,602.78	99.732056	4,986,602.80	0.02	0.65
60920WDN7	MONDELEZ INTL INC					3.820000	22 Apr 2026		
		Local	5,000,000.000	99.777167	4,988,858.33	99.777167	4,988,858.35	0.02	0.65
		Base		99.777167	4,988,858.33	99.777167	4,988,858.35	0.02	0.65
64951XF56	NEW YORK LFE CAP COR					3.650000	05 Jun 2026		
		Local	5,000,000.000	99.340972	4,967,048.61	99.305530	4,965,276.50	-1,772.11	0.64
		Base		99.340972	4,967,048.61	99.305530	4,965,276.50	-1,772.11	0.64
65478KDL2	NISOURCE INC					4.000000	20 Apr 2026		
		Local	5,000,000.000	99.788889	4,989,444.44	99.788889	4,989,444.44	0.00	0.65
		Base		99.788889	4,989,444.44	99.788889	4,989,444.44	0.00	0.65
6698M5G11	NOVARTIS FNC CRP					3.800000	01 Jul 2026		
		Local	5,000,000.000	99.039445	4,951,972.23	99.036380	4,951,819.00	-153.23	0.64
		Base		99.039445	4,951,972.23	99.036380	4,951,819.00	-153.23	0.64
67983UG15	OLD LINE FUNDING LLC 07/26 ZCP					3.690000	01 Jul 2026		
		Local	5,000,000.000	99.067250	4,953,362.50	98.998220	4,949,911.00	-3,451.50	0.64
		Base		99.067250	4,953,362.50	98.998220	4,949,911.00	-3,451.50	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UG64	OLD LINE FUNDING LLC					3.680000	06 Jul 2026		
		Local	5,000,000.000	99.018667	4,950,933.33	98.943780	4,947,189.00	-3,744.33	0.64
		Base		99.018667	4,950,933.33	98.943780	4,947,189.00	-3,744.33	0.64
69039UD67	OVERWATCH ALPHA FDG LLC 04/26 ZCP					3.740000	06 Apr 2026		
		Local	5,000,000.000	99.948056	4,997,402.78	99.948056	4,997,402.80	0.02	0.65
		Base		99.948056	4,997,402.78	99.948056	4,997,402.80	0.02	0.65
69039UDD2	OVERWATCH ALPHA FDG LLC					3.750000	13 Apr 2026		
		Local	5,000,000.000	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	0.65
		Base		99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	0.65
76076GD67	REPUBLIC SVCS INC					4.010000	06 Apr 2026		
		Local	5,000,000.000	99.944306	4,997,215.28	99.944306	4,997,215.30	0.02	0.65
		Base		99.944306	4,997,215.28	99.944306	4,997,215.30	0.02	0.65
76076GD75	REPUBLIC SVCS INC					4.030000	07 Apr 2026		
		Local	5,000,000.000	99.932833	4,996,641.67	99.932833	4,996,641.65	-0.02	0.65
		Base		99.932833	4,996,641.67	99.932833	4,996,641.65	-0.02	0.65
8085A3EF8	SCHWAB CHARLES CORP 05/26 ZCP					4.020000	15 May 2026		
		Local	5,000,000.000	99.508667	4,975,433.33	99.508667	4,975,433.35	0.02	0.64
		Base		99.508667	4,975,433.33	99.508667	4,975,433.35	0.02	0.64
8085A3FC4	SCHWAB CHARLES CORP 06/26 ZCP					4.000000	12 Jun 2026		
		Local	5,000,000.000	99.200000	4,960,000.00	99.227960	4,961,398.00	1,398.00	0.64
		Base		99.200000	4,960,000.00	99.227960	4,961,398.00	1,398.00	0.64
82124MET3	SHEFFIELD RECEIVABLE					3.730000	27 May 2026		
		Local	5,000,000.000	99.419778	4,970,988.89	99.419778	4,970,988.89	0.00	0.64
		Base		99.419778	4,970,988.89	99.419778	4,970,988.89	0.00	0.64
88602UEF3	THUNDER BAY FNDNG LLC					3.700000	15 May 2026		
		Local	5,000,000.000	99.547778	4,977,388.89	99.547778	4,977,388.89	0.00	0.64
		Base		99.547778	4,977,388.89	99.547778	4,977,388.89	0.00	0.64
88602UFB1	THUNDER BAY FNDNG LLC					3.700000	11 Jun 2026		
		Local	5,000,000.000	99.270278	4,963,513.89	99.225600	4,961,280.00	-2,233.89	0.64
		Base		99.270278	4,963,513.89	99.225600	4,961,280.00	-2,233.89	0.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89233HF17	TOYOTA MOTOR CREDIT					3.880000	01 Jun 2026		
		Local	5,000,000.000	99.342556	4,967,127.78	99.344980	4,967,249.00	121.22	0.64
		Base		99.342556	4,967,127.78	99.344980	4,967,249.00	121.22	0.64
91842KFR2	VW CR INC 06/26 ZCP					4.070000	25 Jun 2026		
		Local	3,426,000.000	99.039028	3,393,077.09	99.001760	3,391,800.30	-1,276.79	0.44
		Base		99.039028	3,393,077.09	99.001760	3,391,800.30	-1,276.79	0.44
91842KK62	VW CR INC					3.950000	06 Oct 2026		
		Local	5,000,000.000	97.937222	4,896,861.11	97.803790	4,890,189.50	-6,671.61	0.63
		Base		97.937222	4,896,861.11	97.803790	4,890,189.50	-6,671.61	0.63
92646LET3	VICTORY RECEIVABLES					3.720000	27 May 2026		
		Local	5,000,000.000	99.421333	4,971,066.67	99.421333	4,971,066.65	-0.02	0.64
		Base		99.421333	4,971,066.67	99.421333	4,971,066.65	-0.02	0.64
93114FDV3	WAL MART STORES INC					3.720000	29 Apr 2026		
		Local	5,000,000.000	99.710667	4,985,533.33	99.710667	4,985,533.35	0.02	0.65
		Base		99.710667	4,985,533.33	99.710667	4,985,533.35	0.02	0.65
93114FE18	WAL MART STORES INC					3.770000	01 May 2026		
		Local	5,000,000.000	99.685833	4,984,291.67	99.685833	4,984,291.65	-0.02	0.65
		Base		99.685833	4,984,291.67	99.685833	4,984,291.65	-0.02	0.65
93114FE59	WAL MART STORES INC					3.770000	05 May 2026		
		Local	5,000,000.000	99.643944	4,982,197.22	99.643944	4,982,197.20	-0.02	0.64
		Base		99.643944	4,982,197.22	99.643944	4,982,197.20	-0.02	0.64
979QHR003	SOUTH STREET REPO					3.680000	01 Apr 2026		
		Local	165,297,974.360	100.000000	165,297,974.36	100.000000	165,297,974.36	0.00	21.40
		Base		100.000000	165,297,974.36	100.000000	165,297,974.36	0.00	21.40
US DOLLAR Total									
		Local	373,723,974.360		372,672,318.12		372,651,201.54	-21,116.58	48.24
		Base			372,672,318.12		372,651,201.54	-21,116.58	48.24
CASH EQUIVALENT Total									
		Base	373,723,974.360		372,672,318.12		372,651,201.54	-21,116.58	48.24

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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
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
	5,000,000.000	Local	99.967406	4,998,370.30		101.215498	5,060,774.90	62,404.60	0.66
		Base	99.967406	4,998,370.30		101.215498	5,060,774.90	62,404.60	0.66
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
	3,000,000.000	Local	99.954608	2,998,638.23		99.239224	2,977,176.72	-21,461.51	0.39
		Base	99.954608	2,998,638.23		99.239224	2,977,176.72	-21,461.51	0.39
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
	5,000,000.000	Local	99.980546	4,999,027.30		99.591113	4,979,555.65	-19,471.65	0.64
		Base	99.980546	4,999,027.30		99.591113	4,979,555.65	-19,471.65	0.64
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		100.261221	5,013,061.05	13,061.05	0.65
		Base	100.000000	5,000,000.00		100.261221	5,013,061.05	13,061.05	0.65
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR					5.098000	16 Feb 2028		
	2,000,000.000	Local	100.000000	2,000,000.00		100.543361	2,010,867.22	10,867.22	0.26
		Base	100.000000	2,000,000.00		100.543361	2,010,867.22	10,867.22	0.26
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.731000	25 Apr 2029		
	3,000,000.000	Local	100.000000	3,000,000.00		100.644799	3,019,343.97	19,343.97	0.39
		Base	100.000000	3,000,000.00		100.644799	3,019,343.97	19,343.97	0.39
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15					5.150000	02 Mar 2028		
	2,000,000.000	Local	99.927951	1,998,559.01		101.461238	2,029,224.76	30,665.75	0.26
		Base	99.927951	1,998,559.01		101.461238	2,029,224.76	30,665.75	0.26
031162DV9	AMGEN INC SR UNSECURED 02/31 4.2					4.200000	19 Feb 2031		
	1,000,000.000	Local	99.899120	998,991.20		98.635948	986,359.48	-12,631.72	0.13
		Base	99.899120	998,991.20		98.635948	986,359.48	-12,631.72	0.13
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
	5,000,000.000	Local	99.859543	4,992,977.16		100.103280	5,005,164.00	12,186.84	0.65
		Base	99.859543	4,992,977.16		100.103280	5,005,164.00	12,186.84	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5					4.500000	01 Feb 2028		
		Local	3,000,000.000	99.961545	2,998,846.34	100.164989	3,004,949.67	6,103.33	0.39
		Base		99.961545	2,998,846.34	100.164989	3,004,949.67	6,103.33	0.39
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05					5.050000	15 Jul 2026		
		Local	3,000,000.000	99.987388	2,999,621.64	100.163649	3,004,909.47	5,287.83	0.39
		Base		99.987388	2,999,621.64	100.163649	3,004,909.47	5,287.83	0.39
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1					5.100000	15 Jul 2029		
		Local	2,000,000.000	99.925866	1,998,517.32	101.625803	2,032,516.06	33,998.74	0.26
		Base		99.925866	1,998,517.32	101.625803	2,032,516.06	33,998.74	0.26
053332BM3	AUTOZONE INC SR UNSECURED 06/30 5.125					5.125000	15 Jun 2030		
		Local	5,000,000.000	99.946729	4,997,336.46	101.703187	5,085,159.35	87,822.89	0.66
		Base		99.946729	4,997,336.46	101.703187	5,085,159.35	87,822.89	0.66
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.713037	4,985,651.85	-14,348.15	0.65
		Base		100.000000	5,000,000.00	99.713037	4,985,651.85	-14,348.15	0.65
06055JQJ1	BANK OF AMERICA CORP SR UNSECURED 02/31 4.35					4.350000	10 Feb 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	99.609500	2,988,285.00	-11,715.00	0.39
		Base		100.000000	3,000,000.00	99.609500	2,988,285.00	-11,715.00	0.39
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	0.33
		Base		100.000000	3,000,000.00	85.056000	2,551,680.00	-448,320.00	0.33
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	3,000,000.000	96.292124	2,888,763.71	96.715826	2,901,474.78	12,711.07	0.38
		Base		96.292124	2,888,763.71	96.715826	2,901,474.78	12,711.07	0.38
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	1,000,000.000	99.986166	999,861.66	100.555887	1,005,558.87	5,697.21	0.13
		Base		99.986166	999,861.66	100.555887	1,005,558.87	5,697.21	0.13
06746AB93	BARCLAYS BANK PLC SR UNSECURED 08/26 VAR					4.200000	14 Aug 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.978595	4,998,929.75	-1,070.25	0.65
		Base		100.000000	5,000,000.00	99.978595	4,998,929.75	-1,070.25	0.65

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298				6.298000	01 May 2029		
	5,000,000.000	Local	105.197208	5,259,860.41	104.998271	5,249,913.55	-9,946.86	0.68
		Base	105.197208	5,259,860.41	104.998271	5,249,913.55	-9,946.86	0.68
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15				4.150000	20 Nov 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	99.479591	2,984,387.73	-15,612.27	0.39
		Base	100.000000	3,000,000.00	99.479591	2,984,387.73	-15,612.27	0.39
13605W3A7	CANADIAN IMPERIAL BANK SR UNSECURED 04/26 VAR				1.400000	14 Apr 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.36
		Base	100.000000	3,000,000.00	93.130000	2,793,900.00	-206,100.00	0.36
13607XG43	CANADIAN IMPERIAL BANK SR UNSECURED 02/28 5.3				5.300000	28 Feb 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	99.784851	2,993,545.53	-6,454.47	0.39
		Base	100.000000	3,000,000.00	99.784851	2,993,545.53	-6,454.47	0.39
14041NGE5	CAPITAL ONE MULTI ASSET EXECUT COMET 2024 A1 A				3.920000	15 Sep 2029		
	5,000,000.000	Local	99.990204	4,999,510.20	99.884060	4,994,203.00	-5,307.20	0.65
Original Face:	5,000,000.000	Base	99.990204	4,999,510.20	99.884060	4,994,203.00	-5,307.20	0.65
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5				4.500000	24 Jun 2026		
	2,000,000.000	Local	99.984616	1,999,692.32	100.082465	2,001,649.30	1,956.98	0.26
		Base	99.984616	1,999,692.32	100.082465	2,001,649.30	1,956.98	0.26
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR				4.190000	15 Nov 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.095000	5,004,750.00	4,750.00	0.65
		Base	100.000000	5,000,000.00	100.095000	5,004,750.00	4,750.00	0.65
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05				4.050000	13 Aug 2028		
	5,000,000.000	Local	99.993603	4,999,680.17	100.114187	5,005,709.35	6,029.18	0.65
		Base	99.993603	4,999,680.17	100.114187	5,005,709.35	6,029.18	0.65
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3				4.300000	15 Oct 2030		
	5,000,000.000	Local	101.136137	5,056,806.83	100.260604	5,013,030.20	-43,776.63	0.65
		Base	101.136137	5,056,806.83	100.260604	5,013,030.20	-43,776.63	0.65
17298CM39	CITIGROUP INC SR UNSECURED 05/26 1.375				1.375000	20 May 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	99.637307	2,989,119.21	-10,880.79	0.39
		Base	100.000000	3,000,000.00	99.637307	2,989,119.21	-10,880.79	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
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	1,000,000.000	99.885839	998,858.39	101.715293	1,017,152.93	18,294.54	0.13
		Base		99.885839	998,858.39	101.715293	1,017,152.93	18,294.54	0.13
231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25					4.250000	09 May 2028		
		Local	1,000,000.000	99.949981	999,499.81	100.138620	1,001,386.20	1,886.39	0.13
		Base		99.949981	999,499.81	100.138620	1,001,386.20	1,886.39	0.13
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.917367	2,997,521.02	100.809939	3,024,298.17	26,777.15	0.39
		Base		99.917367	2,997,521.02	100.809939	3,024,298.17	26,777.15	0.39
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	2,000,000.000	99.970093	1,999,401.86	100.305132	2,006,102.64	6,700.78	0.26
		Base		99.970093	1,999,401.86	100.305132	2,006,102.64	6,700.78	0.26
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.030000	05 Jan 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	99.939000	4,996,950.00	-3,050.00	0.65
		Base		100.000000	5,000,000.00	99.939000	4,996,950.00	-3,050.00	0.65
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	3,000,000.000	99.972916	2,999,187.49	100.186865	3,005,605.95	6,418.46	0.39
		Base		99.972916	2,999,187.49	100.186865	3,005,605.95	6,418.46	0.39
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	2,000,000.000	99.997223	1,999,944.46	99.664436	1,993,288.72	-6,655.74	0.26
		Base		99.997223	1,999,944.46	99.664436	1,993,288.72	-6,655.74	0.26
31288Q4V9	FED HM LN PC POOL 841736 FH 04/54 FLOATING VAR					5.766000	01 Apr 2054		
		Local	1,835,604.450	99.685552	1,829,832.42	101.807843	1,868,789.30	38,956.88	0.24
Original Face:		Base	3,000,000.000	99.685552	1,829,832.42	101.807843	1,868,789.30	38,956.88	0.24
3128M8RU0	FED HM LN PC POOL G06499 FG 03/41 FIXED 4					4.000000	01 Mar 2041		
		Local	199,937.760	102.366827	204,669.94	96.632177	193,204.21	-11,465.73	0.03
Original Face:		Base	2,090,000.000	102.366827	204,669.94	96.632177	193,204.21	-11,465.73	0.03
3128MMN33	FED HM LN PC POOL G18409 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	17,056.600	100.105648	17,074.62	99.550010	16,979.85	-94.77	0.00
Original Face:		Base	5,000,000.000	100.105648	17,074.62	99.550010	16,979.85	-94.77	0.00

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3128MMQT3	FED HM LN PC POOL G18465 FG 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	159,436.000	100.457519	160,165.45	98.551012	157,125.79	-3,039.66	0.02
	Original Face:	Base	5,000,000.000	100.457519	160,165.45	98.551012	157,125.79	-3,039.66	0.02
31292LFA8	FED HM LN PC POOL C03761 FG 02/42 FIXED 3.5					3.500000	01 Feb 2042		
		Local	408,961.650	102.661384	419,845.69	94.722516	387,378.76	-32,466.93	0.05
	Original Face:	Base	5,000,000.000	102.661384	419,845.69	94.722516	387,378.76	-32,466.93	0.05
312936EV5	FED HM LN PC POOL A89148 FG 10/39 FIXED 4					4.000000	01 Oct 2039		
		Local	363,598.270	102.460906	372,546.08	96.921537	352,405.03	-20,141.05	0.05
	Original Face:	Base	5,700,000.000	102.460906	372,546.08	96.921537	352,405.03	-20,141.05	0.05
312944H79	FED HM LN PC POOL A95654 FG 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	115,621.560	102.346708	118,334.86	96.348697	111,399.87	-6,934.99	0.01
	Original Face:	Base	2,000,000.000	102.346708	118,334.86	96.348697	111,399.87	-6,934.99	0.01
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125					4.125000	21 Oct 2030		
		Local	3,000,000.000	100.000000	3,000,000.00	99.321743	2,979,652.29	-20,347.71	0.39
		Base		100.000000	3,000,000.00	99.321743	2,979,652.29	-20,347.71	0.39
3130B95M8	FEDERAL HOME LOAN BANK BONDS 01/31 3.83					3.830000	23 Jan 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	99.054155	4,952,707.75	-47,292.25	0.64
		Base		100.000000	5,000,000.00	99.054155	4,952,707.75	-47,292.25	0.64
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	98.741900	2,962,257.00	-37,743.00	0.38
		Base		100.000000	3,000,000.00	98.741900	2,962,257.00	-37,743.00	0.38
3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	982,850.920	101.563994	998,222.65	90.240787	886,932.41	-111,290.24	0.11
	Original Face:	Base	2,000,000.000	101.563994	998,222.65	90.240787	886,932.41	-111,290.24	0.11
3135G07K3	FANNIE MAE NOTES 09/26 VAR					3.770000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.033879	2,000,677.58	677.58	0.26
		Base		100.000000	2,000,000.00	100.033879	2,000,677.58	677.58	0.26
3135G1AA9	FANNIE MAE NOTES 11/26 VAR					3.770000	20 Nov 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.060604	2,001,212.08	1,212.08	0.26
		Base		100.000000	2,000,000.00	100.060604	2,001,212.08	1,212.08	0.26

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3136BBHC9	FANNIE MAE FNR 2020 54 GY					2.000000	25 Jun 2044		
		Local	974,775.300	102.050260	994,760.73	94.199700	918,235.41	-76,525.32	0.12
Original Face:		Base	3,000,000.000	102.050260	994,760.73	94.199700	918,235.41	-76,525.32	0.12
3136BJK53	FANNIE MAE FNR 2021 74 BA					2.000000	25 Jun 2050		
		Local	1,837,176.390	101.552016	1,865,689.66	83.936520	1,542,061.93	-323,627.73	0.20
Original Face:		Base	3,000,000.000	101.552016	1,865,689.66	83.936520	1,542,061.93	-323,627.73	0.20
3137BDYM2	FREDDIE MAC FHR 4387 E					2.000000	15 Nov 2028		
		Local	179,888.840	99.940246	179,781.35	98.694530	177,540.45	-2,240.90	0.02
Original Face:		Base	8,190,000.000	99.940246	179,781.35	98.694530	177,540.45	-2,240.90	0.02
3137FVUG5	FREDDIE MAC FHR 5016 BA					2.000000	25 Sep 2044		
		Local	912,962.490	102.094161	932,081.39	93.421550	852,903.71	-79,177.68	0.11
Original Face:		Base	3,000,000.000	102.094161	932,081.39	93.421550	852,903.71	-79,177.68	0.11
3138MFUC9	FNMA POOL AQ0578 FN 11/27 FIXED 2.5					2.500000	01 Nov 2027		
		Local	28,730.450	100.241799	28,799.92	98.770794	28,377.29	-422.63	0.00
Original Face:		Base	1,500,000.000	100.241799	28,799.92	98.770794	28,377.29	-422.63	0.00
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.401000	01 May 2053		
		Local	1,510,537.100	100.195739	1,513,493.81	103.320625	1,560,696.37	47,202.56	0.20
Original Face:		Base	2,000,000.000	100.195739	1,513,493.81	103.320625	1,560,696.37	47,202.56	0.20
31412QBF5	FNMA POOL 931638 FN 07/39 FIXED 4.5					4.500000	01 Jul 2039		
		Local	14,991.350	100.995908	15,140.65	98.962796	14,835.86	-304.79	0.00
Original Face:		Base	983,845.000	100.995908	15,140.65	98.962796	14,835.86	-304.79	0.00
31416XE97	FNMA POOL AB1959 FN 12/40 FIXED 4					4.000000	01 Dec 2040		
		Local	437,033.740	102.590194	448,353.76	96.511532	421,787.96	-26,565.80	0.05
Original Face:		Base	5,200,000.000	102.590194	448,353.76	96.511532	421,787.96	-26,565.80	0.05
31417AU98	FNMA POOL AB4207 FN 01/27 FIXED 2.5					2.500000	01 Jan 2027		
		Local	14,948.800	100.143824	14,970.30	99.274698	14,840.38	-129.92	0.00
Original Face:		Base	2,680,283.000	100.143824	14,970.30	99.274698	14,840.38	-129.92	0.00
31417CUR4	FNMA POOL AB5991 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	253,982.700	100.352213	254,877.26	98.929421	251,263.61	-3,613.65	0.03
Original Face:		Base	15,000,000.000	100.352213	254,877.26	98.929421	251,263.61	-3,613.65	0.03

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31417GSE7	FNMA POOL AB9516 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	152,530.270	100.278627	152,955.26	98.463672	150,186.90	-2,768.36	0.02
	Original Face:	Base	4,200,000.000	100.278627	152,955.26	98.463672	150,186.90	-2,768.36	0.02
31418ACU0	FNMA POOL MA0982 FN 02/27 FIXED 3.5					3.500000	01 Feb 2027		
		Local	2,362.670	100.308549	2,369.96	99.500823	2,350.88	-19.08	0.00
	Original Face:	Base	765,534.000	100.308549	2,369.96	99.500823	2,350.88	-19.08	0.00
31418AHW1	FNMA POOL MA1144 FN 08/27 FIXED 2.5					2.500000	01 Aug 2027		
		Local	61,283.010	100.351582	61,498.47	98.929411	60,626.92	-871.55	0.01
	Original Face:	Base	5,157,070.000	100.351582	61,498.47	98.929411	60,626.92	-871.55	0.01
31419BBT1	FNMA POOL AE0949 FN 02/41 FIXED VAR					4.000000	01 Feb 2041		
		Local	96,446.540	102.449689	98,809.18	95.812806	92,408.14	-6,401.04	0.01
	Original Face:	Base	2,000,000.000	102.449689	98,809.18	95.812806	92,408.14	-6,401.04	0.01
31419CZL0	FNMA POOL AE2546 FN 09/40 FIXED 4.5					4.500000	01 Sep 2040		
		Local	35,996.450	102.311089	36,828.36	97.280572	35,017.55	-1,810.81	0.00
	Original Face:	Base	5,000,000.000	102.311089	36,828.36	97.280572	35,017.55	-1,810.81	0.00
31419JM47	FNMA POOL AE7578 FN 11/40 FIXED 4.5					4.500000	01 Nov 2040		
		Local	552,662.150	104.590336	578,031.20	98.384266	543,732.60	-34,298.60	0.07
	Original Face:	Base	14,750,000.000	104.590336	578,031.20	98.384266	543,732.60	-34,298.60	0.07
31422XTW2	FARMER MAC NOTES 02/27 2					2.000000	25 Feb 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	98.398219	1,967,964.38	-32,035.62	0.25
		Base		100.000000	2,000,000.00	98.398219	1,967,964.38	-32,035.62	0.25
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE					4.532000	20 Oct 2067		
		Local	397,190.790	102.143579	405,704.89	99.685980	395,943.53	-9,761.36	0.05
	Original Face:	Base	3,000,000.000	102.143579	405,704.89	99.685980	395,943.53	-9,761.36	0.05
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4					4.000000	01 Oct 2028		
		Local	2,000,000.000	99.957157	1,999,143.14	99.417864	1,988,357.28	-10,785.86	0.26
		Base		99.957157	1,999,143.14	99.417864	1,988,357.28	-10,785.86	0.26
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	3,000,000.000	100.053396	3,001,601.87	99.485797	2,984,573.91	-17,027.96	0.39
		Base		100.053396	3,001,601.87	99.485797	2,984,573.91	-17,027.96	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
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					2.000000	30 Apr 2026		
			3,000,000.000	100.000000	3,000,000.00	99.745354	2,992,360.62	-7,639.38	0.39
		Base		100.000000	3,000,000.00	99.745354	2,992,360.62	-7,639.38	0.39
38150AG82	GOLDMAN SACHS GROUP INC SR UNSECURED 06/26 1.4					1.400000	16 Jun 2026		
			3,000,000.000	100.000000	3,000,000.00	99.362428	2,980,872.84	-19,127.16	0.39
		Base		100.000000	3,000,000.00	99.362428	2,980,872.84	-19,127.16	0.39
38151FHL0	GOLDMAN SACHS GROUP INC SR UNSECURED 05/26 VAR					4.300000	28 May 2026		
			5,000,000.000	100.000000	5,000,000.00	99.987541	4,999,377.05	-622.95	0.65
		Base		100.000000	5,000,000.00	99.987541	4,999,377.05	-622.95	0.65
38151FPM9	GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45					4.450000	28 Oct 2030		
			5,000,000.000	100.000000	5,000,000.00	97.781795	4,889,089.75	-110,910.25	0.63
		Base		100.000000	5,000,000.00	97.781795	4,889,089.75	-110,910.25	0.63
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA					2.250000	20 Aug 2069		
			206,154.420	102.570694	211,454.02	97.593760	201,193.85	-10,260.17	0.03
Original Face:		Base	3,000,000.000	102.570694	211,454.02	97.593760	201,193.85	-10,260.17	0.03
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA					2.200000	20 Nov 2069		
			13,977.180	100.368458	14,028.68	99.129102	13,855.45	-173.23	0.00
Original Face:		Base	1,000,000.000	100.368458	14,028.68	99.129102	13,855.45	-173.23	0.00
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
			599,448.120	103.006292	617,469.28	103.173840	618,473.64	1,004.36	0.08
Original Face:		Base	3,000,000.000	103.006292	617,469.28	103.173840	618,473.64	1,004.36	0.08
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
			1,216,729.170	99.664567	1,212,647.86	100.562980	1,223,579.11	10,931.25	0.16
Original Face:		Base	3,000,000.000	99.664567	1,212,647.86	100.562980	1,223,579.11	10,931.25	0.16
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
			4,000,000.000	99.955229	3,998,209.17	100.738029	4,029,521.16	31,311.99	0.52
		Base		99.955229	3,998,209.17	100.738029	4,029,521.16	31,311.99	0.52
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
			3,000,000.000	99.858119	2,995,743.56	100.949772	3,028,493.16	32,749.60	0.39
		Base		99.858119	2,995,743.56	100.949772	3,028,493.16	32,749.60	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
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95					3.950000	15 Sep 2030		
		Local	2,500,000.000	99.676852	2,491,921.29	98.697217	2,467,430.43	-24,490.86	0.32
		Base		99.676852	2,491,921.29	98.697217	2,467,430.43	-24,490.86	0.32
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4					4.000000	16 Mar 2029		
		Local	2,500,000.000	99.834314	2,495,857.85	99.091048	2,477,276.20	-18,581.65	0.32
		Base		99.834314	2,495,857.85	99.091048	2,477,276.20	-18,581.65	0.32
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.997485	1,999,949.70	98.375149	1,967,502.98	-32,446.72	0.25
		Base		99.997485	1,999,949.70	98.375149	1,967,502.98	-32,446.72	0.25
459200LF6	IBM CORP SR UNSECURED 02/28 4.65					4.650000	10 Feb 2028		
		Local	5,000,000.000	99.991092	4,999,554.58	100.626547	5,031,327.35	31,772.77	0.65
		Base		99.991092	4,999,554.58	100.626547	5,031,327.35	31,772.77	0.65
459200LG4	IBM CORP SR UNSECURED 02/30 4.8					4.800000	10 Feb 2030		
		Local	2,000,000.000	102.273573	2,045,471.45	101.087286	2,021,745.72	-23,725.73	0.26
		Base		102.273573	2,045,471.45	101.087286	2,021,745.72	-23,725.73	0.26
48130KPU5	JPMORGAN CHASE + CO SR UNSECURED 01/31 4.35					4.350000	27 Jan 2031		
		Local	3,000,000.000	100.000000	3,000,000.00	100.027916	3,000,837.48	837.48	0.39
		Base		100.000000	3,000,000.00	100.027916	3,000,837.48	837.48	0.39
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	3,000,000.000	99.960092	2,998,802.76	99.879814	2,996,394.42	-2,408.34	0.39
		Base		99.960092	2,998,802.76	99.879814	2,996,394.42	-2,408.34	0.39
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	3,000,000.000	100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.39
		Base		100.000000	3,000,000.00	100.000000	3,000,000.00	0.00	0.39
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	3,000,000.000	99.909819	2,997,294.57	99.170880	2,975,126.40	-22,168.17	0.39
		Base		99.909819	2,997,294.57	99.170880	2,975,126.40	-22,168.17	0.39
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	2,000,000.000	99.969779	1,999,395.57	100.126133	2,002,522.66	3,127.09	0.26
		Base		99.969779	1,999,395.57	100.126133	2,002,522.66	3,127.09	0.26

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58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8				4.800000	14 Aug 2028		
	2,000,000.000	Local	99.982362	1,999,647.23	101.216911	2,024,338.22	24,690.99	0.26
		Base	99.982362	1,999,647.23	101.216911	2,024,338.22	24,690.99	0.26
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5				5.000000	17 May 2029		
	1,000,000.000	Local	99.753999	997,539.99	102.260767	1,022,607.67	25,067.68	0.13
		Base	99.753999	997,539.99	102.260767	1,022,607.67	25,067.68	0.13
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45				1.450000	24 Jun 2030		
	5,000,000.000	Local	89.472570	4,473,628.51	89.063253	4,453,162.65	-20,465.86	0.58
		Base	89.472570	4,473,628.51	89.063253	4,453,162.65	-20,465.86	0.58
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85				3.850000	15 Sep 2027		
	3,000,000.000	Local	99.930788	2,997,923.64	99.851755	2,995,552.65	-2,370.99	0.39
		Base	99.930788	2,997,923.64	99.851755	2,995,552.65	-2,370.99	0.39
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25				4.250000	06 May 2028		
	2,500,000.000	Local	99.815574	2,495,389.35	99.771069	2,494,276.73	-1,112.62	0.32
		Base	99.815574	2,495,389.35	99.771069	2,494,276.73	-1,112.62	0.32
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	2,000,000.000	Local	99.932896	1,998,657.91	100.921117	2,018,422.34	19,764.43	0.26
		Base	99.932896	1,998,657.91	100.921117	2,018,422.34	19,764.43	0.26
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	2,000,000.000	Local	99.992418	1,999,848.36	100.803190	2,016,063.80	16,215.44	0.26
		Base	99.992418	1,999,848.36	100.803190	2,016,063.80	16,215.44	0.26
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	3,000,000.000	Local	99.976177	2,999,285.30	100.744280	3,022,328.40	23,043.10	0.39
		Base	99.976177	2,999,285.30	100.744280	3,022,328.40	23,043.10	0.39
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR				4.280000	28 Jun 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.141882	5,007,094.10	7,094.10	0.65
		Base	100.000000	5,000,000.00	100.141882	5,007,094.10	7,094.10	0.65
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	1,000,000.000	Local	99.961301	999,613.01	99.892365	998,923.65	-689.36	0.13
		Base	99.961301	999,613.01	99.892365	998,923.65	-689.36	0.13

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68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45					4.450000	26 Sep 2030		
		Local	2,000,000.000	99.943790	1,998,875.79	96.370486	1,927,409.72	-71,466.07	0.25
		Base		99.943790	1,998,875.79	96.370486	1,927,409.72	-71,466.07	0.25
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1					4.100000	15 Jan 2029		
		Local	5,000,000.000	99.901641	4,995,082.06	99.960928	4,998,046.40	2,964.34	0.65
		Base		99.901641	4,995,082.06	99.960928	4,998,046.40	2,964.34	0.65
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	2,000,000.000	99.999530	1,999,990.60	99.818454	1,996,369.08	-3,621.52	0.26
		Base		99.999530	1,999,990.60	99.818454	1,996,369.08	-3,621.52	0.26
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	3,000,000.000	99.980715	2,999,421.46	100.832095	3,024,962.85	25,541.39	0.39
		Base		99.980715	2,999,421.46	100.832095	3,024,962.85	25,541.39	0.39
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625					3.625000	17 Sep 2028		
		Local	5,000,000.000	99.655501	4,982,775.06	99.037926	4,951,896.30	-30,878.76	0.64
		Base		99.655501	4,982,775.06	99.037926	4,951,896.30	-30,878.76	0.64
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.520000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.108918	5,005,445.90	5,445.90	0.65
		Base		100.000000	5,000,000.00	100.108918	5,005,445.90	5,445.90	0.65
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.680000	03 Mar 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.410100	3,012,303.00	12,303.00	0.39
		Base		100.000000	3,000,000.00	100.410100	3,012,303.00	12,303.00	0.39
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	2,000,000.000	99.998329	1,999,966.58	100.363710	2,007,274.20	7,307.62	0.26
		Base		99.998329	1,999,966.58	100.363710	2,007,274.20	7,307.62	0.26
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	916,428.650	100.000000	916,428.65	99.293889	909,957.65	-6,471.00	0.12
Original Face:		Base	2,000,000.000	100.000000	916,428.65	99.293889	909,957.65	-6,471.00	0.12
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	99.710336	2,991,310.08	-8,689.92	0.39
		Base		100.000000	3,000,000.00	99.710336	2,991,310.08	-8,689.92	0.39

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89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	3,000,000.000	Local	100.000000	3,000,000.00	101.284646	3,038,539.38	38,539.38	0.39
		Base	100.000000	3,000,000.00	101.284646	3,038,539.38	38,539.38	0.39
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913				3.913000	13 Jan 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	99.273534	4,963,676.70	-36,323.30	0.64
		Base	100.000000	5,000,000.00	99.273534	4,963,676.70	-36,323.30	0.64
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	3,000,000.000	Local	99.998143	2,999,944.30	98.932561	2,967,976.83	-31,967.47	0.38
		Base	99.998143	2,999,944.30	98.932561	2,967,976.83	-31,967.47	0.38
89236TNU5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4				4.000000	18 Sep 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	98.062514	4,903,125.70	-96,874.30	0.63
		Base	100.000000	5,000,000.00	98.062514	4,903,125.70	-96,874.30	0.63
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	97.686524	4,884,326.20	-115,673.80	0.63
		Base	100.000000	5,000,000.00	97.686524	4,884,326.20	-115,673.80	0.63
89239TAB8	TOYOTA AUTO RECEIVABLES OWNER TAOT 2024 D A2A				4.550000	16 Aug 2027		
	656,706.230	Local	99.999035	656,699.89	100.042520	656,985.46	285.57	0.09
Original Face:	4,600,000.000	Base	99.999035	656,699.89	100.042520	656,985.46	285.57	0.09
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	5,000,000.000	Local	99.881997	4,994,099.84	101.210704	5,060,535.20	66,435.36	0.66
		Base	99.881997	4,994,099.84	101.210704	5,060,535.20	66,435.36	0.66
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	100.077976	5,003,898.80	3,898.80	0.65
		Base	100.000000	5,000,000.00	100.077976	5,003,898.80	3,898.80	0.65
91159XBH7	US BANCORP SR UNSECURED 03/30 5				5.000000	12 Mar 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	100.181191	5,009,059.55	9,059.55	0.65
		Base	100.000000	5,000,000.00	100.181191	5,009,059.55	9,059.55	0.65
91159XDW2	US BANCORP SR UNSECURED 09/30 4.5				4.500000	10 Sep 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	100.104903	5,005,245.15	5,245.15	0.65
		Base	100.000000	5,000,000.00	100.104903	5,005,245.15	5,245.15	0.65

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91282CCH2	US TREASURY N/B 06/28 1.25					1.250000	30 Jun 2028		
		Local	3,000,000.000	94.900625	2,847,018.74	94.507812	2,835,234.36	-11,784.38	0.37
		Base		94.900625	2,847,018.74	94.507812	2,835,234.36	-11,784.38	0.37
91282CCJ8	US TREASURY N/B 06/26 0.875					0.875000	30 Jun 2026		
		Local	3,000,000.000	99.469028	2,984,070.84	99.294531	2,978,835.93	-5,234.91	0.39
		Base		99.469028	2,984,070.84	99.294531	2,978,835.93	-5,234.91	0.39
91282CDW8	US TREASURY N/B 01/29 1.75					1.750000	31 Jan 2029		
		Local	3,000,000.000	94.868588	2,846,057.64	94.460938	2,833,828.14	-12,229.50	0.37
		Base		94.868588	2,846,057.64	94.460938	2,833,828.14	-12,229.50	0.37
91282CJQ5	US TREASURY N/B 12/30 3.75					3.750000	31 Dec 2030		
		Local	3,000,000.000	99.951170	2,998,535.09	99.148438	2,974,453.14	-24,081.95	0.39
		Base		99.951170	2,998,535.09	99.148438	2,974,453.14	-24,081.95	0.39
91282CJW2	US TREASURY N/B 01/29 4					4.000000	31 Jan 2029		
		Local	2,000,000.000	99.289342	1,985,786.83	100.445312	2,008,906.24	23,119.41	0.26
		Base		99.289342	1,985,786.83	100.445312	2,008,906.24	23,119.41	0.26
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	3,000,000.000	99.815314	2,994,459.43	99.917969	2,997,539.07	3,079.64	0.39
		Base		99.815314	2,994,459.43	99.917969	2,997,539.07	3,079.64	0.39
91282CNQ0	US TREASURY FRN 07/27 VAR					3.812431	31 Jul 2027		
		Local	3,000,000.000	99.944469	2,998,334.08	100.091675	3,002,750.25	4,416.17	0.39
		Base		99.944469	2,998,334.08	100.091675	3,002,750.25	4,416.17	0.39
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.700089	1,994,001.77	98.769531	1,975,390.62	-18,611.15	0.26
		Base		99.700089	1,994,001.77	98.769531	1,975,390.62	-18,611.15	0.26
91282CPN5	US TREASURY N/B 11/30 3.5					3.500000	30 Nov 2030		
		Local	3,000,000.000	99.302902	2,979,087.05	98.167969	2,945,039.07	-34,047.98	0.38
		Base		99.302902	2,979,087.05	98.167969	2,945,039.07	-34,047.98	0.38
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	3,000,000.000	99.769837	2,993,095.11	100.144531	3,004,335.93	11,240.82	0.39
		Base		99.769837	2,993,095.11	100.144531	3,004,335.93	11,240.82	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
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A				5.340000	22 Apr 2030		
	4,250,000.000	Local	99.991923	4,249,656.73	101.319890	4,306,095.33	56,438.60	0.56
Original Face:	4,250,000.000	Base	99.991923	4,249,656.73	101.319890	4,306,095.33	56,438.60	0.56
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A				5.210000	20 Jun 2029		
	5,000,000.000	Local	99.999299	4,999,964.95	100.278710	5,013,935.50	13,970.55	0.65
Original Face:	5,000,000.000	Base	99.999299	4,999,964.95	100.278710	5,013,935.50	13,970.55	0.65
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A				4.620000	20 Nov 2030		
	3,000,000.000	Local	99.987403	2,999,622.09	100.741480	3,022,244.40	22,622.31	0.39
Original Face:	3,000,000.000	Base	99.987403	2,999,622.09	100.741480	3,022,244.40	22,622.31	0.39
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A				4.400000	20 Jun 2031		
	6,000,000.000	Local	99.994978	5,999,698.68	100.418800	6,025,128.00	25,429.32	0.78
Original Face:	6,000,000.000	Base	99.994978	5,999,698.68	100.418800	6,025,128.00	25,429.32	0.78
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A				3.960000	20 Aug 2031		
	5,000,000.000	Local	99.983938	4,999,196.90	99.541250	4,977,062.50	-22,134.40	0.64
Original Face:	5,000,000.000	Base	99.983938	4,999,196.90	99.541250	4,977,062.50	-22,134.40	0.64
92826CAY8	VISA INC SR UNSECURED 02/29 3.8				3.800000	12 Feb 2029		
	3,000,000.000	Local	99.889844	2,996,695.33	99.375789	2,981,273.67	-15,421.66	0.39
		Base	99.889844	2,996,695.33	99.375789	2,981,273.67	-15,421.66	0.39
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65				5.650000	12 Sep 2028		
	5,000,000.000	Local	99.937128	4,996,856.40	101.954773	5,097,738.65	100,882.25	0.66
		Base	99.937128	4,996,856.40	101.954773	5,097,738.65	100,882.25	0.66
931142FA6	WALMART INC SR UNSECURED 04/26 4				4.000000	15 Apr 2026		
	2,000,000.000	Local	99.999411	1,999,988.22	99.999165	1,999,983.30	-4.92	0.26
		Base	99.999411	1,999,988.22	99.999165	1,999,983.30	-4.92	0.26
931142FL2	WALMART INC SR UNSECURED 04/27 4.1				4.100000	28 Apr 2027		
	5,000,000.000	Local	99.992890	4,999,644.50	100.162171	5,008,108.55	8,464.05	0.65
		Base	99.992890	4,999,644.50	100.162171	5,008,108.55	8,464.05	0.65
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95				4.950000	03 Jul 2027		
	3,000,000.000	Local	99.947181	2,998,415.42	100.964976	3,028,949.28	30,533.86	0.39
		Base	99.947181	2,998,415.42	100.964976	3,028,949.28	30,533.86	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
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	99.798925	4,989,946.24	100.005744	5,000,287.20	10,340.96	0.65
		Base	99.798925	4,989,946.24	100.005744	5,000,287.20	10,340.96	0.65
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45				5.450000	07 Aug 2026		
	3,000,000.000	Local	99.998991	2,999,969.72	100.334546	3,010,036.38	10,066.66	0.39
		Base	99.998991	2,999,969.72	100.334546	3,010,036.38	10,066.66	0.39
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR				4.690000	07 Aug 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.188000	3,005,640.00	5,640.00	0.39
		Base	100.000000	3,000,000.00	100.188000	3,005,640.00	5,640.00	0.39
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254				5.254000	11 Dec 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	100.690082	3,020,702.46	20,702.46	0.39
		Base	100.000000	3,000,000.00	100.690082	3,020,702.46	20,702.46	0.39
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR				4.900000	24 Jan 2028		
	2,000,000.000	Local	100.000000	2,000,000.00	100.364446	2,007,288.92	7,288.92	0.26
		Base	100.000000	2,000,000.00	100.364446	2,007,288.92	7,288.92	0.26
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2				6.200000	20 Oct 2027		
	3,000,000.000	Local	100.000000	3,000,000.00	100.047979	3,001,439.37	1,439.37	0.39
		Base	100.000000	3,000,000.00	100.047979	3,001,439.37	1,439.37	0.39
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05				5.050000	05 Jun 2030		
	3,000,000.000	Local	100.000000	3,000,000.00	99.862097	2,995,862.91	-4,137.09	0.39
		Base	100.000000	3,000,000.00	99.862097	2,995,862.91	-4,137.09	0.39
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	3,000,000.000	Local	99.526655	2,985,799.65	97.695633	2,930,868.99	-54,930.66	0.38
		Base	99.526655	2,985,799.65	97.695633	2,930,868.99	-54,930.66	0.38
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	2,000,000.000	Local	100.000000	2,000,000.00	99.363497	1,987,269.94	-12,730.06	0.26
		Base	100.000000	2,000,000.00	99.363497	1,987,269.94	-12,730.06	0.26
US DOLLAR Total								
	401,906,010.020	Local		401,303,575.44		399,854,384.74	-1,449,190.70	51.76
Original Face:	154,066,732.000	Base		401,303,575.44		399,854,384.74	-1,449,190.70	51.76

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FIXED INCOME Total									
		401,906,010.020	Base		401,303,575.44		399,854,384.74	-1,449,190.70	51.76
	Original Face:	154,066,732.000							

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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									
		775,661,437.590	Base		774,007,346.77		772,537,039.49	-1,470,307.28	100.00
	Original Face:	154,066,732.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			129,502.850	1.000000	129,502.85	1.000000	129,502.85	0.00	0.06
		Base		1.000000	129,502.85	1.000000	129,502.85	0.00	0.06
US DOLLAR Total									
			129,502.850		129,502.85		129,502.85	0.00	0.06
		Base			129,502.85		129,502.85	0.00	0.06
CASH Total									
			129,502.850	Base	129,502.85		129,502.85	0.00	0.06
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
138994009	CANTOR FITZGERALD REPO REPO					3.650000	30 Apr 2026		
			20,000,000.000	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.77
		Base		100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	8.77
912797TD9	TREASURY BILL 06/26 0.00000					3.484200	18 Jun 2026		
			5,000,000.000	99.245090	4,962,254.50	99.220975	4,961,048.75	-1,205.75	2.18
		Base		99.245090	4,962,254.50	99.220975	4,961,048.75	-1,205.75	2.18
912797TE7	TREASURY BILL 06/26 0.00000					3.481200	25 Jun 2026		
			5,000,000.000	99.178050	4,958,902.50	99.152755	4,957,637.75	-1,264.75	2.17
		Base		99.178050	4,958,902.50	99.152755	4,957,637.75	-1,264.75	2.17
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.660000	01 Apr 2026		
			10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.39
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	4.39
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.660000	30 Apr 2026		
			15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.58
		Base		100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	6.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QHR003	SOUTH STREET REPO				3.700000	01 Apr 2026		
	101,127,947.290	Local	100.000000	101,127,947.29	100.000000	101,127,947.29	0.00	44.35
		Base	100.000000	101,127,947.29	100.000000	101,127,947.29	0.00	44.35
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Apr 2026		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.96
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	10.96
US DOLLAR Total								
	181,127,947.290	Local		181,049,104.29		181,046,633.79	-2,470.50	79.40
		Base		181,049,104.29		181,046,633.79	-2,470.50	79.40
CASH EQUIVALENT Total								
	181,127,947.290	Base		181,049,104.29		181,046,633.79	-2,470.50	79.40
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
36178GHQ0	GNMA POOL AA8339 GN 08/27 FIXED 3				3.000000	15 Aug 2027		
	57,058.450	Local	100.636312	57,421.52	99.293452	56,655.30	-766.22	0.02
Original Face:	5,000,000.000	Base	100.636312	57,421.52	99.293452	56,655.30	-766.22	0.02
36179MAF7	GNMA II POOL MA0006 G2 04/27 FIXED 2.5				2.500000	20 Apr 2027		
	33,448.450	Local	100.393920	33,580.21	99.166427	33,169.63	-410.58	0.01
Original Face:	4,372,786.000	Base	100.393920	33,580.21	99.166427	33,169.63	-410.58	0.01
36179MCH1	GNMA II POOL MA0072 G2 05/27 FIXED 2.5				2.500000	20 May 2027		
	44,170.500	Local	100.369115	44,333.54	99.105556	43,775.42	-558.12	0.02
Original Face:	5,000,000.000	Base	100.369115	44,333.54	99.105556	43,775.42	-558.12	0.02
36179MGP9	GNMA II POOL MA0206 G2 07/27 FIXED 3.5				3.500000	20 Jul 2027		
	28,045.460	Local	100.673228	28,234.27	99.426708	27,884.68	-349.59	0.01
Original Face:	4,169,641.000	Base	100.673228	28,234.27	99.426708	27,884.68	-349.59	0.01
36179NDH8	GNMA II POOL MA1004 G2 05/43 FIXED 3				3.000000	20 May 2043		
	116,261.200	Local	100.868123	117,270.49	88.589973	102,995.77	-14,274.72	0.05
Original Face:	2,000,000.000	Base	100.868123	117,270.49	88.589973	102,995.77	-14,274.72	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
36202F3T1	GNMA II POOL 005310 G2 02/27 FIXED 3.5				3.500000	20 Feb 2027		
	21,066.270	Local	100.325117	21,134.76	99.532201	20,967.72	-167.04	0.01
Original Face:	2,910,888.000	Base	100.325117	21,134.76	99.532201	20,967.72	-167.04	0.01
36225E3Y6	GNMA II POOL 082614 G2 09/40 FLOATING VAR				5.375000	20 Sep 2040		
	222,191.240	Local	102.221379	227,126.95	101.564410	225,667.22	-1,459.73	0.10
Original Face:	9,450,000.000	Base	102.221379	227,126.95	101.564410	225,667.22	-1,459.73	0.10
3622A2EM0	GNMA POOL 783740 GN 12/27 FIXED 2.5				2.500000	15 Dec 2027		
	24,663.850	Local	100.257259	24,727.30	98.823026	24,373.56	-353.74	0.01
Original Face:	2,500,000.000	Base	100.257259	24,727.30	98.823026	24,373.56	-353.74	0.01
3622A2F31	GNMA II POOL 783786 G2 06/28 FIXED 2.5				2.500000	20 Jun 2028		
	36,049.250	Local	100.299507	36,157.22	98.586157	35,539.57	-617.65	0.02
Original Face:	1,500,000.000	Base	100.299507	36,157.22	98.586157	35,539.57	-617.65	0.02
3622ABWC2	GNMA II POOL 786143 G2 10/67 VARIABLE				4.532000	20 Oct 2067		
	397,190.790	Local	101.811331	404,385.23	99.685980	395,943.53	-8,441.70	0.17
Original Face:	3,000,000.000	Base	101.811331	404,385.23	99.685980	395,943.53	-8,441.70	0.17
36230M3Y1	GNMA POOL 753515 GN 11/40 FIXED 4				4.000000	15 Nov 2040		
	215,374.860	Local	103.901857	223,778.48	95.629330	205,961.54	-17,816.94	0.09
Original Face:	5,872,458.000	Base	103.901857	223,778.48	95.629330	205,961.54	-17,816.94	0.09
36290TK65	GNMA POOL 616917 GN 12/35 FIXED 5				5.000000	15 Dec 2035		
	14,416.980	Local	102.934665	14,840.07	101.629416	14,651.89	-188.18	0.01
Original Face:	1,000,000.000	Base	102.934665	14,840.07	101.629416	14,651.89	-188.18	0.01
36297KGS4	GNMA POOL 714009 GN 10/39 FIXED 5				5.000000	15 Oct 2039		
	30,589.040	Local	102.271598	31,283.90	102.057947	31,218.55	-65.35	0.01
Original Face:	2,000,000.000	Base	102.271598	31,283.90	102.057947	31,218.55	-65.35	0.01
38375UAN0	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 H21 FB				4.483250	20 Sep 2063		
	16,145.370	Local	100.373172	16,205.62	100.184660	16,175.18	-30.44	0.01
Original Face:	1,500,000.000	Base	100.373172	16,205.62	100.184660	16,175.18	-30.44	0.01
38375UDJ6	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 H04 FB				4.433250	20 Feb 2064		
	44,738.810	Local	100.329736	44,886.33	100.156870	44,808.99	-77.34	0.02
Original Face:	1,530,000.000	Base	100.329736	44,886.33	100.156870	44,808.99	-77.34	0.02

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Base Currency: USD - US DOLLAR

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38376R4Z6	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 H14 FB				5.227400	20 Jun 2067		
	163,292.840	Local	101.787715	166,212.05	101.404760	165,586.71	-625.34	0.07
Original Face:	1,200,000.000	Base	101.787715	166,212.05	101.404760	165,586.71	-625.34	0.07
38378H4K9	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 124 KB				2.000000	20 Jul 2042		
	535,360.450	Local	101.538492	543,596.93	95.097030	509,111.89	-34,485.04	0.22
Original Face:	4,400,000.000	Base	101.538492	543,596.93	95.097030	509,111.89	-34,485.04	0.22
38378KRR2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 78 AF				2.426180	16 Mar 2048		
	109,958.130	Local	100.480819	110,486.83	92.162950	101,340.66	-9,146.17	0.04
Original Face:	1,000,000.000	Base	100.480819	110,486.83	92.162950	101,340.66	-9,146.17	0.04
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	37,720.520	Local	101.048315	38,115.95	96.795390	36,511.72	-1,604.23	0.02
Original Face:	1,000,000.000	Base	101.048315	38,115.95	96.795390	36,511.72	-1,604.23	0.02
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	124,955.190	Local	100.595517	125,699.32	88.948590	111,145.88	-14,553.44	0.05
Original Face:	1,000,000.000	Base	100.595517	125,699.32	88.948590	111,145.88	-14,553.44	0.05
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	15,752.000	Local	100.653758	15,854.98	98.374060	15,495.88	-359.10	0.01
Original Face:	1,000,000.000	Base	100.653758	15,854.98	98.374060	15,495.88	-359.10	0.01
38380L5J8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H05 DA				1.625000	20 Jan 2070		
	74,413.080	Local	100.748538	74,970.09	98.884170	73,582.76	-1,387.33	0.03
Original Face:	4,000,000.000	Base	100.748538	74,970.09	98.884170	73,582.76	-1,387.33	0.03
38380LD26	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H15 GA				2.250000	20 Aug 2069		
	206,154.420	Local	102.570694	211,454.02	97.593760	201,193.85	-10,260.17	0.09
Original Face:	3,000,000.000	Base	102.570694	211,454.02	97.593760	201,193.85	-10,260.17	0.09
38380LN25	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 H18 KA				2.200000	20 Nov 2069		
	27,954.360	Local	100.310435	28,041.14	99.129102	27,710.91	-330.23	0.01
Original Face:	2,000,000.000	Base	100.310435	28,041.14	99.129102	27,710.91	-330.23	0.01
38380Q2A9	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 H08 EA				3.776650	20 Apr 2071		
	187,175.270	Local	107.054142	200,378.88	99.000230	185,303.95	-15,074.93	0.08
Original Face:	1,978,780.000	Base	107.054142	200,378.88	99.000230	185,303.95	-15,074.93	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
38382EQ59	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 61 QA					1.500000	20 Apr 2050		
		Local	689,682.080	101.848147	702,428.42	79.292880	546,868.78	-155,559.64	0.24
Original Face:		Base	2,000,000.000	101.848147	702,428.42	79.292880	546,868.78	-155,559.64	0.24
38382MSY6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 8 BP					1.250000	20 Jan 2051		
		Local	1,848,672.160	101.189927	1,870,670.01	80.501450	1,488,207.89	-382,462.12	0.65
Original Face:		Base	3,185,000.000	101.189927	1,870,670.01	80.501450	1,488,207.89	-382,462.12	0.65
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA					1.500000	20 Feb 2051		
		Local	822,548.320	101.970535	838,756.92	79.247880	651,852.11	-186,904.81	0.29
Original Face:		Base	2,000,000.000	101.970535	838,756.92	79.247880	651,852.11	-186,904.81	0.29
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.431630	20 Jun 2036		
		Local	777,051.440	103.028927	800,587.76	92.492190	718,711.89	-81,875.87	0.32
Original Face:		Base	2,000,000.000	103.028927	800,587.76	92.492190	718,711.89	-81,875.87	0.32
38382UFN6	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 104 DA					2.000000	20 Jun 2051		
		Local	2,037,162.630	102.471706	2,087,515.31	88.693500	1,806,830.84	-280,684.47	0.79
Original Face:		Base	3,000,000.000	102.471706	2,087,515.31	88.693500	1,806,830.84	-280,684.47	0.79
38382YKU6	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H01 DA					4.557200	20 Dec 2071		
		Local	545,366.710	100.936275	550,472.84	99.559160	542,962.52	-7,510.32	0.24
Original Face:		Base	3,000,000.000	100.936275	550,472.84	99.559160	542,962.52	-7,510.32	0.24
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	799,264.160	103.006289	823,292.35	103.173840	824,631.53	1,339.18	0.36
Original Face:		Base	4,000,000.000	103.006289	823,292.35	103.173840	824,631.53	1,339.18	0.36
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG					5.500000	20 Nov 2045		
		Local	1,144,057.180	99.664568	1,140,219.65	100.562980	1,150,497.99	10,278.34	0.50
Original Face:		Base	2,820,818.000	99.664568	1,140,219.65	100.562980	1,150,497.99	10,278.34	0.50
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					3.850000	20 Jan 2027		
		Local	833,333.340	100.000001	833,333.35	100.000000	833,333.35	0.00	0.37
Original Face:		Base	5,000,000.000	100.000001	833,333.35	100.000000	833,333.35	0.00	0.37
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					3.850000	15 Sep 2026		
		Local	458,333.350	100.000000	458,333.35	100.000000	458,333.35	0.00	0.20
Original Face:		Base	5,500,000.000	100.000000	458,333.35	100.000000	458,333.35	0.00	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
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR				4.150000	25 Jul 2032		
	1,545,664.590	Local	100.000000	1,545,664.59	99.293889	1,534,750.48	-10,914.11	0.67
Original Face:	3,373,235.000	Base	100.000000	1,545,664.59	99.293889	1,534,750.48	-10,914.11	0.67
91282CCH2	US TREASURY N/B 06/28 1.25				1.250000	30 Jun 2028		
	2,000,000.000	Local	94.900625	1,898,012.50	94.507812	1,890,156.24	-7,856.26	0.83
		Base	94.900625	1,898,012.50	94.507812	1,890,156.24	-7,856.26	0.83
91282CDP3	US TREASURY N/B 12/28 1.375				1.375000	31 Dec 2028		
	2,000,000.000	Local	94.086414	1,881,728.27	93.656250	1,873,125.00	-8,603.27	0.82
		Base	94.086414	1,881,728.27	93.656250	1,873,125.00	-8,603.27	0.82
91282CDW8	US TREASURY N/B 01/29 1.75				1.750000	31 Jan 2029		
	2,000,000.000	Local	94.868588	1,897,371.76	94.460938	1,889,218.76	-8,153.00	0.83
		Base	94.868588	1,897,371.76	94.460938	1,889,218.76	-8,153.00	0.83
91282CJQ5	US TREASURY N/B 12/30 3.75				3.750000	31 Dec 2030		
	2,000,000.000	Local	99.951170	1,999,023.40	99.148438	1,982,968.76	-16,054.64	0.87
		Base	99.951170	1,999,023.40	99.148438	1,982,968.76	-16,054.64	0.87
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	2,000,000.000	Local	99.298687	1,985,973.73	100.445312	2,008,906.24	22,932.51	0.88
		Base	99.298687	1,985,973.73	100.445312	2,008,906.24	22,932.51	0.88
91282CKA8	US TREASURY N/B 02/27 4.125				4.125000	15 Feb 2027		
	2,000,000.000	Local	99.759193	1,995,183.85	100.312500	2,006,250.00	11,066.15	0.88
		Base	99.759193	1,995,183.85	100.312500	2,006,250.00	11,066.15	0.88
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026		
	2,000,000.000	Local	99.994809	1,999,896.17	100.087953	2,001,759.06	1,862.89	0.88
		Base	99.994809	1,999,896.17	100.087953	2,001,759.06	1,862.89	0.88
91282CLR0	US TREASURY N/B 10/29 4.125				4.125000	31 Oct 2029		
	2,000,000.000	Local	99.758158	1,995,163.16	100.824219	2,016,484.38	21,321.22	0.88
		Base	99.758158	1,995,163.16	100.824219	2,016,484.38	21,321.22	0.88
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	2,000,000.000	Local	99.711112	1,994,222.24	100.425781	2,008,515.62	14,293.38	0.88
		Base	99.711112	1,994,222.24	100.425781	2,008,515.62	14,293.38	0.88

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	2,000,000.000	99.941066	1,998,821.32	100.351562	2,007,031.24	8,209.92	0.88
		Base		99.941066	1,998,821.32	100.351562	2,007,031.24	8,209.92	0.88
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	2,000,000.000	99.815315	1,996,306.29	99.917969	1,998,359.38	2,053.09	0.88
		Base		99.815315	1,996,306.29	99.917969	1,998,359.38	2,053.09	0.88
91282CNQ0	US TREASURY FRN 07/27 VAR					3.812431	31 Jul 2027		
		Local	2,000,000.000	99.944470	1,998,889.39	100.091675	2,001,833.50	2,944.11	0.88
		Base		99.944470	1,998,889.39	100.091675	2,001,833.50	2,944.11	0.88
91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.700089	1,994,001.77	98.769531	1,975,390.62	-18,611.15	0.87
		Base		99.700089	1,994,001.77	98.769531	1,975,390.62	-18,611.15	0.87
91282CPB1	US TREASURY N/B 09/27 3.5					3.500000	30 Sep 2027		
		Local	2,000,000.000	99.867236	1,997,344.72	99.507812	1,990,156.24	-7,188.48	0.87
		Base		99.867236	1,997,344.72	99.507812	1,990,156.24	-7,188.48	0.87
91282CPD7	US TREASURY N/B 10/30 3.625					3.625000	31 Oct 2030		
		Local	2,000,000.000	99.443159	1,988,863.17	98.718750	1,974,375.00	-14,488.17	0.87
		Base		99.443159	1,988,863.17	98.718750	1,974,375.00	-14,488.17	0.87
91282CPN5	US TREASURY N/B 11/30 3.5					3.500000	30 Nov 2030		
		Local	2,000,000.000	99.302902	1,986,058.03	98.167969	1,963,359.38	-22,698.65	0.86
		Base		99.302902	1,986,058.03	98.167969	1,963,359.38	-22,698.65	0.86
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	2,000,000.000	99.769837	1,995,396.74	100.144531	2,002,890.62	7,493.88	0.88
		Base		99.769837	1,995,396.74	100.144531	2,002,890.62	7,493.88	0.88
US DOLLAR Total									
		Local	48,285,282.740		48,093,707.14		46,854,533.53	-1,239,173.61	20.55
Original Face:		Base	108,263,606.000		48,093,707.14		46,854,533.53	-1,239,173.61	20.55
FIXED INCOME Total									
		Base	48,285,282.740		48,093,707.14		46,854,533.53	-1,239,173.61	20.55

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Base Currency: 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:	108,263,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		229,542,732.880	Base		229,272,314.28		228,030,670.17	-1,241,644.11	100.00
	Original Face:	108,263,606.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			34,222.360	Local	1.000000	34,222.36	1.000000	34,222.36	0.00	0.00
				Base	1.000000	34,222.36	1.000000	34,222.36	0.00	0.00
US DOLLAR Total										
			34,222.360	Local		34,222.36		34,222.36	0.00	0.00
				Base		34,222.36		34,222.36	0.00	0.00
CASH Total										
			34,222.360	Base		34,222.36		34,222.36	0.00	0.00
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.550975	31 Dec 2030		
			412,555.280	Local	100.000000	412,555.28	100.000000	412,555.28	0.00	0.01
				Base	100.000000	412,555.28	100.000000	412,555.28	0.00	0.01
US DOLLAR Total										
			412,555.280	Local		412,555.28		412,555.28	0.00	0.01
				Base		412,555.28		412,555.28	0.00	0.01
CASH EQUIVALENT Total										
			412,555.280	Base		412,555.28		412,555.28	0.00	0.01
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
001055102	AFLAC INC COMMON STOCK USD.1									
			28,224.000	Local	23.459647	662,125.08	109.710000	3,096,455.04	2,434,329.96	0.09
				Base	23.459647	662,125.08	109.710000	3,096,455.04	2,434,329.96	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
00130H105	AES CORP COMMON STOCK USD.01								
		Local	43,050.000	19.071913	821,045.86	14.090000	606,574.50	-214,471.36	0.02
		Base		19.071913	821,045.86	14.090000	606,574.50	-214,471.36	0.02
00206R102	AT+T INC COMMON STOCK USD1.0								
		Local	423,358.000	25.470136	10,782,985.90	28.990000	12,273,148.42	1,490,162.52	0.36
		Base		25.470136	10,782,985.90	28.990000	12,273,148.42	1,490,162.52	0.36
002824100	ABBOTT LABORATORIES COMMON STOCK								
		Local	105,150.000	41.744451	4,389,429.01	102.670000	10,795,750.50	6,406,321.49	0.32
		Base		41.744451	4,389,429.01	102.670000	10,795,750.50	6,406,321.49	0.32
00287Y109	ABBVIE INC COMMON STOCK USD.01								
		Local	106,886.000	55.382800	5,919,645.95	217.490000	23,246,636.14	17,326,990.19	0.68
		Base		55.382800	5,919,645.95	217.490000	23,246,636.14	17,326,990.19	0.68
00724F101	ADOBE INC COMMON STOCK USD.0001								
		Local	24,821.000	177.743539	4,411,772.37	243.080000	6,033,488.68	1,621,716.31	0.18
		Base		177.743539	4,411,772.37	243.080000	6,033,488.68	1,621,716.31	0.18
007903107	ADVANCED MICRO DEVICES COMMON STOCK USD.01								
		Local	98,574.000	33.058914	3,258,749.38	203.430000	20,052,908.82	16,794,159.44	0.59
		Base		33.058914	3,258,749.38	203.430000	20,052,908.82	16,794,159.44	0.59
00846U101	AGILENT TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	17,104.000	44.133651	754,861.97	113.980000	1,949,513.92	1,194,651.95	0.06
		Base		44.133651	754,861.97	113.980000	1,949,513.92	1,194,651.95	0.06
009066101	AIRBNB INC CLASS A COMMON STOCK USD.0001								
		Local	25,624.000	133.423259	3,418,837.58	126.280000	3,235,798.72	-183,038.86	0.09
		Base		133.423259	3,418,837.58	126.280000	3,235,798.72	-183,038.86	0.09
009158106	AIR PRODUCTS + CHEMICALS INC COMMON STOCK USD1.0								
		Local	13,468.000	105.019716	1,414,405.54	290.490000	3,912,319.32	2,497,913.78	0.11
		Base		105.019716	1,414,405.54	290.490000	3,912,319.32	2,497,913.78	0.11
00971T101	AKAMAI TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	8,697.000	52.674580	458,110.82	114.850000	998,850.45	540,739.63	0.03
		Base		52.674580	458,110.82	114.850000	998,850.45	540,739.63	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
012653101	ALBEMARLE CORP COMMON STOCK USD.01								
		Local	7,128.000	102.206999	728,531.49	179.530000	1,279,689.84	551,158.35	0.04
		Base		102.206999	728,531.49	179.530000	1,279,689.84	551,158.35	0.04
015271109	ALEXANDRIA REAL ESTATE EQUIT REIT USD.01								
		Local	9,431.000	133.962339	1,263,398.82	46.420000	437,787.02	-825,611.80	0.01
		Base		133.962339	1,263,398.82	46.420000	437,787.02	-825,611.80	0.01
016255101	ALIGN TECHNOLOGY INC COMMON STOCK USD.0001								
		Local	4,034.000	188.255620	759,423.17	171.430000	691,548.62	-67,874.55	0.02
		Base		188.255620	759,423.17	171.430000	691,548.62	-67,874.55	0.02
018802108	ALLIANT ENERGY CORP COMMON STOCK USD.01								
		Local	15,539.000	43.321167	673,167.62	71.760000	1,115,078.64	441,911.02	0.03
		Base		43.321167	673,167.62	71.760000	1,115,078.64	441,911.02	0.03
020002101	ALLSTATE CORP COMMON STOCK USD.01								
		Local	15,732.000	52.619261	827,806.22	207.340000	3,261,872.88	2,434,066.66	0.10
		Base		52.619261	827,806.22	207.340000	3,261,872.88	2,434,066.66	0.10
02072L680	STRIVE 500 ETF STRIVE 500 ETF								
		Local	85,000.000	24.154129	2,053,101.00	41.970000	3,567,450.00	1,514,349.00	0.10
		Base		24.154129	2,053,101.00	41.970000	3,567,450.00	1,514,349.00	0.10
02079K107	ALPHABET INC CL C COMMON STOCK USD.001								
		Local	282,795.000	32.320657	9,140,120.29	286.860000	81,122,573.70	71,982,453.41	2.37
		Base		32.320657	9,140,120.29	286.860000	81,122,573.70	71,982,453.41	2.37
02079K305	ALPHABET INC CL A COMMON STOCK USD.001								
		Local	352,116.000	33.361538	11,747,131.28	287.560000	101,254,476.96	89,507,345.68	2.96
		Base		33.361538	11,747,131.28	287.560000	101,254,476.96	89,507,345.68	2.96
02209S103	ALTRIA GROUP INC COMMON STOCK USD.333								
		Local	101,512.000	22.947051	2,329,401.05	65.990000	6,698,776.88	4,369,375.83	0.20
		Base		22.947051	2,329,401.05	65.990000	6,698,776.88	4,369,375.83	0.20
023135106	AMAZON.COM INC COMMON STOCK USD.01								
		Local	590,678.000	49.120385	29,014,330.56	208.270000	123,020,507.06	94,006,176.50	3.59
		Base		49.120385	29,014,330.56	208.270000	123,020,507.06	94,006,176.50	3.59

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023608102	AMEREN CORPORATION COMMON STOCK USD.01								
		Local	16,715.000	52.035506	869,773.49	109.920000	1,837,312.80	967,539.31	0.05
		Base		52.035506	869,773.49	109.920000	1,837,312.80	967,539.31	0.05
025537101	AMERICAN ELECTRIC POWER COMMON STOCK USD6.5								
		Local	32,709.000	51.266249	1,676,867.74	131.080000	4,287,495.72	2,610,627.98	0.13
		Base		51.266249	1,676,867.74	131.080000	4,287,495.72	2,610,627.98	0.13
025816109	AMERICAN EXPRESS CO COMMON STOCK USD.2								
		Local	32,372.000	63.247749	2,047,456.13	302.480000	9,791,882.56	7,744,426.43	0.29
		Base		63.247749	2,047,456.13	302.480000	9,791,882.56	7,744,426.43	0.29
026874784	AMERICAN INTERNATIONAL GROUP COMMON STOCK USD2.5								
		Local	32,442.000	98.916803	3,209,058.93	75.250000	2,441,260.50	-767,798.43	0.07
		Base		98.916803	3,209,058.93	75.250000	2,441,260.50	-767,798.43	0.07
03027X100	AMERICAN TOWER CORP REIT USD.01								
		Local	28,301.000	96.830817	2,740,408.95	172.580000	4,884,186.58	2,143,777.63	0.14
		Base		96.830817	2,740,408.95	172.580000	4,884,186.58	2,143,777.63	0.14
030420103	AMERICAN WATER WORKS CO INC COMMON STOCK USD.01								
		Local	11,800.000	85.743573	1,011,774.16	136.090000	1,605,862.00	594,087.84	0.05
		Base		85.743573	1,011,774.16	136.090000	1,605,862.00	594,087.84	0.05
03073E105	CENCORA INC COMMON STOCK USD.01								
		Local	11,762.000	90.406541	1,063,361.73	314.140000	3,694,914.68	2,631,552.95	0.11
		Base		90.406541	1,063,361.73	314.140000	3,694,914.68	2,631,552.95	0.11
03076C106	AMERIPRISE FINANCIAL INC COMMON STOCK USD.01								
		Local	5,520.000	60.164216	332,106.47	444.400000	2,453,088.00	2,120,981.53	0.07
		Base		60.164216	332,106.47	444.400000	2,453,088.00	2,120,981.53	0.07
031100100	AMETEK INC COMMON STOCK USD.01								
		Local	13,927.000	59.039379	822,241.43	214.360000	2,985,391.72	2,163,150.29	0.09
		Base		59.039379	822,241.43	214.360000	2,985,391.72	2,163,150.29	0.09
031162100	AMGEN INC COMMON STOCK USD.0001								
		Local	32,555.000	93.276950	3,036,631.11	351.850000	11,454,476.75	8,417,845.64	0.33
		Base		93.276950	3,036,631.11	351.850000	11,454,476.75	8,417,845.64	0.33

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
032095101	AMPHENOL CORP CL A COMMON STOCK USD.001								
		Local	74,328.000	12.974012	964,332.39	126.350000	9,391,342.80	8,427,010.41	0.27
		Base		12.974012	964,332.39	126.350000	9,391,342.80	8,427,010.41	0.27
032654105	ANALOG DEVICES INC COMMON STOCK USD.167								
		Local	29,542.000	79.404219	2,345,759.45	318.140000	9,398,491.88	7,052,732.43	0.27
		Base		79.404219	2,345,759.45	318.140000	9,398,491.88	7,052,732.43	0.27
036752103	ELEVANCE HEALTH INC COMMON STOCK USD.01								
		Local	13,350.000	115.574362	1,542,917.73	292.750000	3,908,212.50	2,365,294.77	0.11
		Base		115.574362	1,542,917.73	292.750000	3,908,212.50	2,365,294.77	0.11
03743Q108	APA CORP COMMON STOCK USD.625								
		Local	21,441.000	56.260194	1,206,274.83	42.440000	909,956.04	-296,318.79	0.03
		Base		56.260194	1,206,274.83	42.440000	909,956.04	-296,318.79	0.03
03769M106	APOLLO GLOBAL MANAGEMENT INC COMMON STOCK USD.0001								
		Local	28,073.000	171.024572	4,801,172.81	111.420000	3,127,893.66	-1,673,279.15	0.09
		Base		171.024572	4,801,172.81	111.420000	3,127,893.66	-1,673,279.15	0.09
037833100	APPLE INC COMMON STOCK USD.00001								
		Local	888,210.000	29.140577	25,882,951.58	253.790000	225,418,815.90	199,535,864.32	6.58
		Base		29.140577	25,882,951.58	253.790000	225,418,815.90	199,535,864.32	6.58
038222105	APPLIED MATERIALS INC COMMON STOCK USD.01								
		Local	47,984.000	30.934161	1,484,344.76	341.790000	16,400,451.36	14,916,106.60	0.48
		Base		30.934161	1,484,344.76	341.790000	16,400,451.36	14,916,106.60	0.48
03831W108	APPLOVIN CORP CLASS A COMMON STOCK USD.00003								
		Local	16,389.000	644.910736	10,569,442.05	398.000000	6,522,822.00	-4,046,620.05	0.19
		Base		644.910736	10,569,442.05	398.000000	6,522,822.00	-4,046,620.05	0.19
039483102	ARCHER DANIELS MIDLAND CO COMMON STOCK								
		Local	29,064.000	30.746921	893,628.52	72.690000	2,112,662.16	1,219,033.64	0.06
		Base		30.746921	893,628.52	72.690000	2,112,662.16	1,219,033.64	0.06
03990B101	ARES MANAGEMENT CORP A COMMON STOCK								
		Local	12,459.000	168.719110	2,102,071.39	109.100000	1,359,276.90	-742,794.49	0.04
		Base		168.719110	2,102,071.39	109.100000	1,359,276.90	-742,794.49	0.04

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040413205	ARISTA NETWORKS INC COMMON STOCK USD.0001								
		Local	62,430.000	24.355475	1,520,512.30	122.780000	7,665,155.40	6,144,643.10	0.22
		Base		24.355475	1,520,512.30	122.780000	7,665,155.40	6,144,643.10	0.22
04621X108	ASSURANT INC COMMON STOCK USD.01								
		Local	3,032.000	77.114644	233,811.60	217.810000	660,399.92	426,588.32	0.02
		Base		77.114644	233,811.60	217.810000	660,399.92	426,588.32	0.02
049560105	ATMOS ENERGY CORP COMMON STOCK								
		Local	10,009.000	106.259871	1,063,555.05	184.720000	1,848,862.48	785,307.43	0.05
		Base		106.259871	1,063,555.05	184.720000	1,848,862.48	785,307.43	0.05
052769106	AUTODESK INC COMMON STOCK USD.01								
		Local	12,826.000	70.064996	898,653.64	239.400000	3,070,544.40	2,171,890.76	0.09
		Base		70.064996	898,653.64	239.400000	3,070,544.40	2,171,890.76	0.09
053015103	AUTOMATIC DATA PROCESSING COMMON STOCK USD.1								
		Local	24,349.000	62.281629	1,516,495.39	203.180000	4,947,229.82	3,430,734.43	0.14
		Base		62.281629	1,516,495.39	203.180000	4,947,229.82	3,430,734.43	0.14
053332102	AUTOZONE INC COMMON STOCK USD.01								
		Local	1,003.000	369.762772	370,872.06	3,377.780000	3,387,913.34	3,017,041.28	0.10
		Base		369.762772	370,872.06	3,377.780000	3,387,913.34	3,017,041.28	0.10
053484101	AVALONBAY COMMUNITIES INC REIT USD.01								
		Local	8,565.000	144.941968	1,241,427.96	163.350000	1,399,092.75	157,664.79	0.04
		Base		144.941968	1,241,427.96	163.350000	1,399,092.75	157,664.79	0.04
053611109	AVERY DENNISON CORP COMMON STOCK USD1.0								
		Local	4,676.000	66.075793	308,970.41	172.680000	807,451.68	498,481.27	0.02
		Base		66.075793	308,970.41	172.680000	807,451.68	498,481.27	0.02
05464C101	AXON ENTERPRISE INC COMMON STOCK USD.00001								
		Local	4,770.000	258.607195	1,233,556.32	424.690000	2,025,771.30	792,214.98	0.06
		Base		258.607195	1,233,556.32	424.690000	2,025,771.30	792,214.98	0.06
05722G100	BAKER HUGHES CO COMMON STOCK USD.0001								
		Local	59,742.000	36.047894	2,153,573.30	61.050000	3,647,249.10	1,493,675.80	0.11
		Base		36.047894	2,153,573.30	61.050000	3,647,249.10	1,493,675.80	0.11

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058498106	BALL CORP COMMON STOCK								
		Local	16,203.000	24.493034	396,860.63	59.110000	957,759.33	560,898.70	0.03
		Base		24.493034	396,860.63	59.110000	957,759.33	560,898.70	0.03
060505104	BANK OF AMERICA CORP COMMON STOCK USD.01								
		Local	401,311.000	25.812489	10,358,835.78	48.750000	19,563,911.25	9,205,075.47	0.57
		Base		25.812489	10,358,835.78	48.750000	19,563,911.25	9,205,075.47	0.57
064058100	BANK OF NEW YORK MELLON CORP COMMON STOCK USD.01								
		Local	41,611.000	37.228847	1,549,129.55	118.630000	4,936,312.93	3,387,183.38	0.14
		Base		37.228847	1,549,129.55	118.630000	4,936,312.93	3,387,183.38	0.14
071813109	BAXTER INTERNATIONAL INC COMMON STOCK USD1.0								
		Local	31,122.000	38.607083	1,201,529.63	16.800000	522,849.60	-678,680.03	0.02
		Base		38.607083	1,201,529.63	16.800000	522,849.60	-678,680.03	0.02
075887109	BECTON DICKINSON AND CO COMMON STOCK USD1.0								
		Local	17,221.000	119.259746	2,053,772.08	157.230000	2,707,657.83	653,885.75	0.08
		Base		119.259746	2,053,772.08	157.230000	2,707,657.83	653,885.75	0.08
084423102	WR BERKLEY CORP COMMON STOCK USD.2								
		Local	18,018.000	32.006651	576,695.83	66.280000	1,194,233.04	617,537.21	0.03
		Base		32.006651	576,695.83	66.280000	1,194,233.04	617,537.21	0.03
084670702	BERKSHIRE HATHAWAY INC CL B COMMON STOCK USD.0033								
		Local	110,934.000	126.573339	14,041,286.84	479.200000	53,159,572.80	39,118,285.96	1.55
		Base		126.573339	14,041,286.84	479.200000	53,159,572.80	39,118,285.96	1.55
086516101	BEST BUY CO INC COMMON STOCK USD.1								
		Local	11,781.000	41.232410	485,759.02	64.200000	756,340.20	270,581.18	0.02
		Base		41.232410	485,759.02	64.200000	756,340.20	270,581.18	0.02
09062X103	BIOGEN INC COMMON STOCK USD.0005								
		Local	8,885.000	119.006095	1,057,369.15	183.330000	1,628,887.05	571,517.90	0.05
		Base		119.006095	1,057,369.15	183.330000	1,628,887.05	571,517.90	0.05
09073M104	BIO TECHNE CORP COMMON STOCK USD.01								
		Local	9,467.000	120.639116	1,142,090.51	52.260000	494,745.42	-647,345.09	0.01
		Base		120.639116	1,142,090.51	52.260000	494,745.42	-647,345.09	0.01

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09260D107	BLACKSTONE INC COMMON STOCK USD.00001								
		Local	45,282.000	112.508528	5,094,611.17	114.990000	5,206,977.18	112,366.01	0.15
		Base		112.508528	5,094,611.17	114.990000	5,206,977.18	112,366.01	0.15
09290D101	BLACKROCK INC COMMON STOCK USD.01								
		Local	8,726.000	388.365614	3,388,878.35	961.710000	8,391,881.46	5,003,003.11	0.24
		Base		388.365614	3,388,878.35	961.710000	8,391,881.46	5,003,003.11	0.24
097023105	BOEING CO/THE COMMON STOCK USD5.0								
		Local	47,497.000	120.715163	5,733,608.12	199.030000	9,453,327.91	3,719,719.79	0.28
		Base		120.715163	5,733,608.12	199.030000	9,453,327.91	3,719,719.79	0.28
09857L108	BOOKING HOLDINGS INC COMMON STOCK USD.008								
		Local	1,949.000	594.583992	1,158,844.20	4,210.320000	8,205,913.68	7,047,069.48	0.24
		Base		594.583992	1,158,844.20	4,210.320000	8,205,913.68	7,047,069.48	0.24
101121101	BXP INC REIT USD.01								
		Local	8,917.000	92.630602	825,987.08	51.900000	462,792.30	-363,194.78	0.01
		Base		92.630602	825,987.08	51.900000	462,792.30	-363,194.78	0.01
101137107	BOSTON SCIENTIFIC CORP COMMON STOCK USD.01								
		Local	89,641.000	23.838182	2,136,878.44	62.750000	5,624,972.75	3,488,094.31	0.16
		Base		23.838182	2,136,878.44	62.750000	5,624,972.75	3,488,094.31	0.16
110122108	BRISTOL MYERS SQUIBB CO COMMON STOCK USD.1								
		Local	123,175.000	48.865882	6,019,054.99	60.650000	7,470,563.75	1,451,508.76	0.22
		Base		48.865882	6,019,054.99	60.650000	7,470,563.75	1,451,508.76	0.22
11133T103	BROADRIDGE FINANCIAL SOLUTIO COMMON STOCK USD.01								
		Local	7,056.000	122.144891	861,854.35	162.480000	1,146,458.88	284,604.53	0.03
		Base		122.144891	861,854.35	162.480000	1,146,458.88	284,604.53	0.03
11135F101	BROADCOM INC COMMON STOCK								
		Local	286,618.000	44.662767	12,801,153.01	309.510000	88,711,137.18	75,909,984.17	2.59
		Base		44.662767	12,801,153.01	309.510000	88,711,137.18	75,909,984.17	2.59
115236101	BROWN + BROWN INC COMMON STOCK USD.1								
		Local	17,702.000	63.894122	1,131,053.75	65.210000	1,154,347.42	23,293.67	0.03
		Base		63.894122	1,131,053.75	65.210000	1,154,347.42	23,293.67	0.03

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115637209	BROWN FORMAN CORP CLASS B COMMON STOCK USD.15								
		Local	10,315.000	31.277194	322,624.26	26.440000	272,728.60	-49,895.66	0.01
		Base		31.277194	322,624.26	26.440000	272,728.60	-49,895.66	0.01
12008R107	BUILDERS FIRSTSOURCE INC COMMON STOCK USD.01								
		Local	6,688.000	164.367714	1,099,291.27	82.330000	550,623.04	-548,668.23	0.02
		Base		164.367714	1,099,291.27	82.330000	550,623.04	-548,668.23	0.02
12503M108	CBOE GLOBAL MARKETS INC COMMON STOCK								
		Local	6,321.000	90.429317	571,603.71	281.070000	1,776,643.47	1,205,039.76	0.05
		Base		90.429317	571,603.71	281.070000	1,776,643.47	1,205,039.76	0.05
12504L109	CBRE GROUP INC A COMMON STOCK USD.01								
		Local	17,574.000	121.367295	2,132,908.85	135.460000	2,380,574.04	247,665.19	0.07
		Base		121.367295	2,132,908.85	135.460000	2,380,574.04	247,665.19	0.07
12514G108	CDW CORP/DE COMMON STOCK USD.01								
		Local	7,872.000	126.056133	992,313.88	121.020000	952,669.44	-39,644.44	0.03
		Base		126.056133	992,313.88	121.020000	952,669.44	-39,644.44	0.03
125269100	CF INDUSTRIES HOLDINGS INC COMMON STOCK USD.01								
		Local	9,435.000	32.239174	304,176.61	129.840000	1,225,040.40	920,863.79	0.04
		Base		32.239174	304,176.61	129.840000	1,225,040.40	920,863.79	0.04
12541W209	C.H. ROBINSON WORLDWIDE INC COMMON STOCK USD.1								
		Local	7,171.000	60.607183	434,614.11	166.070000	1,190,887.97	756,273.86	0.03
		Base		60.607183	434,614.11	166.070000	1,190,887.97	756,273.86	0.03
125523100	THE CIGNA GROUP COMMON STOCK USD.01								
		Local	15,930.000	97.878110	1,559,198.29	266.750000	4,249,327.50	2,690,129.21	0.12
		Base		97.878110	1,559,198.29	266.750000	4,249,327.50	2,690,129.21	0.12
12572Q105	CME GROUP INC COMMON STOCK USD.01								
		Local	21,807.000	114.330225	2,493,199.22	295.350000	6,440,697.45	3,947,498.23	0.19
		Base		114.330225	2,493,199.22	295.350000	6,440,697.45	3,947,498.23	0.19
125896100	CMS ENERGY CORP COMMON STOCK USD.01								
		Local	18,526.000	31.152975	577,140.02	77.580000	1,437,247.08	860,107.06	0.04
		Base		31.152975	577,140.02	77.580000	1,437,247.08	860,107.06	0.04

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126408103	CSX CORP COMMON STOCK USD1.0								
		Local	112,417.000	8.107729	911,446.54	41.050000	4,614,717.85	3,703,271.31	0.13
		Base		8.107729	911,446.54	41.050000	4,614,717.85	3,703,271.31	0.13
126650100	CVS HEALTH CORP COMMON STOCK USD.01								
		Local	76,931.000	52.089716	4,007,313.95	71.820000	5,525,184.42	1,517,870.47	0.16
		Base		52.089716	4,007,313.95	71.820000	5,525,184.42	1,517,870.47	0.16
127097103	COTERRA ENERGY INC COMMON STOCK USD.1								
		Local	45,863.000	20.433329	937,133.79	35.140000	1,611,625.82	674,492.03	0.05
		Base		20.433329	937,133.79	35.140000	1,611,625.82	674,492.03	0.05
127387108	CADENCE DESIGN SYS INC COMMON STOCK USD.01								
		Local	16,456.000	57.242646	941,984.99	277.870000	4,572,628.72	3,630,643.73	0.13
		Base		57.242646	941,984.99	277.870000	4,572,628.72	3,630,643.73	0.13
133131102	CAMDEN PROPERTY TRUST REIT USD.01								
		Local	6,256.000	162.165128	1,014,505.04	97.660000	610,960.96	-403,544.08	0.02
		Base		162.165128	1,014,505.04	97.660000	610,960.96	-403,544.08	0.02
134429109	THE CAMPBELL S COMPANY COMMON STOCK USD.0375								
		Local	11,890.000	39.856356	473,892.07	22.270000	264,790.30	-209,101.77	0.01
		Base		39.856356	473,892.07	22.270000	264,790.30	-209,101.77	0.01
14040H105	CAPITAL ONE FINANCIAL CORP COMMON STOCK USD.01								
		Local	37,807.000	51.814980	1,958,968.95	182.430000	6,897,131.01	4,938,162.06	0.20
		Base		51.814980	1,958,968.95	182.430000	6,897,131.01	4,938,162.06	0.20
14149Y108	CARDINAL HEALTH INC COMMON STOCK								
		Local	14,230.000	44.755583	636,871.95	211.310000	3,006,941.30	2,370,069.35	0.09
		Base		44.755583	636,871.95	211.310000	3,006,941.30	2,370,069.35	0.09
143658300	CARNIVAL CORP COMMON STOCK USD.01								
		Local	69,587.000	24.282663	1,689,757.64	25.880000	1,800,911.56	111,153.92	0.05
		Base		24.282663	1,689,757.64	25.880000	1,800,911.56	111,153.92	0.05
14448C104	CARRIER GLOBAL CORP COMMON STOCK USD.01								
		Local	47,507.000	15.926664	756,628.05	56.310000	2,675,119.17	1,918,491.12	0.08
		Base		15.926664	756,628.05	56.310000	2,675,119.17	1,918,491.12	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
146869102	CARVANA CO COMMON STOCK USD.001								
		Local	8,538.000	442.693815	3,779,719.79	314.380000	2,684,176.44	-1,095,543.35	0.08
		Base		442.693815	3,779,719.79	314.380000	2,684,176.44	-1,095,543.35	0.08
149123101	CATERPILLAR INC COMMON STOCK USD1.0								
		Local	28,151.000	78.409678	2,207,310.84	708.460000	19,943,857.46	17,736,546.62	0.58
		Base		78.409678	2,207,310.84	708.460000	19,943,857.46	17,736,546.62	0.58
15135B101	CENTENE CORP COMMON STOCK USD.001								
		Local	28,269.000	53.848887	1,522,254.20	32.740000	925,527.06	-596,727.14	0.03
		Base		53.848887	1,522,254.20	32.740000	925,527.06	-596,727.14	0.03
15189T107	CENTERPOINT ENERGY INC COMMON STOCK USD.01								
		Local	39,477.000	22.047200	870,357.32	43.160000	1,703,827.32	833,470.00	0.05
		Base		22.047200	870,357.32	43.160000	1,703,827.32	833,470.00	0.05
159864107	CHARLES RIVER LABORATORIES COMMON STOCK USD.01								
		Local	2,976.000	351.485773	1,046,021.66	172.500000	513,360.00	-532,661.66	0.01
		Base		351.485773	1,046,021.66	172.500000	513,360.00	-532,661.66	0.01
16119P108	CHARTER COMMUNICATIONS INC A COMMON STOCK USD.001								
		Local	5,207.000	298.855525	1,556,140.72	215.880000	1,124,087.16	-432,053.56	0.03
		Base		298.855525	1,556,140.72	215.880000	1,124,087.16	-432,053.56	0.03
165167735	EXPAND ENERGY CORP COMMON STOCK USD.01								
		Local	14,398.000	99.525048	1,432,961.64	109.780000	1,580,612.44	147,650.80	0.05
		Base		99.525048	1,432,961.64	109.780000	1,580,612.44	147,650.80	0.05
166764100	CHEVRON CORP COMMON STOCK USD.75								
		Local	113,333.000	80.442727	9,116,815.62	206.900000	23,448,597.70	14,331,782.08	0.68
		Base		80.442727	9,116,815.62	206.900000	23,448,597.70	14,331,782.08	0.68
169656105	CHIPOTLE MEXICAN GRILL INC COMMON STOCK USD.01								
		Local	78,762.000	10.275716	809,335.91	32.010000	2,521,171.62	1,711,835.71	0.07
		Base		10.275716	809,335.91	32.010000	2,521,171.62	1,711,835.71	0.07
171340102	CHURCH + DWIGHT CO INC COMMON STOCK USD1.0								
		Local	14,311.000	51.299008	734,140.11	93.320000	1,335,502.52	601,362.41	0.04
		Base		51.299008	734,140.11	93.320000	1,335,502.52	601,362.41	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
171779309	CIENA CORP COMMON STOCK USD.01								
		Local	8,516.000	306.878536	2,613,377.61	388.230000	3,306,166.68	692,789.07	0.10
		Base		306.878536	2,613,377.61	388.230000	3,306,166.68	692,789.07	0.10
172062101	CINCINNATI FINANCIAL CORP COMMON STOCK USD2.0								
		Local	9,436.000	56.192058	530,228.26	157.350000	1,484,754.60	954,526.34	0.04
		Base		56.192058	530,228.26	157.350000	1,484,754.60	954,526.34	0.04
17275R102	CISCO SYSTEMS INC COMMON STOCK USD.001								
		Local	238,858.000	30.972850	7,398,113.09	77.590000	18,532,992.22	11,134,879.13	0.54
		Base		30.972850	7,398,113.09	77.590000	18,532,992.22	11,134,879.13	0.54
172908105	CINTAS CORP COMMON STOCK								
		Local	20,563.000	27.806722	571,789.63	169.140000	3,478,025.82	2,906,236.19	0.10
		Base		27.806722	571,789.63	169.140000	3,478,025.82	2,906,236.19	0.10
172967424	CITIGROUP INC COMMON STOCK USD.01								
		Local	105,703.000	77.908124	8,235,122.42	113.410000	11,987,777.23	3,752,654.81	0.35
		Base		77.908124	8,235,122.42	113.410000	11,987,777.23	3,752,654.81	0.35
174610105	CITIZENS FINANCIAL GROUP COMMON STOCK USD.01								
		Local	25,706.000	24.983207	642,218.31	59.970000	1,541,588.82	899,370.51	0.05
		Base		24.983207	642,218.31	59.970000	1,541,588.82	899,370.51	0.05
189054109	CLOROX COMPANY COMMON STOCK USD1.0								
		Local	7,316.000	77.361256	565,974.95	103.630000	758,157.08	192,182.13	0.02
		Base		77.361256	565,974.95	103.630000	758,157.08	192,182.13	0.02
191216100	COCA COLA CO/THE COMMON STOCK USD.25								
		Local	234,198.000	34.158822	7,999,927.88	76.050000	17,810,757.90	9,810,830.02	0.52
		Base		34.158822	7,999,927.88	76.050000	17,810,757.90	9,810,830.02	0.52
192446102	COGNIZANT TECH SOLUTIONS A COMMON STOCK USD.01								
		Local	28,912.000	30.674177	886,851.80	61.350000	1,773,751.20	886,899.40	0.05
		Base		30.674177	886,851.80	61.350000	1,773,751.20	886,899.40	0.05
19247G107	COHERENT CORP COMMON STOCK								
		Local	11,334.000	245.612055	2,783,767.03	238.210000	2,699,872.14	-83,894.89	0.08
		Base		245.612055	2,783,767.03	238.210000	2,699,872.14	-83,894.89	0.08

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
19260Q107	COINBASE GLOBAL INC CLASS A COMMON STOCK USD.00001								
		Local	13,483.000	267.750923	3,610,085.69	174.610000	2,354,266.63	-1,255,819.06	0.07
		Base		267.750923	3,610,085.69	174.610000	2,354,266.63	-1,255,819.06	0.07
194162103	COLGATE PALMOLIVE CO COMMON STOCK USD1.0								
		Local	48,741.000	41.507207	2,023,102.77	85.230000	4,154,195.43	2,131,092.66	0.12
		Base		41.507207	2,023,102.77	85.230000	4,154,195.43	2,131,092.66	0.12
199908104	COMFORT SYSTEMS USA INC COMMON STOCK USD.01								
		Local	2,131.000	962.300155	2,050,661.63	1,378.990000	2,938,627.69	887,966.06	0.09
		Base		962.300155	2,050,661.63	1,378.990000	2,938,627.69	887,966.06	0.09
20030N101	COMCAST CORP CLASS A COMMON STOCK USD.01								
		Local	216,933.000	17.703010	3,840,367.10	28.710000	6,228,146.43	2,387,779.33	0.18
		Base		17.703010	3,840,367.10	28.710000	6,228,146.43	2,387,779.33	0.18
205887102	CONAGRA BRANDS INC COMMON STOCK USD5.0								
		Local	28,937.000	23.690271	685,525.36	15.720000	454,889.64	-230,635.72	0.01
		Base		23.690271	685,525.36	15.720000	454,889.64	-230,635.72	0.01
20825C104	CONOCOPHILLIPS COMMON STOCK USD.01								
		Local	74,089.000	53.141449	3,937,196.81	132.000000	9,779,748.00	5,842,551.19	0.29
		Base		53.141449	3,937,196.81	132.000000	9,779,748.00	5,842,551.19	0.29
209115104	CONSOLIDATED EDISON INC COMMON STOCK USD.1								
		Local	21,823.000	59.537334	1,299,283.25	113.180000	2,469,927.14	1,170,643.89	0.07
		Base		59.537334	1,299,283.25	113.180000	2,469,927.14	1,170,643.89	0.07
21036P108	CONSTELLATION BRANDS INC A COMMON STOCK USD.01								
		Local	8,495.000	72.788105	618,334.95	150.000000	1,274,250.00	655,915.05	0.04
		Base		72.788105	618,334.95	150.000000	1,274,250.00	655,915.05	0.04
21037T109	CONSTELLATION ENERGY COMMON STOCK								
		Local	18,840.000	43.977442	828,535.00	279.250000	5,261,070.00	4,432,535.00	0.15
		Base		43.977442	828,535.00	279.250000	5,261,070.00	4,432,535.00	0.15
216648501	COOPER COS INC/THE COMMON STOCK USD.1								
		Local	11,853.000	53.519174	634,362.77	71.500000	847,489.50	213,126.73	0.02
		Base		53.519174	634,362.77	71.500000	847,489.50	213,126.73	0.02

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217204106	COPART INC COMMON STOCK								
		Local	53,838.000	22.061686	1,187,757.04	33.200000	1,787,421.60	599,664.56	0.05
		Base		22.061686	1,187,757.04	33.200000	1,787,421.60	599,664.56	0.05
219350105	CORNING INC COMMON STOCK USD.5								
		Local	47,222.000	24.903177	1,175,977.81	135.970000	6,420,775.34	5,244,797.53	0.19
		Base		24.903177	1,175,977.81	135.970000	6,420,775.34	5,244,797.53	0.19
219948106	CORPAY INC COMMON STOCK USD.001								
		Local	4,231.000	217.715363	921,153.70	290.990000	1,231,178.69	310,024.99	0.04
		Base		217.715363	921,153.70	290.990000	1,231,178.69	310,024.99	0.04
22052L104	CORTEVA INC COMMON STOCK USD.01								
		Local	40,692.000	24.253856	986,937.92	83.710000	3,406,327.32	2,419,389.40	0.10
		Base		24.253856	986,937.92	83.710000	3,406,327.32	2,419,389.40	0.10
22160K105	COSTCO WHOLESALE CORP COMMON STOCK USD.005								
		Local	26,857.000	139.206442	3,738,667.41	996.430000	26,761,120.51	23,022,453.10	0.78
		Base		139.206442	3,738,667.41	996.430000	26,761,120.51	23,022,453.10	0.78
22160N109	COSTAR GROUP INC COMMON STOCK USD.01								
		Local	25,621.000	71.154074	1,823,038.52	40.340000	1,033,551.14	-789,487.38	0.03
		Base		71.154074	1,823,038.52	40.340000	1,033,551.14	-789,487.38	0.03
22788C105	CROWDSTRIKE HOLDINGS INC A COMMON STOCK								
		Local	15,241.000	390.609077	5,953,272.95	390.410000	5,950,238.81	-3,034.14	0.17
		Base		390.609077	5,953,272.95	390.410000	5,950,238.81	-3,034.14	0.17
22822V101	CROWN CASTLE INC REIT USD.01								
		Local	26,319.000	85.704607	2,255,659.55	81.310000	2,139,997.89	-115,661.66	0.06
		Base		85.704607	2,255,659.55	81.310000	2,139,997.89	-115,661.66	0.06
231021106	CUMMINS INC COMMON STOCK USD2.5								
		Local	8,358.000	82.094878	686,148.99	538.020000	4,496,771.16	3,810,622.17	0.13
		Base		82.094878	686,148.99	538.020000	4,496,771.16	3,810,622.17	0.13
23331A109	DR HORTON INC COMMON STOCK USD.01								
		Local	16,291.000	34.139395	556,164.88	137.220000	2,235,451.02	1,679,286.14	0.07
		Base		34.139395	556,164.88	137.220000	2,235,451.02	1,679,286.14	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
233331107	DTE ENERGY COMPANY COMMON STOCK								
		Local	12,559.000	61.619942	773,884.85	146.220000	1,836,376.98	1,062,492.13	0.05
		Base		61.619942	773,884.85	146.220000	1,836,376.98	1,062,492.13	0.05
235851102	DANAHER CORP COMMON STOCK USD.01								
		Local	38,040.000	69.217071	2,633,017.38	189.600000	7,212,384.00	4,579,366.62	0.21
		Base		69.217071	2,633,017.38	189.600000	7,212,384.00	4,579,366.62	0.21
237194105	DARDEN RESTAURANTS INC COMMON STOCK								
		Local	6,966.000	45.836876	319,299.68	196.040000	1,365,614.64	1,046,314.96	0.04
		Base		45.836876	319,299.68	196.040000	1,365,614.64	1,046,314.96	0.04
23804L103	DATADOG INC CLASS A COMMON STOCK USD.00001								
		Local	19,854.000	144.200447	2,862,955.68	118.050000	2,343,764.70	-519,190.98	0.07
		Base		144.200447	2,862,955.68	118.050000	2,343,764.70	-519,190.98	0.07
23918K108	DAVITA INC COMMON STOCK USD.001								
		Local	2,021.000	43.135473	87,176.79	153.690000	310,607.49	223,430.70	0.01
		Base		43.135473	87,176.79	153.690000	310,607.49	223,430.70	0.01
243537107	DECKERS OUTDOOR CORP COMMON STOCK USD.01								
		Local	8,585.000	150.749183	1,294,181.74	100.090000	859,272.65	-434,909.09	0.03
		Base		150.749183	1,294,181.74	100.090000	859,272.65	-434,909.09	0.03
244199105	DEERE + CO COMMON STOCK USD1.0								
		Local	15,247.000	89.947181	1,371,424.67	563.300000	8,588,635.10	7,217,210.43	0.25
		Base		89.947181	1,371,424.67	563.300000	8,588,635.10	7,217,210.43	0.25
24703L202	DELL TECHNOLOGIES C COMMON STOCK								
		Local	17,971.000	119.933202	2,155,319.57	164.130000	2,949,580.23	794,260.66	0.09
		Base		119.933202	2,155,319.57	164.130000	2,949,580.23	794,260.66	0.09
247361702	DELTA AIR LINES INC COMMON STOCK USD.0001								
		Local	39,263.000	26.859093	1,054,568.55	66.480000	2,610,204.24	1,555,635.69	0.08
		Base		26.859093	1,054,568.55	66.480000	2,610,204.24	1,555,635.69	0.08
25179M103	DEVON ENERGY CORP COMMON STOCK USD.1								
		Local	37,512.000	38.369547	1,439,318.44	50.320000	1,887,603.84	448,285.40	0.06
		Base		38.369547	1,439,318.44	50.320000	1,887,603.84	448,285.40	0.06

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252131107	DEXCOM INC COMMON STOCK USD.001								
		Local	23,271.000	100.331830	2,334,822.01	62.800000	1,461,418.80	-873,403.21	0.04
		Base		100.331830	2,334,822.01	62.800000	1,461,418.80	-873,403.21	0.04
25278X109	DIAMONDBACK ENERGY INC COMMON STOCK USD.01								
		Local	11,734.000	116.861321	1,371,250.74	197.790000	2,320,867.86	949,617.12	0.07
		Base		116.861321	1,371,250.74	197.790000	2,320,867.86	949,617.12	0.07
253868103	DIGITAL REALTY TRUST INC REIT USD.01								
		Local	19,529.000	115.477651	2,255,163.04	180.210000	3,519,321.09	1,264,158.05	0.10
		Base		115.477651	2,255,163.04	180.210000	3,519,321.09	1,264,158.05	0.10
254687106	WALT DISNEY CO/THE COMMON STOCK USD.01								
		Local	153,716.000	59.623987	9,165,160.77	96.380000	14,815,148.08	5,649,987.31	0.43
		Base		59.623987	9,165,160.77	96.380000	14,815,148.08	5,649,987.31	0.43
256677105	DOLLAR GENERAL CORP COMMON STOCK USD.875								
		Local	13,308.000	70.491942	938,106.76	118.730000	1,580,058.84	641,952.08	0.05
		Base		70.491942	938,106.76	118.730000	1,580,058.84	641,952.08	0.05
256746108	DOLLAR TREE INC COMMON STOCK USD.01								
		Local	11,180.000	58.988594	659,492.48	109.510000	1,224,321.80	564,829.32	0.04
		Base		58.988594	659,492.48	109.510000	1,224,321.80	564,829.32	0.04
25746U109	DOMINION ENERGY INC COMMON STOCK								
		Local	51,677.000	54.890976	2,836,600.97	61.820000	3,194,672.14	358,071.17	0.09
		Base		54.890976	2,836,600.97	61.820000	3,194,672.14	358,071.17	0.09
25754A201	DOMINO S PIZZA INC COMMON STOCK USD.01								
		Local	1,879.000	379.041426	712,218.84	358.790000	674,166.41	-38,052.43	0.02
		Base		379.041426	712,218.84	358.790000	674,166.41	-38,052.43	0.02
25809K105	DOORDASH INC A COMMON STOCK USD.00001								
		Local	22,605.000	187.549452	4,239,555.36	150.150000	3,394,140.75	-845,414.61	0.10
		Base		187.549452	4,239,555.36	150.150000	3,394,140.75	-845,414.61	0.10
260003108	DOVER CORP COMMON STOCK USD1.0								
		Local	8,155.000	48.113288	392,363.86	208.450000	1,699,909.75	1,307,545.89	0.05
		Base		48.113288	392,363.86	208.450000	1,699,909.75	1,307,545.89	0.05

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260557103	DOW INC COMMON STOCK USD.01								
		Local	43,377.000	37.876088	1,642,951.06	41.650000	1,806,652.05	163,700.99	0.05
		Base		37.876088	1,642,951.06	41.650000	1,806,652.05	163,700.99	0.05
26441C204	DUKE ENERGY CORP COMMON STOCK USD.001								
		Local	47,023.000	64.777610	3,046,037.54	130.940000	6,157,191.62	3,111,154.08	0.18
		Base		64.777610	3,046,037.54	130.940000	6,157,191.62	3,111,154.08	0.18
26614N102	DUPONT DE NEMOURS INC COMMON STOCK USD.01								
		Local	24,749.000	22.019449	544,959.34	45.800000	1,133,504.20	588,544.86	0.03
		Base		22.019449	544,959.34	45.800000	1,133,504.20	588,544.86	0.03
26875P101	EOG RESOURCES INC COMMON STOCK USD.01								
		Local	32,813.000	51.068566	1,675,712.84	144.570000	4,743,775.41	3,068,062.57	0.14
		Base		51.068566	1,675,712.84	144.570000	4,743,775.41	3,068,062.57	0.14
26884L109	EQT CORP COMMON STOCK								
		Local	37,738.000	40.646256	1,533,908.40	63.640000	2,401,646.32	867,737.92	0.07
		Base		40.646256	1,533,908.40	63.640000	2,401,646.32	867,737.92	0.07
278642103	EBAY INC COMMON STOCK USD.001								
		Local	27,334.000	19.945984	545,203.52	91.020000	2,487,940.68	1,942,737.16	0.07
		Base		19.945984	545,203.52	91.020000	2,487,940.68	1,942,737.16	0.07
278768106	ECHOSTAR CORP A COMMON STOCK USD.001								
		Local	8,137.000	111.613200	908,196.61	117.070000	952,598.59	44,401.98	0.03
		Base		111.613200	908,196.61	117.070000	952,598.59	44,401.98	0.03
278865100	ECOLAB INC COMMON STOCK USD1.0								
		Local	15,415.000	76.088404	1,172,902.74	266.020000	4,100,698.30	2,927,795.56	0.12
		Base		76.088404	1,172,902.74	266.020000	4,100,698.30	2,927,795.56	0.12
281020107	EDISON INTERNATIONAL COMMON STOCK								
		Local	23,268.000	53.762564	1,250,947.33	73.180000	1,702,752.24	451,804.91	0.05
		Base		53.762564	1,250,947.33	73.180000	1,702,752.24	451,804.91	0.05
28176E108	EDWARDS LIFESCIENCES CORP COMMON STOCK USD1.0								
		Local	35,081.000	27.345221	959,297.69	80.080000	2,809,286.48	1,849,988.79	0.08
		Base		27.345221	959,297.69	80.080000	2,809,286.48	1,849,988.79	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
285512109	ELECTRONIC ARTS INC COMMON STOCK USD.01								
		Local	13,616.000	49.675643	676,383.55	203.870000	2,775,893.92	2,099,510.37	0.08
		Base		49.675643	676,383.55	203.870000	2,775,893.92	2,099,510.37	0.08
29084Q100	EMCOR GROUP INC COMMON STOCK USD.01								
		Local	2,706.000	658.088969	1,780,788.75	738.310000	1,997,866.86	217,078.11	0.06
		Base		658.088969	1,780,788.75	738.310000	1,997,866.86	217,078.11	0.06
291011104	EMERSON ELECTRIC CO COMMON STOCK USD.5								
		Local	33,977.000	45.391967	1,542,282.85	131.020000	4,451,666.54	2,909,383.69	0.13
		Base		45.391967	1,542,282.85	131.020000	4,451,666.54	2,909,383.69	0.13
29364G103	ENTERGY CORP COMMON STOCK USD.01								
		Local	27,345.000	38.820377	1,061,543.22	112.360000	3,072,484.20	2,010,940.98	0.09
		Base		38.820377	1,061,543.22	112.360000	3,072,484.20	2,010,940.98	0.09
29414B104	EPAM SYSTEMS INC COMMON STOCK USD.001								
		Local	3,341.000	629.209392	2,102,188.58	135.400000	452,371.40	-1,649,817.18	0.01
		Base		629.209392	2,102,188.58	135.400000	452,371.40	-1,649,817.18	0.01
294429105	EQUIFAX INC COMMON STOCK USD1.25								
		Local	7,279.000	124.628298	907,169.38	180.070000	1,310,729.53	403,560.15	0.04
		Base		124.628298	907,169.38	180.070000	1,310,729.53	403,560.15	0.04
29444U700	EQUINIX INC REIT USD.001								
		Local	5,939.000	393.232216	2,335,406.13	980.240000	5,821,645.36	3,486,239.23	0.17
		Base		393.232216	2,335,406.13	980.240000	5,821,645.36	3,486,239.23	0.17
29476L107	EQUITY RESIDENTIAL REIT USD.01								
		Local	20,802.000	50.311064	1,046,570.76	59.150000	1,230,438.30	183,867.54	0.04
		Base		50.311064	1,046,570.76	59.150000	1,230,438.30	183,867.54	0.04
29530P102	ERIE INDEMNITY COMPANY CL A COMMON STOCK								
		Local	1,537.000	533.851165	820,529.24	251.310000	386,263.47	-434,265.77	0.01
		Base		533.851165	820,529.24	251.310000	386,263.47	-434,265.77	0.01
297178105	ESSEX PROPERTY TRUST INC REIT USD.0001								
		Local	3,895.000	197.449232	769,064.76	242.000000	942,590.00	173,525.24	0.03
		Base		197.449232	769,064.76	242.000000	942,590.00	173,525.24	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
30034W106	EVERGY INC COMMON STOCK								
		Local	13,922.000	55.456899	772,070.95	81.920000	1,140,490.24	368,419.29	0.03
		Base		55.456899	772,070.95	81.920000	1,140,490.24	368,419.29	0.03
30040W108	EVERSOURCE ENERGY COMMON STOCK USD5.0								
		Local	22,698.000	44.637602	1,013,184.28	69.280000	1,572,517.44	559,333.16	0.05
		Base		44.637602	1,013,184.28	69.280000	1,572,517.44	559,333.16	0.05
30161N101	EXELON CORP COMMON STOCK								
		Local	61,837.000	31.257952	1,932,898.00	49.020000	3,031,249.74	1,098,351.74	0.09
		Base		31.257952	1,932,898.00	49.020000	3,031,249.74	1,098,351.74	0.09
30212P303	EXPEDIA GROUP INC COMMON STOCK USD.001								
		Local	7,078.000	86.117679	609,540.93	230.890000	1,634,239.42	1,024,698.49	0.05
		Base		86.117679	609,540.93	230.890000	1,634,239.42	1,024,698.49	0.05
302130109	EXPEDITORS INTL WASH INC COMMON STOCK USD.01								
		Local	8,105.000	51.841508	420,175.42	143.230000	1,160,879.15	740,703.73	0.03
		Base		51.841508	420,175.42	143.230000	1,160,879.15	740,703.73	0.03
30225T102	EXTRA SPACE STORAGE INC REIT USD.01								
		Local	12,826.000	109.750537	1,407,660.39	131.130000	1,681,873.38	274,212.99	0.05
		Base		109.750537	1,407,660.39	131.130000	1,681,873.38	274,212.99	0.05
30231G102	EXXON MOBIL CORP COMMON STOCK								
		Local	252,918.000	60.817989	15,381,964.20	169.660000	42,910,067.88	27,528,103.68	1.25
		Base		60.817989	15,381,964.20	169.660000	42,910,067.88	27,528,103.68	1.25
30303M102	META PLATFORMS INC CLASS A COMMON STOCK USD.000006								
		Local	132,291.000	132.748281	17,561,402.87	572.130000	75,687,649.83	58,126,246.96	2.21
		Base		132.748281	17,561,402.87	572.130000	75,687,649.83	58,126,246.96	2.21
303075105	FACTSET RESEARCH SYSTEMS INC COMMON STOCK USD.01								
		Local	2,243.000	476.070838	1,067,826.89	216.990000	486,708.57	-581,118.32	0.01
		Base		476.070838	1,067,826.89	216.990000	486,708.57	-581,118.32	0.01
303250104	FAIR ISAAC CORP COMMON STOCK USD.01								
		Local	1,434.000	707.758194	1,014,925.25	1,067.540000	1,530,852.36	515,927.11	0.04
		Base		707.758194	1,014,925.25	1,067.540000	1,530,852.36	515,927.11	0.04

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311900104	FASTENAL CO COMMON STOCK USD.01								
		Local	69,411.000	10.749982	746,166.98	46.400000	3,220,670.40	2,474,503.42	0.09
		Base		10.749982	746,166.98	46.400000	3,220,670.40	2,474,503.42	0.09
313745101	FEDERAL REALTY INVS TRUST REIT USD.01								
		Local	4,752.000	136.574114	649,000.19	106.210000	504,709.92	-144,290.27	0.01
		Base		136.574114	649,000.19	106.210000	504,709.92	-144,290.27	0.01
31428X106	FEDEX CORP COMMON STOCK USD.1								
		Local	13,081.000	101.119732	1,322,747.21	356.180000	4,659,190.58	3,336,443.37	0.14
		Base		101.119732	1,322,747.21	356.180000	4,659,190.58	3,336,443.37	0.14
315616102	F5 INC COMMON STOCK								
		Local	3,420.000	134.071392	458,524.16	289.330000	989,508.60	530,984.44	0.03
		Base		134.071392	458,524.16	289.330000	989,508.60	530,984.44	0.03
31620M106	FIDELITY NATIONAL INFO SERV COMMON STOCK USD.01								
		Local	31,332.000	86.479574	2,709,578.02	46.910000	1,469,784.12	-1,239,793.90	0.04
		Base		86.479574	2,709,578.02	46.910000	1,469,784.12	-1,239,793.90	0.04
316773100	FIFTH THIRD BANCORP COMMON STOCK								
		Local	54,423.000	32.120934	1,748,117.57	46.460000	2,528,492.58	780,375.01	0.07
		Base		32.120934	1,748,117.57	46.460000	2,528,492.58	780,375.01	0.07
336433107	FIRST SOLAR INC COMMON STOCK USD.001								
		Local	6,508.000	159.383288	1,037,266.44	197.260000	1,283,768.08	246,501.64	0.04
		Base		159.383288	1,037,266.44	197.260000	1,283,768.08	246,501.64	0.04
337738108	FISERV INC COMMON STOCK USD.01								
		Local	32,533.000	58.083051	1,889,615.91	55.800000	1,815,341.40	-74,274.51	0.05
		Base		58.083051	1,889,615.91	55.800000	1,815,341.40	-74,274.51	0.05
337932107	FIRSTENERGY CORP COMMON STOCK USD.1								
		Local	31,442.000	43.467617	1,366,708.80	50.660000	1,592,851.72	226,142.92	0.05
		Base		43.467617	1,366,708.80	50.660000	1,592,851.72	226,142.92	0.05
345370860	FORD MOTOR CO COMMON STOCK USD.01								
		Local	237,522.000	12.117351	2,878,137.51	11.540000	2,741,003.88	-137,133.63	0.08
		Base		12.117351	2,878,137.51	11.540000	2,741,003.88	-137,133.63	0.08

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34959E109	FORTINET INC COMMON STOCK USD.001								
		Local	38,222.000	22.834808	872,792.04	81.720000	3,123,501.84	2,250,709.80	0.09
		Base		22.834808	872,792.04	81.720000	3,123,501.84	2,250,709.80	0.09
34959J108	FORTIVE CORP COMMON STOCK USD.01								
		Local	18,950.000	23.228592	440,181.81	55.280000	1,047,556.00	607,374.19	0.03
		Base		23.228592	440,181.81	55.280000	1,047,556.00	607,374.19	0.03
35137L105	FOX CORP CLASS A COMMON STOCK USD.01								
		Local	12,133.000	40.218146	487,966.77	58.400000	708,567.20	220,600.43	0.02
		Base		40.218146	487,966.77	58.400000	708,567.20	220,600.43	0.02
35137L204	FOX CORP CLASS B COMMON STOCK USD.01								
		Local	8,565.000	42.756474	366,209.20	53.100000	454,801.50	88,592.30	0.01
		Base		42.756474	366,209.20	53.100000	454,801.50	88,592.30	0.01
354613101	FRANKLIN RESOURCES INC COMMON STOCK USD.1								
		Local	18,582.000	25.496833	473,782.15	23.620000	438,906.84	-34,875.31	0.01
		Base		25.496833	473,782.15	23.620000	438,906.84	-34,875.31	0.01
35671D857	FREEPORT MCMORAN INC COMMON STOCK USD.1								
		Local	86,930.000	24.898157	2,164,396.81	58.780000	5,109,745.40	2,945,348.59	0.15
		Base		24.898157	2,164,396.81	58.780000	5,109,745.40	2,945,348.59	0.15
36266G107	GE HEALTHCARE TECHNOLOGY COMMON STOCK USD.01								
		Local	27,567.000	140.795955	3,881,322.09	71.180000	1,962,219.06	-1,919,103.03	0.06
		Base		140.795955	3,881,322.09	71.180000	1,962,219.06	-1,919,103.03	0.06
363576109	ARTHUR J GALLAGHER + CO COMMON STOCK USD1.0								
		Local	15,540.000	113.489539	1,763,627.43	216.580000	3,365,653.20	1,602,025.77	0.10
		Base		113.489539	1,763,627.43	216.580000	3,365,653.20	1,602,025.77	0.10
366651107	GARTNER INC COMMON STOCK USD.0005								
		Local	4,261.000	130.022762	554,026.99	158.340000	674,686.74	120,659.75	0.02
		Base		130.022762	554,026.99	158.340000	674,686.74	120,659.75	0.02
36828A101	GE VERNOVA INC COMMON STOCK USD.01								
		Local	16,295.000	144.997811	2,362,739.33	872.900000	14,223,905.50	11,861,166.17	0.42
		Base		144.997811	2,362,739.33	872.900000	14,223,905.50	11,861,166.17	0.42

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
368736104	GENERAC HOLDINGS INC COMMON STOCK USD.01								
		Local	3,547.000	295.178325	1,046,997.52	195.330000	692,835.51	-354,162.01	0.02
		Base		295.178325	1,046,997.52	195.330000	692,835.51	-354,162.01	0.02
369550108	GENERAL DYNAMICS CORP COMMON STOCK USD1.0								
		Local	15,344.000	110.337886	1,693,024.53	343.220000	5,266,367.68	3,573,343.15	0.15
		Base		110.337886	1,693,024.53	343.220000	5,266,367.68	3,573,343.15	0.15
369604301	GENERAL ELECTRIC COMMON STOCK USD.01								
		Local	63,432.000	136.653512	8,668,205.60	283.770000	18,000,098.64	9,331,893.04	0.53
		Base		136.653512	8,668,205.60	283.770000	18,000,098.64	9,331,893.04	0.53
370334104	GENERAL MILLS INC COMMON STOCK USD.1								
		Local	32,274.000	34.642116	1,118,039.64	37.220000	1,201,238.28	83,198.64	0.04
		Base		34.642116	1,118,039.64	37.220000	1,201,238.28	83,198.64	0.04
37045V100	GENERAL MOTORS CO COMMON STOCK USD.01								
		Local	54,671.000	38.110847	2,083,558.09	74.500000	4,072,989.50	1,989,431.41	0.12
		Base		38.110847	2,083,558.09	74.500000	4,072,989.50	1,989,431.41	0.12
372460105	GENUINE PARTS CO COMMON STOCK USD1.0								
		Local	8,417.000	53.296151	448,593.70	105.750000	890,097.75	441,504.05	0.03
		Base		53.296151	448,593.70	105.750000	890,097.75	441,504.05	0.03
375558103	GILEAD SCIENCES INC COMMON STOCK USD.001								
		Local	75,031.000	30.836426	2,313,687.86	139.370000	10,457,070.47	8,143,382.61	0.31
		Base		30.836426	2,313,687.86	139.370000	10,457,070.47	8,143,382.61	0.31
37940X102	GLOBAL PAYMENTS INC COMMON STOCK								
		Local	14,388.000	110.096192	1,584,064.01	67.300000	968,312.40	-615,751.61	0.03
		Base		110.096192	1,584,064.01	67.300000	968,312.40	-615,751.61	0.03
37959E102	GLOBE LIFE INC COMMON STOCK USD1.0								
		Local	4,813.000	34.892445	167,937.34	139.170000	669,825.21	501,887.87	0.02
		Base		34.892445	167,937.34	139.170000	669,825.21	501,887.87	0.02
380237107	GODADDY INC CLASS A COMMON STOCK USD.001								
		Local	8,170.000	140.350563	1,146,664.10	82.670000	675,413.90	-471,250.20	0.02
		Base		140.350563	1,146,664.10	82.670000	675,413.90	-471,250.20	0.02

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38141G104	GOLDMAN SACHS GROUP INC COMMON STOCK USD.01								
		Local	18,131.000	153.772800	2,788,054.63	845.990000	15,338,644.69	12,550,590.06	0.45
		Base		153.772800	2,788,054.63	845.990000	15,338,644.69	12,550,590.06	0.45
384802104	WW GRAINGER INC COMMON STOCK USD.5								
		Local	2,646.000	186.725642	494,076.05	1,090.810000	2,886,283.26	2,392,207.21	0.08
		Base		186.725642	494,076.05	1,090.810000	2,886,283.26	2,392,207.21	0.08
40412C101	HCA HEALTHCARE INC COMMON STOCK USD.01								
		Local	9,465.000	91.459833	865,667.32	473.240000	4,479,216.60	3,613,549.28	0.13
		Base		91.459833	865,667.32	473.240000	4,479,216.60	3,613,549.28	0.13
40434L105	HP INC COMMON STOCK USD.01								
		Local	55,525.000	19.485912	1,081,955.26	19.210000	1,066,635.25	-15,320.01	0.03
		Base		19.485912	1,081,955.26	19.210000	1,066,635.25	-15,320.01	0.03
406216101	HALLIBURTON CO COMMON STOCK USD2.5								
		Local	50,646.000	31.064063	1,573,270.54	38.990000	1,974,687.54	401,417.00	0.06
		Base		31.064063	1,573,270.54	38.990000	1,974,687.54	401,417.00	0.06
416515104	HARTFORD INSURANCE GROUP INC COMMON STOCK USD.01								
		Local	16,868.000	46.550307	785,210.58	135.230000	2,281,059.64	1,495,849.06	0.07
		Base		46.550307	785,210.58	135.230000	2,281,059.64	1,495,849.06	0.07
418056107	HASBRO INC COMMON STOCK USD.5								
		Local	8,063.000	48.067200	387,565.83	93.600000	754,696.80	367,130.97	0.02
		Base		48.067200	387,565.83	93.600000	754,696.80	367,130.97	0.02
42250P103	HEALTHPEAK PROPERTIES INC REIT USD1.0								
		Local	42,068.000	29.992635	1,261,730.19	16.430000	691,177.24	-570,552.95	0.02
		Base		29.992635	1,261,730.19	16.430000	691,177.24	-570,552.95	0.02
426281101	JACK HENRY + ASSOCIATES INC COMMON STOCK USD.01								
		Local	4,366.000	131.346979	573,460.91	158.040000	690,002.64	116,541.73	0.02
		Base		131.346979	573,460.91	158.040000	690,002.64	116,541.73	0.02
427866108	HERSHEY CO/THE COMMON STOCK USD1.0								
		Local	8,961.000	80.793791	723,993.16	207.890000	1,862,902.29	1,138,909.13	0.05
		Base		80.793791	723,993.16	207.890000	1,862,902.29	1,138,909.13	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
42824C109	HEWLETT PACKARD ENTERPRISE COMMON STOCK USD.01							
	80,331.000	Local	11.726285	941,984.18	23.810000	1,912,681.11	970,696.93	0.06
		Base	11.726285	941,984.18	23.810000	1,912,681.11	970,696.93	0.06
43300A203	HILTON WORLDWIDE HOLDINGS IN COMMON STOCK USD.01							
	13,871.000	Local	76.347898	1,059,021.70	304.080000	4,217,893.68	3,158,871.98	0.12
		Base	76.347898	1,059,021.70	304.080000	4,217,893.68	3,158,871.98	0.12
436440101	HOLOGIC INC COMMON STOCK USD.01							
	13,458.000	Local	41.707115	561,294.36	75.590000	1,017,290.22	455,995.86	0.03
		Base	41.707115	561,294.36	75.590000	1,017,290.22	455,995.86	0.03
437076102	HOME DEPOT INC COMMON STOCK USD.05							
	60,218.000	Local	76.789998	4,624,140.12	328.890000	19,805,098.02	15,180,957.90	0.58
		Base	76.789998	4,624,140.12	328.890000	19,805,098.02	15,180,957.90	0.58
438516106	HONEYWELL INTERNATIONAL INC COMMON STOCK USD1.0							
	38,379.000	Local	61.076968	2,344,072.96	226.030000	8,674,805.37	6,330,732.41	0.25
		Base	61.076968	2,344,072.96	226.030000	8,674,805.37	6,330,732.41	0.25
440452100	HORMEL FOODS CORP COMMON STOCK USD.01465							
	17,641.000	Local	18.897934	333,378.46	22.650000	399,568.65	66,190.19	0.01
		Base	18.897934	333,378.46	22.650000	399,568.65	66,190.19	0.01
44107P104	HOST HOTELS + RESORTS INC REIT USD.01							
	38,642.000	Local	18.293405	706,893.75	19.160000	740,380.72	33,486.97	0.02
		Base	18.293405	706,893.75	19.160000	740,380.72	33,486.97	0.02
443201108	HOWMET AEROSPACE INC COMMON STOCK							
	24,253.000	Local	37.567599	911,126.98	230.460000	5,589,346.38	4,678,219.40	0.16
		Base	37.567599	911,126.98	230.460000	5,589,346.38	4,678,219.40	0.16
443510607	HUBBELL INC COMMON STOCK USD.01							
	3,216.000	Local	285.907889	919,479.77	490.740000	1,578,219.84	658,740.07	0.05
		Base	285.907889	919,479.77	490.740000	1,578,219.84	658,740.07	0.05
444859102	HUMANA INC COMMON STOCK USD.1666666							
	7,289.000	Local	110.355677	804,382.53	173.390000	1,263,839.71	459,457.18	0.04
		Base	110.355677	804,382.53	173.390000	1,263,839.71	459,457.18	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
445658107	HUNT (JB) TRANSPRT SVCS INC COMMON STOCK USD.01								
		Local	4,518.000	92.835981	419,432.96	211.900000	957,364.20	537,931.24	0.03
		Base		92.835981	419,432.96	211.900000	957,364.20	537,931.24	0.03
446150104	HUNTINGTON BANCSHARES INC COMMON STOCK USD.01								
		Local	122,790.000	14.027545	1,722,442.31	15.650000	1,921,663.50	199,221.19	0.06
		Base		14.027545	1,722,442.31	15.650000	1,921,663.50	199,221.19	0.06
446413106	HUNTINGTON INGALLS INDUSTRIE COMMON STOCK USD.01								
		Local	2,373.000	225.140603	534,258.65	379.900000	901,502.70	367,244.05	0.03
		Base		225.140603	534,258.65	379.900000	901,502.70	367,244.05	0.03
45167R104	IDEX CORP COMMON STOCK USD.01								
		Local	4,524.000	163.737436	740,748.16	189.550000	857,524.20	116,776.04	0.03
		Base		163.737436	740,748.16	189.550000	857,524.20	116,776.04	0.03
45168D104	IDEXX LABORATORIES INC COMMON STOCK USD.1								
		Local	4,829.000	163.612398	790,084.27	561.890000	2,713,366.81	1,923,282.54	0.08
		Base		163.612398	790,084.27	561.890000	2,713,366.81	1,923,282.54	0.08
452308109	ILLINOIS TOOL WORKS COMMON STOCK USD.01								
		Local	15,864.000	65.504569	1,039,164.48	260.290000	4,129,240.56	3,090,076.08	0.12
		Base		65.504569	1,039,164.48	260.290000	4,129,240.56	3,090,076.08	0.12
45337C102	INCYTE CORP COMMON STOCK USD.001								
		Local	10,105.000	118.501800	1,197,460.69	94.120000	951,082.60	-246,378.09	0.03
		Base		118.501800	1,197,460.69	94.120000	951,082.60	-246,378.09	0.03
45687V106	INGERSOLL RAND INC COMMON STOCK USD.01								
		Local	21,531.000	24.502282	527,558.63	80.120000	1,725,063.72	1,197,505.09	0.05
		Base		24.502282	527,558.63	80.120000	1,725,063.72	1,197,505.09	0.05
45784P101	INSULET CORP COMMON STOCK USD.001								
		Local	4,253.000	307.407839	1,307,405.54	209.840000	892,449.52	-414,956.02	0.03
		Base		307.407839	1,307,405.54	209.840000	892,449.52	-414,956.02	0.03
458140100	INTEL CORP COMMON STOCK USD.001								
		Local	283,848.000	31.702089	8,998,574.62	44.130000	12,526,212.24	3,527,637.62	0.37
		Base		31.702089	8,998,574.62	44.130000	12,526,212.24	3,527,637.62	0.37

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45841N107	INTERACTIVE BROKERS GRO CL A COMMON STOCK USD.01								
		Local	26,928.000	61.083564	1,644,858.22	67.070000	1,806,060.96	161,202.74	0.05
		Base		61.083564	1,644,858.22	67.070000	1,806,060.96	161,202.74	0.05
45866F104	INTERCONTINENTAL EXCHANGE IN COMMON STOCK USD.01								
		Local	34,348.000	45.355332	1,557,864.94	157.280000	5,402,253.44	3,844,388.50	0.16
		Base		45.355332	1,557,864.94	157.280000	5,402,253.44	3,844,388.50	0.16
459200101	INTL BUSINESS MACHINES CORP COMMON STOCK USD.2								
		Local	56,522.000	130.588365	7,381,115.59	242.390000	13,700,367.58	6,319,251.99	0.40
		Base		130.588365	7,381,115.59	242.390000	13,700,367.58	6,319,251.99	0.40
459506101	INTL FLAVORS + FRAGRANCES COMMON STOCK USD.125								
		Local	15,484.000	107.194522	1,659,799.98	72.550000	1,123,364.20	-536,435.78	0.03
		Base		107.194522	1,659,799.98	72.550000	1,123,364.20	-536,435.78	0.03
460146103	INTERNATIONAL PAPER CO COMMON STOCK USD1.0								
		Local	31,939.000	38.769710	1,238,265.76	35.700000	1,140,222.30	-98,043.46	0.03
		Base		38.769710	1,238,265.76	35.700000	1,140,222.30	-98,043.46	0.03
461202103	INTUIT INC COMMON STOCK USD.01								
		Local	16,824.000	396.393211	6,668,919.39	432.380000	7,274,361.12	605,441.73	0.21
		Base		396.393211	6,668,919.39	432.380000	7,274,361.12	605,441.73	0.21
46120E602	INTUITIVE SURGICAL INC COMMON STOCK USD.001								
		Local	21,467.000	116.789242	2,507,114.65	460.990000	9,896,072.33	7,388,957.68	0.29
		Base		116.789242	2,507,114.65	460.990000	9,896,072.33	7,388,957.68	0.29
46187W107	INVITATION HOMES INC REIT USD.01								
		Local	34,122.000	35.606622	1,214,969.14	24.850000	847,931.70	-367,037.44	0.02
		Base		35.606622	1,214,969.14	24.850000	847,931.70	-367,037.44	0.02
46266C105	IQVIA HOLDINGS INC COMMON STOCK USD.01								
		Local	10,250.000	119.699854	1,226,923.50	170.540000	1,748,035.00	521,111.50	0.05
		Base		119.699854	1,226,923.50	170.540000	1,748,035.00	521,111.50	0.05
46284V101	IRON MOUNTAIN INC REIT USD.01								
		Local	17,889.000	34.496421	617,106.48	102.140000	1,827,182.46	1,210,075.98	0.05
		Base		34.496421	617,106.48	102.140000	1,827,182.46	1,210,075.98	0.05

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46625H100	JPMORGAN CHASE + CO COMMON STOCK USD1.0								
		Local	163,140.000	73.868885	12,050,969.97	294.160000	47,989,262.40	35,938,292.43	1.40
		Base		73.868885	12,050,969.97	294.160000	47,989,262.40	35,938,292.43	1.40
466313103	JABIL INC COMMON STOCK USD.001								
		Local	6,389.000	131.103129	837,617.89	265.630000	1,697,110.07	859,492.18	0.05
		Base		131.103129	837,617.89	265.630000	1,697,110.07	859,492.18	0.05
46982L108	JACOBS SOLUTIONS INC COMMON STOCK								
		Local	7,107.000	67.733038	481,378.70	127.280000	904,578.96	423,200.26	0.03
		Base		67.733038	481,378.70	127.280000	904,578.96	423,200.26	0.03
478160104	JOHNSON + JOHNSON COMMON STOCK USD1.0								
		Local	145,742.000	78.494243	11,439,908.01	244.440000	35,625,174.48	24,185,266.47	1.04
		Base		78.494243	11,439,908.01	244.440000	35,625,174.48	24,185,266.47	1.04
482480100	KLA CORP COMMON STOCK USD.001								
		Local	7,925.000	79.712265	631,719.70	1,472.410000	11,668,849.25	11,037,129.55	0.34
		Base		79.712265	631,719.70	1,472.410000	11,668,849.25	11,037,129.55	0.34
48251W104	KKR + CO INC COMMON STOCK USD.01								
		Local	41,496.000	106.426690	4,416,281.92	92.500000	3,838,380.00	-577,901.92	0.11
		Base		106.426690	4,416,281.92	92.500000	3,838,380.00	-577,901.92	0.11
49177J102	KENVUE INC COMMON STOCK USD.01								
		Local	115,962.000	22.679204	2,629,925.82	17.240000	1,999,184.88	-630,740.94	0.06
		Base		22.679204	2,629,925.82	17.240000	1,999,184.88	-630,740.94	0.06
49271V100	KEURIG DR PEPPER INC COMMON STOCK USD.01								
		Local	82,131.000	34.679702	2,848,278.60	26.330000	2,162,509.23	-685,769.37	0.06
		Base		34.679702	2,848,278.60	26.330000	2,162,509.23	-685,769.37	0.06
493267108	KEYCORP COMMON STOCK USD1.0								
		Local	56,706.000	14.149811	802,379.20	20.050000	1,136,955.30	334,576.10	0.03
		Base		14.149811	802,379.20	20.050000	1,136,955.30	334,576.10	0.03
49338L103	KEYSIGHT TECHNOLOGIES IN COMMON STOCK USD.01								
		Local	10,374.000	69.577445	721,796.41	282.370000	2,929,306.38	2,207,509.97	0.09
		Base		69.577445	721,796.41	282.370000	2,929,306.38	2,207,509.97	0.09

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
494368103	KIMBERLY CLARK CORP COMMON STOCK USD1.25								
		Local	20,074.000	73.081584	1,467,039.72	96.470000	1,936,538.78	469,499.06	0.06
		Base		73.081584	1,467,039.72	96.470000	1,936,538.78	469,499.06	0.06
49446R109	KIMCO REALTY CORP REIT USD.01								
		Local	40,789.000	22.285397	908,999.07	22.470000	916,528.83	7,529.76	0.03
		Base		22.285397	908,999.07	22.470000	916,528.83	7,529.76	0.03
49456B101	KINDER MORGAN INC COMMON STOCK USD.01								
		Local	118,390.000	31.825002	3,767,761.99	33.530000	3,969,616.70	201,854.71	0.12
		Base		31.825002	3,767,761.99	33.530000	3,969,616.70	201,854.71	0.12
500754106	KRAFT HEINZ CO/THE COMMON STOCK USD.01								
		Local	51,524.000	33.611000	1,731,773.17	22.490000	1,158,774.76	-572,998.41	0.03
		Base		33.611000	1,731,773.17	22.490000	1,158,774.76	-572,998.41	0.03
501044101	KROGER CO COMMON STOCK USD1.0								
		Local	35,208.000	19.106223	672,691.89	72.360000	2,547,650.88	1,874,958.99	0.07
		Base		19.106223	672,691.89	72.360000	2,547,650.88	1,874,958.99	0.07
502431109	L3HARRIS TECHNOLOGIES INC COMMON STOCK USD1.0								
		Local	11,330.000	82.063580	929,780.36	345.150000	3,910,549.50	2,980,769.14	0.11
		Base		82.063580	929,780.36	345.150000	3,910,549.50	2,980,769.14	0.11
504922105	LABCORP HOLDINGS INC COMMON STOCK USD.1								
		Local	5,012.000	138.603462	694,680.55	266.810000	1,337,251.72	642,571.17	0.04
		Base		138.603462	694,680.55	266.810000	1,337,251.72	642,571.17	0.04
512807306	LAM RESEARCH CORP COMMON STOCK USD.001								
		Local	75,494.000	9.047527	683,034.02	213.660000	16,130,048.04	15,447,014.02	0.47
		Base		9.047527	683,034.02	213.660000	16,130,048.04	15,447,014.02	0.47
517834107	LAS VEGAS SANDS CORP COMMON STOCK USD.001								
		Local	18,282.000	52.683575	963,161.11	53.880000	985,034.16	21,873.05	0.03
		Base		52.683575	963,161.11	53.880000	985,034.16	21,873.05	0.03
518439104	ESTEE LAUDER COMPANIES CL A COMMON STOCK USD.01								
		Local	14,952.000	75.735266	1,132,393.70	71.770000	1,073,105.04	-59,288.66	0.03
		Base		75.735266	1,132,393.70	71.770000	1,073,105.04	-59,288.66	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
525327102	LEIDOS HOLDINGS INC COMMON STOCK USD.0001								
		Local	7,736.000	86.922195	672,430.10	155.520000	1,203,102.72	530,672.62	0.04
		Base		86.922195	672,430.10	155.520000	1,203,102.72	530,672.62	0.04
526057104	LENNAR CORP W/D COMMON STOCK USD.1								
		Local	13,044.000	56.392362	735,581.97	86.840000	1,132,740.96	397,158.99	0.03
		Base		56.392362	735,581.97	86.840000	1,132,740.96	397,158.99	0.03
526107107	LENNOX INTERNATIONAL INC COMMON STOCK USD.01								
		Local	1,929.000	594.159492	1,146,133.66	464.130000	895,306.77	-250,826.89	0.03
		Base		594.159492	1,146,133.66	464.130000	895,306.77	-250,826.89	0.03
532457108	ELI LILLY + CO COMMON STOCK								
		Local	47,937.000	111.694534	5,354,300.87	919.770000	44,091,014.49	38,736,713.62	1.29
		Base		111.694534	5,354,300.87	919.770000	44,091,014.49	38,736,713.62	1.29
538034109	LIVE NATION ENTERTAINMENT IN COMMON STOCK USD.01								
		Local	9,550.000	77.778216	742,781.96	152.510000	1,456,470.50	713,688.54	0.04
		Base		77.778216	742,781.96	152.510000	1,456,470.50	713,688.54	0.04
539830109	LOCKHEED MARTIN CORP COMMON STOCK USD1.0								
		Local	12,246.000	119.527459	1,463,733.26	604.390000	7,401,359.94	5,937,626.68	0.22
		Base		119.527459	1,463,733.26	604.390000	7,401,359.94	5,937,626.68	0.22
540424108	LOEWS CORP COMMON STOCK USD.01								
		Local	10,221.000	33.325635	340,621.32	106.740000	1,090,989.54	750,368.22	0.03
		Base		33.325635	340,621.32	106.740000	1,090,989.54	750,368.22	0.03
548661107	LOWE S COS INC COMMON STOCK USD.5								
		Local	33,926.000	41.558279	1,409,906.19	236.280000	8,016,035.28	6,606,129.09	0.23
		Base		41.558279	1,409,906.19	236.280000	8,016,035.28	6,606,129.09	0.23
550021109	LULULEMON ATHLETICA INC COMMON STOCK USD.005								
		Local	6,456.000	399.386507	2,578,439.29	153.100000	988,413.60	-1,590,025.69	0.03
		Base		399.386507	2,578,439.29	153.100000	988,413.60	-1,590,025.69	0.03
55024U109	LUMENTUM HOLDINGS INC COMMON STOCK USD.001								
		Local	4,322.000	782.204854	3,380,689.38	702.760000	3,037,328.72	-343,360.66	0.09
		Base		782.204854	3,380,689.38	702.760000	3,037,328.72	-343,360.66	0.09

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55261F104	M + T BANK CORP COMMON STOCK USD.5								
		Local	9,188.000	116.505862	1,070,455.86	206.720000	1,899,343.36	828,887.50	0.06
		Base		116.505862	1,070,455.86	206.720000	1,899,343.36	828,887.50	0.06
552953101	MGM RESORTS INTERNATIONAL COMMON STOCK USD.01								
		Local	11,600.000	32.468745	376,637.44	37.010000	429,316.00	52,678.56	0.01
		Base		32.468745	376,637.44	37.010000	429,316.00	52,678.56	0.01
55354G100	MSCI INC COMMON STOCK USD.01								
		Local	4,443.000	194.302593	863,286.42	539.010000	2,394,821.43	1,531,535.01	0.07
		Base		194.302593	863,286.42	539.010000	2,394,821.43	1,531,535.01	0.07
56585A102	MARATHON PETROLEUM CORP COMMON STOCK USD.01								
		Local	38,348.000	35.582980	1,364,536.11	244.180000	9,363,814.64	7,999,278.53	0.27
		Base		35.582980	1,364,536.11	244.180000	9,363,814.64	7,999,278.53	0.27
571748102	MARSH + MCLENNAN COS COMMON STOCK USD1.0								
		Local	29,261.000	54.721729	1,601,212.52	173.450000	5,075,320.45	3,474,107.93	0.15
		Base		54.721729	1,601,212.52	173.450000	5,075,320.45	3,474,107.93	0.15
571903202	MARRIOTT INTERNATIONAL CL A COMMON STOCK USD.01								
		Local	13,298.000	55.418904	736,960.58	327.070000	4,349,376.86	3,612,416.28	0.13
		Base		55.418904	736,960.58	327.070000	4,349,376.86	3,612,416.28	0.13
573284106	MARTIN MARIETTA MATERIALS COMMON STOCK USD.01								
		Local	3,649.000	167.477471	611,125.29	588.680000	2,148,093.32	1,536,968.03	0.06
		Base		167.477471	611,125.29	588.680000	2,148,093.32	1,536,968.03	0.06
574599106	MASCO CORP COMMON STOCK USD1.0								
		Local	12,307.000	23.589382	290,314.52	60.370000	742,973.59	452,659.07	0.02
		Base		23.589382	290,314.52	60.370000	742,973.59	452,659.07	0.02
57636Q104	MASTERCARD INC A COMMON STOCK USD.0001								
		Local	49,261.000	77.668453	3,826,025.65	499.660000	24,613,751.26	20,787,725.61	0.72
		Base		77.668453	3,826,025.65	499.660000	24,613,751.26	20,787,725.61	0.72
579780206	MCCORMICK + CO NON VTG SHRS COMMON STOCK USD.01								
		Local	15,338.000	33.541975	514,466.82	50.440000	773,648.72	259,181.90	0.02
		Base		33.541975	514,466.82	50.440000	773,648.72	259,181.90	0.02

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580135101	MCDONALD S CORP COMMON STOCK USD.01								
		Local	43,062.000	77.213847	3,324,982.70	310.790000	13,383,238.98	10,058,256.28	0.39
		Base		77.213847	3,324,982.70	310.790000	13,383,238.98	10,058,256.28	0.39
58155Q103	MCKESSON CORP COMMON STOCK USD.01								
		Local	7,411.000	83.122288	616,019.28	865.360000	6,413,182.96	5,797,163.68	0.19
		Base		83.122288	616,019.28	865.360000	6,413,182.96	5,797,163.68	0.19
58933Y105	MERCK + CO. INC. COMMON STOCK USD.5								
		Local	150,072.000	52.268368	7,844,018.56	120.290000	18,052,160.88	10,208,142.32	0.53
		Base		52.268368	7,844,018.56	120.290000	18,052,160.88	10,208,142.32	0.53
59156R108	METLIFE INC COMMON STOCK USD.01								
		Local	33,282.000	37.922121	1,262,124.02	70.720000	2,353,703.04	1,091,579.02	0.07
		Base		37.922121	1,262,124.02	70.720000	2,353,703.04	1,091,579.02	0.07
592688105	METTLER TOLEDO INTERNATIONAL COMMON STOCK USD.01								
		Local	1,230.000	489.549829	602,146.29	1,261.200000	1,551,276.00	949,129.71	0.05
		Base		489.549829	602,146.29	1,261.200000	1,551,276.00	949,129.71	0.05
594918104	MICROSOFT CORP COMMON STOCK USD.00000625								
		Local	449,071.000	77.722371	34,902,862.77	370.170000	166,232,612.07	131,329,749.30	4.85
		Base		77.722371	34,902,862.77	370.170000	166,232,612.07	131,329,749.30	4.85
595017104	MICROCHIP TECHNOLOGY INC COMMON STOCK USD.001								
		Local	32,713.000	31.951001	1,045,213.09	64.610000	2,113,586.93	1,068,373.84	0.06
		Base		31.951001	1,045,213.09	64.610000	2,113,586.93	1,068,373.84	0.06
595112103	MICRON TECHNOLOGY INC COMMON STOCK USD.1								
		Local	68,037.000	31.559777	2,147,232.53	337.840000	22,985,620.08	20,838,387.55	0.67
		Base		31.559777	2,147,232.53	337.840000	22,985,620.08	20,838,387.55	0.67
59522J103	MID AMERICA APARTMENT COMM REIT USD.01								
		Local	7,068.000	101.236336	715,538.42	122.120000	863,144.16	147,605.74	0.03
		Base		101.236336	715,538.42	122.120000	863,144.16	147,605.74	0.03
60770K107	MODERNA INC COMMON STOCK USD.0001								
		Local	21,023.000	283.512926	5,960,292.25	50.800000	1,067,968.40	-4,892,323.85	0.03
		Base		283.512926	5,960,292.25	50.800000	1,067,968.40	-4,892,323.85	0.03

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Base Currency: USD - US DOLLAR

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60871R209	MOLSON COORS BEVERAGE CO B COMMON STOCK USD.01								
		Local	10,242.000	51.907929	531,641.01	43.060000	441,020.52	-90,620.49	0.01
		Base		51.907929	531,641.01	43.060000	441,020.52	-90,620.49	0.01
609207105	MONDELEZ INTERNATIONAL INC A COMMON STOCK								
		Local	77,506.000	22.751668	1,763,390.77	57.640000	4,467,445.84	2,704,055.07	0.13
		Base		22.751668	1,763,390.77	57.640000	4,467,445.84	2,704,055.07	0.13
609839105	MONOLITHIC POWER SYSTEMS INC COMMON STOCK USD.001								
		Local	2,944.000	399.082055	1,174,897.57	1,093.350000	3,218,822.40	2,043,924.83	0.09
		Base		399.082055	1,174,897.57	1,093.350000	3,218,822.40	2,043,924.83	0.09
61174X109	MONSTER BEVERAGE CORP COMMON STOCK USD.005								
		Local	43,141.000	19.678100	848,932.90	72.460000	3,125,996.86	2,277,063.96	0.09
		Base		19.678100	848,932.90	72.460000	3,125,996.86	2,277,063.96	0.09
615369105	MOODY S CORP COMMON STOCK USD.01								
		Local	9,275.000	76.003655	704,933.90	436.250000	4,046,218.75	3,341,284.85	0.12
		Base		76.003655	704,933.90	436.250000	4,046,218.75	3,341,284.85	0.12
617446448	MORGAN STANLEY COMMON STOCK USD.01								
		Local	72,777.000	42.190472	3,070,495.96	164.570000	11,976,910.89	8,906,414.93	0.35
		Base		42.190472	3,070,495.96	164.570000	11,976,910.89	8,906,414.93	0.35
61945C103	MOSAIC CO/THE COMMON STOCK USD.01								
		Local	19,196.000	46.039083	883,766.24	25.500000	489,498.00	-394,268.24	0.01
		Base		46.039083	883,766.24	25.500000	489,498.00	-394,268.24	0.01
620076307	MOTOROLA SOLUTIONS INC COMMON STOCK USD.01								
		Local	10,021.000	100.460062	1,006,710.28	433.970000	4,348,813.37	3,342,103.09	0.13
		Base		100.460062	1,006,710.28	433.970000	4,348,813.37	3,342,103.09	0.13
629377508	NRG ENERGY INC COMMON STOCK USD.01								
		Local	12,839.000	37.634782	483,192.96	146.140000	1,876,291.46	1,393,098.50	0.05
		Base		37.634782	483,192.96	146.140000	1,876,291.46	1,393,098.50	0.05
62944T105	NVR INC COMMON STOCK USD.01								
		Local	169.000	3,896.213373	658,460.06	6,589.830000	1,113,681.27	455,221.21	0.03
		Base		3,896.213373	658,460.06	6,589.830000	1,113,681.27	455,221.21	0.03

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631103108	NASDAQ INC COMMON STOCK USD.01								
		Local	27,162.000	31.580599	857,792.23	84.890000	2,305,782.18	1,447,989.95	0.07
		Base		31.580599	857,792.23	84.890000	2,305,782.18	1,447,989.95	0.07
64110D104	NETAPP INC COMMON STOCK USD.001								
		Local	11,974.000	39.361585	471,315.62	102.390000	1,226,017.86	754,702.24	0.04
		Base		39.361585	471,315.62	102.390000	1,226,017.86	754,702.24	0.04
64110L106	NETFLIX INC COMMON STOCK USD.001								
		Local	255,246.000	78.594978	20,061,053.66	96.150000	24,541,902.90	4,480,849.24	0.72
		Base		78.594978	20,061,053.66	96.150000	24,541,902.90	4,480,849.24	0.72
651639106	NEWMONT CORP COMMON STOCK USD1.6								
		Local	65,990.000	38.636594	2,549,628.82	108.250000	7,143,417.50	4,593,788.68	0.21
		Base		38.636594	2,549,628.82	108.250000	7,143,417.50	4,593,788.68	0.21
65249B109	NEWS CORP CLASS A COMMON STOCK USD.01								
		Local	22,391.000	13.043758	292,062.79	24.930000	558,207.63	266,144.84	0.02
		Base		13.043758	292,062.79	24.930000	558,207.63	266,144.84	0.02
65249B208	NEWS CORP CLASS B COMMON STOCK								
		Local	7,388.000	15.676808	115,820.26	28.510000	210,631.88	94,811.62	0.01
		Base		15.676808	115,820.26	28.510000	210,631.88	94,811.62	0.01
65339F101	NEXTERA ENERGY INC COMMON STOCK USD.01								
		Local	125,943.000	31.368326	3,950,621.05	92.880000	11,697,585.84	7,746,964.79	0.34
		Base		31.368326	3,950,621.05	92.880000	11,697,585.84	7,746,964.79	0.34
654106103	NIKE INC CL B COMMON STOCK								
		Local	72,058.000	31.054910	2,237,754.70	52.820000	3,806,103.56	1,568,348.86	0.11
		Base		31.054910	2,237,754.70	52.820000	3,806,103.56	1,568,348.86	0.11
65473P105	NISOURCE INC COMMON STOCK USD.01								
		Local	28,941.000	17.902436	518,114.39	46.660000	1,350,387.06	832,272.67	0.04
		Base		17.902436	518,114.39	46.660000	1,350,387.06	832,272.67	0.04
655663102	NORDSON CORP COMMON STOCK								
		Local	3,202.000	230.320740	737,487.01	266.060000	851,924.12	114,437.11	0.02
		Base		230.320740	737,487.01	266.060000	851,924.12	114,437.11	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
655844108	NORFOLK SOUTHERN CORP COMMON STOCK USD1.0								
		Local	13,585.000	69.335284	941,919.83	287.000000	3,898,895.00	2,956,975.17	0.11
		Base		69.335284	941,919.83	287.000000	3,898,895.00	2,956,975.17	0.11
665859104	NORTHERN TRUST CORP COMMON STOCK USD1.666666								
		Local	11,280.000	65.431978	738,072.71	139.570000	1,574,349.60	836,276.89	0.05
		Base		65.431978	738,072.71	139.570000	1,574,349.60	836,276.89	0.05
666807102	NORTHROP GRUMMAN CORP COMMON STOCK USD1.0								
		Local	8,069.000	97.614191	787,648.91	682.240000	5,504,994.56	4,717,345.65	0.16
		Base		97.614191	787,648.91	682.240000	5,504,994.56	4,717,345.65	0.16
668771108	GEN DIGITAL INC COMMON STOCK USD.01								
		Local	33,356.000	26.947765	898,869.66	18.830000	628,093.48	-270,776.18	0.02
		Base		26.947765	898,869.66	18.830000	628,093.48	-270,776.18	0.02
670346105	NUCOR CORP COMMON STOCK USD.4								
		Local	13,846.000	42.916294	594,219.00	169.100000	2,341,358.60	1,747,139.60	0.07
		Base		42.916294	594,219.00	169.100000	2,341,358.60	1,747,139.60	0.07
67066G104	NVIDIA CORP COMMON STOCK USD.001								
		Local	1,469,554.000	5.034523	7,398,504.14	174.400000	256,290,217.60	248,891,713.46	7.48
		Base		5.034523	7,398,504.14	174.400000	256,290,217.60	248,891,713.46	7.48
67103H107	O REILLY AUTOMOTIVE INC COMMON STOCK USD.01								
		Local	50,903.000	7.924841	403,398.18	92.310000	4,698,855.93	4,295,457.75	0.14
		Base		7.924841	403,398.18	92.310000	4,698,855.93	4,295,457.75	0.14
674599105	OCCIDENTAL PETROLEUM CORP COMMON STOCK USD.2								
		Local	43,491.000	44.265067	1,925,132.01	65.000000	2,826,915.00	901,782.99	0.08
		Base		44.265067	1,925,132.01	65.000000	2,826,915.00	901,782.99	0.08
674599162	OCCIDENTAL PETROLEUM CORP OCCIDENTAL PETROLEUM CW27								
		Local	9,176.000	4.950000	45,421.20	42.900000	393,650.40	348,229.20	0.01
		Base		4.950000	45,421.20	42.900000	393,650.40	348,229.20	0.01
679580100	OLD DOMINION FREIGHT LINE COMMON STOCK USD.1								
		Local	11,124.000	76.515223	851,155.34	195.400000	2,173,629.60	1,322,474.26	0.06
		Base		76.515223	851,155.34	195.400000	2,173,629.60	1,322,474.26	0.06

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681919106	OMNICOM GROUP COMMON STOCK USD.15								
		Local	19,020.000	50.928987	968,669.33	75.310000	1,432,396.20	463,726.87	0.04
		Base		50.928987	968,669.33	75.310000	1,432,396.20	463,726.87	0.04
682189105	ON SEMICONDUCTOR COMMON STOCK USD.01								
		Local	23,816.000	51.421172	1,224,646.64	61.920000	1,474,686.72	250,040.08	0.04
		Base		51.421172	1,224,646.64	61.920000	1,474,686.72	250,040.08	0.04
682680103	ONEOK INC COMMON STOCK USD.01								
		Local	38,039.000	49.370011	1,877,985.83	90.390000	3,438,345.21	1,560,359.38	0.10
		Base		49.370011	1,877,985.83	90.390000	3,438,345.21	1,560,359.38	0.10
68389X105	ORACLE CORP COMMON STOCK USD.01								
		Local	102,534.000	51.625943	5,293,414.40	147.110000	15,083,776.74	9,790,362.34	0.44
		Base		51.625943	5,293,414.40	147.110000	15,083,776.74	9,790,362.34	0.44
68902V107	OTIS WORLDWIDE CORP COMMON STOCK USD.01								
		Local	23,500.000	39.602997	930,670.43	77.080000	1,811,380.00	880,709.57	0.05
		Base		39.602997	930,670.43	77.080000	1,811,380.00	880,709.57	0.05
69331C108	P G + E CORP COMMON STOCK								
		Local	133,030.000	15.586827	2,073,515.54	17.570000	2,337,337.10	263,821.56	0.07
		Base		15.586827	2,073,515.54	17.570000	2,337,337.10	263,821.56	0.07
693475105	PNC FINANCIAL SERVICES GROUP COMMON STOCK USD5.0								
		Local	24,432.000	139.491818	3,408,064.10	208.090000	5,084,054.88	1,675,990.78	0.15
		Base		139.491818	3,408,064.10	208.090000	5,084,054.88	1,675,990.78	0.15
693506107	PPG INDUSTRIES INC COMMON STOCK USD1.66666								
		Local	13,571.000	50.138645	680,431.55	106.880000	1,450,468.48	770,036.93	0.04
		Base		50.138645	680,431.55	106.880000	1,450,468.48	770,036.93	0.04
69351T106	PPL CORP COMMON STOCK USD.01								
		Local	44,743.000	26.932780	1,205,053.36	38.200000	1,709,182.60	504,129.24	0.05
		Base		26.932780	1,205,053.36	38.200000	1,709,182.60	504,129.24	0.05
69370C100	PTC INC COMMON STOCK USD.01								
		Local	7,195.000	131.887443	948,930.15	142.490000	1,025,215.55	76,285.40	0.03
		Base		131.887443	948,930.15	142.490000	1,025,215.55	76,285.40	0.03

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693718108	PACCAR INC COMMON STOCK USD1.0								
		Local	31,759.000	27.914017	886,521.26	115.500000	3,668,164.50	2,781,643.24	0.11
		Base		27.914017	886,521.26	115.500000	3,668,164.50	2,781,643.24	0.11
695156109	PACKAGING CORP OF AMERICA COMMON STOCK USD.01								
		Local	5,406.000	114.042764	616,515.18	212.220000	1,147,261.32	530,746.14	0.03
		Base		114.042764	616,515.18	212.220000	1,147,261.32	530,746.14	0.03
69608A108	PALANTIR TECHNOLOGIES INC A COMMON STOCK USD.001								
		Local	138,087.000	51.749812	7,145,976.27	146.280000	20,199,366.36	13,053,390.09	0.59
		Base		51.749812	7,145,976.27	146.280000	20,199,366.36	13,053,390.09	0.59
697435105	PALO ALTO NETWORKS INC COMMON STOCK USD.0001								
		Local	48,851.000	130.263852	6,363,519.43	160.320000	7,831,792.32	1,468,272.89	0.23
		Base		130.263852	6,363,519.43	160.320000	7,831,792.32	1,468,272.89	0.23
69932A204	PARAMOUNT SKYDANCE CL B COMMON STOCK USD.001								
		Local	18,788.000	39.982504	751,191.29	9.020000	169,467.76	-581,723.53	0.00
		Base		39.982504	751,191.29	9.020000	169,467.76	-581,723.53	0.00
701094104	PARKER HANNIFIN CORP COMMON STOCK USD.5								
		Local	7,639.000	95.494807	729,484.83	895.240000	6,838,738.36	6,109,253.53	0.20
		Base		95.494807	729,484.83	895.240000	6,838,738.36	6,109,253.53	0.20
704326107	PAYCHEX INC COMMON STOCK USD.01								
		Local	19,529.000	45.836066	895,132.53	92.120000	1,799,011.48	903,878.95	0.05
		Base		45.836066	895,132.53	92.120000	1,799,011.48	903,878.95	0.05
70450Y103	PAYPAL HOLDINGS INC COMMON STOCK								
		Local	55,671.000	38.586106	2,148,127.08	45.230000	2,517,999.33	369,872.25	0.07
		Base		38.586106	2,148,127.08	45.230000	2,517,999.33	369,872.25	0.07
713448108	PEPSICO INC COMMON STOCK USD.017								
		Local	82,640.000	69.729824	5,762,472.62	155.290000	12,833,165.60	7,070,692.98	0.37
		Base		69.729824	5,762,472.62	155.290000	12,833,165.60	7,070,692.98	0.37
714046109	REVVITY INC COMMON STOCK USD1.0								
		Local	6,855.000	62.223958	426,545.23	87.610000	600,566.55	174,021.32	0.02
		Base		62.223958	426,545.23	87.610000	600,566.55	174,021.32	0.02

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717081103	PFIZER INC COMMON STOCK USD.05								
		Local	343,850.000	29.226650	10,049,583.68	28.080000	9,655,308.00	-394,275.68	0.28
		Base		29.226650	10,049,583.68	28.080000	9,655,308.00	-394,275.68	0.28
718172109	PHILIP MORRIS INTERNATIONAL COMMON STOCK								
		Local	94,147.000	50.945834	4,796,397.46	165.340000	15,566,264.98	10,769,867.52	0.45
		Base		50.945834	4,796,397.46	165.340000	15,566,264.98	10,769,867.52	0.45
718546104	PHILLIPS 66 COMMON STOCK								
		Local	24,369.000	46.389932	1,130,476.25	182.180000	4,439,544.42	3,309,068.17	0.13
		Base		46.389932	1,130,476.25	182.180000	4,439,544.42	3,309,068.17	0.13
723484101	PINNACLE WEST CAPITAL COMMON STOCK								
		Local	7,237.000	51.070702	369,598.67	100.750000	729,127.75	359,529.08	0.02
		Base		51.070702	369,598.67	100.750000	729,127.75	359,529.08	0.02
73278L105	POOL CORP COMMON STOCK USD.001								
		Local	1,982.000	345.450646	684,683.18	202.330000	401,018.06	-283,665.12	0.01
		Base		345.450646	684,683.18	202.330000	401,018.06	-283,665.12	0.01
74144T108	T ROWE PRICE GROUP INC COMMON STOCK USD.2								
		Local	13,215.000	56.676845	748,984.51	90.140000	1,191,200.10	442,215.59	0.03
		Base		56.676845	748,984.51	90.140000	1,191,200.10	442,215.59	0.03
74251V102	PRINCIPAL FINANCIAL GROUP COMMON STOCK USD.01								
		Local	11,956.000	36.040432	430,899.40	90.110000	1,077,355.16	646,455.76	0.03
		Base		36.040432	430,899.40	90.110000	1,077,355.16	646,455.76	0.03
742718109	PROCTER + GAMBLE CO/THE COMMON STOCK								
		Local	140,633.000	68.557403	9,641,433.22	144.440000	20,313,030.52	10,671,597.30	0.59
		Base		68.557403	9,641,433.22	144.440000	20,313,030.52	10,671,597.30	0.59
743315103	PROGRESSIVE CORP COMMON STOCK USD1.0								
		Local	35,453.000	36.132583	1,281,008.47	198.240000	7,028,202.72	5,747,194.25	0.21
		Base		36.132583	1,281,008.47	198.240000	7,028,202.72	5,747,194.25	0.21
74340W103	PROLOGIS INC REIT USD.01								
		Local	56,212.000	65.197926	3,664,905.79	132.180000	7,430,102.16	3,765,196.37	0.22
		Base		65.197926	3,664,905.79	132.180000	7,430,102.16	3,765,196.37	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
744320102	PRUDENTIAL FINANCIAL INC COMMON STOCK USD.01								
		Local	21,052.000	54.994555	1,157,745.38	97.690000	2,056,569.88	898,824.50	0.06
		Base		54.994555	1,157,745.38	97.690000	2,056,569.88	898,824.50	0.06
744573106	PUBLIC SERVICE ENTERPRISE GP COMMON STOCK								
		Local	30,179.000	35.029208	1,057,146.47	80.950000	2,442,990.05	1,385,843.58	0.07
		Base		35.029208	1,057,146.47	80.950000	2,442,990.05	1,385,843.58	0.07
74460D109	PUBLIC STORAGE REIT USD.1								
		Local	9,552.000	142.230490	1,358,585.64	270.880000	2,587,445.76	1,228,860.12	0.08
		Base		142.230490	1,358,585.64	270.880000	2,587,445.76	1,228,860.12	0.08
745867101	PULTEGROUP INC COMMON STOCK USD.01								
		Local	11,617.000	22.617327	262,745.49	117.610000	1,366,275.37	1,103,529.88	0.04
		Base		22.617327	262,745.49	117.610000	1,366,275.37	1,103,529.88	0.04
74743L100	QNITY ELECTRONICS INC COMMON STOCK USD.01								
		Local	12,662.000	64.033659	810,794.19	115.380000	1,460,941.56	650,147.37	0.04
		Base		64.033659	810,794.19	115.380000	1,460,941.56	650,147.37	0.04
747525103	QUALCOMM INC COMMON STOCK USD.0001								
		Local	64,505.000	59.893900	3,863,455.99	128.780000	8,306,953.90	4,443,497.91	0.24
		Base		59.893900	3,863,455.99	128.780000	8,306,953.90	4,443,497.91	0.24
74762E102	QUANTA SERVICES INC COMMON STOCK USD.00001								
		Local	9,017.000	51.013049	459,984.66	549.020000	4,950,513.34	4,490,528.68	0.14
		Base		51.013049	459,984.66	549.020000	4,950,513.34	4,490,528.68	0.14
74834L100	QUEST DIAGNOSTICS INC COMMON STOCK USD.01								
		Local	6,655.000	59.600397	396,640.64	195.980000	1,304,246.90	907,606.26	0.04
		Base		59.600397	396,640.64	195.980000	1,304,246.90	907,606.26	0.04
751212101	RALPH LAUREN CORP COMMON STOCK USD.01								
		Local	2,338.000	100.849303	235,785.67	343.990000	804,248.62	568,462.95	0.02
		Base		100.849303	235,785.67	343.990000	804,248.62	568,462.95	0.02
754730109	RAYMOND JAMES FINANCIAL INC COMMON STOCK USD.01								
		Local	10,610.000	58.765711	623,504.19	144.790000	1,536,221.90	912,717.71	0.04
		Base		58.765711	623,504.19	144.790000	1,536,221.90	912,717.71	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
75513E101	RTX CORP COMMON STOCK USD1.0								
		Local	81,180.000	39.797592	3,230,768.55	192.900000	15,659,622.00	12,428,853.45	0.46
		Base		39.797592	3,230,768.55	192.900000	15,659,622.00	12,428,853.45	0.46
756109104	REALTY INCOME CORP REIT USD1.0								
		Local	55,630.000	59.698944	3,321,052.26	61.180000	3,403,443.40	82,391.14	0.10
		Base		59.698944	3,321,052.26	61.180000	3,403,443.40	82,391.14	0.10
758849103	REGENCY CENTERS CORP REIT USD.01								
		Local	9,952.000	66.021237	657,043.35	75.660000	752,968.32	95,924.97	0.02
		Base		66.021237	657,043.35	75.660000	752,968.32	95,924.97	0.02
75886F107	REGENERON PHARMACEUTICALS COMMON STOCK USD.001								
		Local	6,093.000	394.267619	2,402,272.60	772.640000	4,707,695.52	2,305,422.92	0.14
		Base		394.267619	2,402,272.60	772.640000	4,707,695.52	2,305,422.92	0.14
7591EP100	REGIONS FINANCIAL CORP COMMON STOCK USD.01								
		Local	52,516.000	13.478261	707,824.35	26.120000	1,371,717.92	663,893.57	0.04
		Base		13.478261	707,824.35	26.120000	1,371,717.92	663,893.57	0.04
760759100	REPUBLIC SERVICES INC COMMON STOCK USD.01								
		Local	12,167.000	38.372056	466,872.81	219.020000	2,664,816.34	2,197,943.53	0.08
		Base		38.372056	466,872.81	219.020000	2,664,816.34	2,197,943.53	0.08
761152107	RESMED INC COMMON STOCK USD.004								
		Local	8,809.000	99.256602	874,351.41	224.480000	1,977,444.32	1,103,092.91	0.06
		Base		99.256602	874,351.41	224.480000	1,977,444.32	1,103,092.91	0.06
770700102	ROBINHOOD MARKETS INC A COMMON STOCK USD.0001								
		Local	47,778.000	125.214841	5,982,514.67	69.300000	3,311,015.40	-2,671,499.27	0.10
		Base		125.214841	5,982,514.67	69.300000	3,311,015.40	-2,671,499.27	0.10
773903109	ROCKWELL AUTOMATION INC COMMON STOCK USD1.0								
		Local	6,796.000	74.607029	507,029.37	358.880000	2,438,948.48	1,931,919.11	0.07
		Base		74.607029	507,029.37	358.880000	2,438,948.48	1,931,919.11	0.07
775711104	ROLLINS INC COMMON STOCK USD1.0								
		Local	17,744.000	31.420944	557,533.23	53.410000	947,707.04	390,173.81	0.03
		Base		31.420944	557,533.23	53.410000	947,707.04	390,173.81	0.03

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
776696106	ROPER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	6,445.000	143.762171	926,547.19	353.860000	2,280,627.70	1,354,080.51	0.07
		Base		143.762171	926,547.19	353.860000	2,280,627.70	1,354,080.51	0.07
778296103	ROSS STORES INC COMMON STOCK USD.01								
		Local	19,554.000	26.121847	510,786.59	216.630000	4,235,983.02	3,725,196.43	0.12
		Base		26.121847	510,786.59	216.630000	4,235,983.02	3,725,196.43	0.12
78409V104	S+P GLOBAL INC COMMON STOCK USD1.0								
		Local	18,511.000	125.805455	2,328,784.77	425.340000	7,873,468.74	5,544,683.97	0.23
		Base		125.805455	2,328,784.77	425.340000	7,873,468.74	5,544,683.97	0.23
78410G104	SBA COMMUNICATIONS CORP REIT USD.01								
		Local	6,441.000	173.118565	1,115,056.68	172.110000	1,108,560.51	-6,496.17	0.03
		Base		173.118565	1,115,056.68	172.110000	1,108,560.51	-6,496.17	0.03
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US								
		Local	40,057.000	573.681641	22,979,965.48	650.340000	26,050,669.38	3,070,703.90	0.76
		Base		573.681641	22,979,965.48	650.340000	26,050,669.38	3,070,703.90	0.76
79466L302	SALESFORCE INC COMMON STOCK USD.001								
		Local	56,670.000	112.610711	6,381,648.99	186.670000	10,578,588.90	4,196,939.91	0.31
		Base		112.610711	6,381,648.99	186.670000	10,578,588.90	4,196,939.91	0.31
80004C200	SANDISK CORP COMMON STOCK USD.01								
		Local	8,932.000	237.719998	2,123,315.02	635.340000	5,674,856.88	3,551,541.86	0.17
		Base		237.719998	2,123,315.02	635.340000	5,674,856.88	3,551,541.86	0.17
806407102	HENRY SCHEIN INC COMMON STOCK USD.01								
		Local	6,051.000	56.410362	341,339.10	73.700000	445,958.70	104,619.60	0.01
		Base		56.410362	341,339.10	73.700000	445,958.70	104,619.60	0.01
806857108	SLB LTD COMMON STOCK USD.01								
		Local	90,398.000	73.792138	6,670,661.65	51.390000	4,645,553.22	-2,025,108.43	0.14
		Base		73.792138	6,670,661.65	51.390000	4,645,553.22	-2,025,108.43	0.14
808513105	SCHWAB (CHARLES) CORP COMMON STOCK USD.01								
		Local	101,021.000	38.920360	3,931,773.68	93.980000	9,493,953.58	5,562,179.90	0.28
		Base		38.920360	3,931,773.68	93.980000	9,493,953.58	5,562,179.90	0.28

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
816851109	SEMPRA COMMON STOCK								
		Local	39,477.000	41.543965	1,640,031.12	97.170000	3,835,980.09	2,195,948.97	0.11
		Base		41.543965	1,640,031.12	97.170000	3,835,980.09	2,195,948.97	0.11
81762P102	SERVICENOW INC COMMON STOCK USD.001								
		Local	63,247.000	70.097604	4,433,463.19	104.550000	6,612,473.85	2,179,010.66	0.19
		Base		70.097604	4,433,463.19	104.550000	6,612,473.85	2,179,010.66	0.19
824348106	SHERWIN WILLIAMS CO/THE COMMON STOCK USD1.0								
		Local	13,937.000	60.316944	840,637.25	320.550000	4,467,505.35	3,626,868.10	0.13
		Base		60.316944	840,637.25	320.550000	4,467,505.35	3,626,868.10	0.13
828806109	SIMON PROPERTY GROUP INC REIT USD.0001								
		Local	19,667.000	95.356082	1,875,368.06	186.530000	3,668,485.51	1,793,117.45	0.11
		Base		95.356082	1,875,368.06	186.530000	3,668,485.51	1,793,117.45	0.11
83088M102	SKYWORKS SOLUTIONS INC COMMON STOCK USD.25								
		Local	9,092.000	93.131209	846,748.95	53.550000	486,876.60	-359,872.35	0.01
		Base		93.131209	846,748.95	53.550000	486,876.60	-359,872.35	0.01
831865209	SMITH (A.O.) CORP COMMON STOCK USD1.0								
		Local	6,798.000	54.277852	368,980.84	65.940000	448,260.12	79,279.28	0.01
		Base		54.277852	368,980.84	65.940000	448,260.12	79,279.28	0.01
832696405	JM SMUCKER CO/THE COMMON STOCK								
		Local	6,454.000	75.382894	486,521.20	96.440000	622,423.76	135,902.56	0.02
		Base		75.382894	486,521.20	96.440000	622,423.76	135,902.56	0.02
833034101	SNAP ON INC COMMON STOCK USD1.0								
		Local	3,138.000	68.064818	213,587.40	363.220000	1,139,784.36	926,196.96	0.03
		Base		68.064818	213,587.40	363.220000	1,139,784.36	926,196.96	0.03
83444M101	SOLVENTUM CORP COMMON STOCK								
		Local	8,914.000	55.204291	492,091.05	65.300000	582,084.20	89,993.15	0.02
		Base		55.204291	492,091.05	65.300000	582,084.20	89,993.15	0.02
842587107	SOUTHERN CO/THE COMMON STOCK USD5.0								
		Local	66,593.000	41.463468	2,761,176.71	96.520000	6,427,556.36	3,666,379.65	0.19
		Base		41.463468	2,761,176.71	96.520000	6,427,556.36	3,666,379.65	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
844741108	SOUTHWEST AIRLINES CO COMMON STOCK USD1.0								
		Local	29,703.000	21.613038	641,972.06	37.570000	1,115,941.71	473,969.65	0.03
		Base		21.613038	641,972.06	37.570000	1,115,941.71	473,969.65	0.03
852234103	BLOCK INC COMMON STOCK USD.0000001								
		Local	33,108.000	76.170628	2,521,857.15	60.180000	1,992,439.44	-529,417.71	0.06
		Base		76.170628	2,521,857.15	60.180000	1,992,439.44	-529,417.71	0.06
854502101	STANLEY BLACK + DECKER INC COMMON STOCK USD2.5								
		Local	9,370.000	71.242150	667,538.95	71.060000	665,832.20	-1,706.75	0.02
		Base		71.242150	667,538.95	71.060000	665,832.20	-1,706.75	0.02
855244109	STARBUCKS CORP COMMON STOCK USD.001								
		Local	68,882.000	26.491398	1,824,780.45	89.590000	6,171,138.38	4,346,357.93	0.18
		Base		26.491398	1,824,780.45	89.590000	6,171,138.38	4,346,357.93	0.18
857477103	STATE STREET CORP COMMON STOCK USD1.0								
		Local	16,876.000	57.317220	967,285.40	126.560000	2,135,826.56	1,168,541.16	0.06
		Base		57.317220	967,285.40	126.560000	2,135,826.56	1,168,541.16	0.06
858119100	STEEL DYNAMICS INC COMMON STOCK USD.005								
		Local	8,300.000	102.401251	849,930.38	180.000000	1,494,000.00	644,069.62	0.04
		Base		102.401251	849,930.38	180.000000	1,494,000.00	644,069.62	0.04
863667101	STRYKER CORP COMMON STOCK USD.1								
		Local	20,826.000	100.879622	2,100,919.00	328.590000	6,843,215.34	4,742,296.34	0.20
		Base		100.879622	2,100,919.00	328.590000	6,843,215.34	4,742,296.34	0.20
86800U302	SUPER MICRO COMPUTER INC COMMON STOCK USD.001								
		Local	30,472.000	59.627406	1,816,966.33	22.770000	693,847.44	-1,123,118.89	0.02
		Base		59.627406	1,816,966.33	22.770000	693,847.44	-1,123,118.89	0.02
871607107	SYNOPSYS INC COMMON STOCK USD.01								
		Local	11,575.000	193.885759	2,244,227.66	396.480000	4,589,256.00	2,345,028.34	0.13
		Base		193.885759	2,244,227.66	396.480000	4,589,256.00	2,345,028.34	0.13
87165B103	SYNCHRONY FINANCIAL COMMON STOCK USD.001								
		Local	21,017.000	32.795523	689,263.50	68.020000	1,429,576.34	740,312.84	0.04
		Base		32.795523	689,263.50	68.020000	1,429,576.34	740,312.84	0.04

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871829107	SYSCO CORP COMMON STOCK USD1.0								
		Local	28,963.000	38.884683	1,126,217.07	71.330000	2,065,930.79	939,713.72	0.06
		Base		38.884683	1,126,217.07	71.330000	2,065,930.79	939,713.72	0.06
872540109	TJX COMPANIES INC COMMON STOCK USD1.0								
		Local	67,149.000	18.987723	1,275,006.64	159.700000	10,723,695.30	9,448,688.66	0.31
		Base		18.987723	1,275,006.64	159.700000	10,723,695.30	9,448,688.66	0.31
87256C101	TKO GROUP HOLDINGS INC COMMON STOCK USD.00001								
		Local	4,010.000	146.599559	587,864.23	201.650000	808,616.50	220,752.27	0.02
		Base		146.599559	587,864.23	201.650000	808,616.50	220,752.27	0.02
872590104	T MOBILE US INC COMMON STOCK USD.0001								
		Local	28,650.000	97.394666	2,790,357.19	210.030000	6,017,359.50	3,227,002.31	0.18
		Base		97.394666	2,790,357.19	210.030000	6,017,359.50	3,227,002.31	0.18
874054109	TAKE TWO INTERACTIVE SOFTWRE COMMON STOCK USD.01								
		Local	10,523.000	122.111323	1,284,977.45	197.500000	2,078,292.50	793,315.05	0.06
		Base		122.111323	1,284,977.45	197.500000	2,078,292.50	793,315.05	0.06
876030107	TAPESTRY INC COMMON STOCK USD.01								
		Local	12,244.000	32.432132	397,099.03	141.110000	1,727,750.84	1,330,651.81	0.05
		Base		32.432132	397,099.03	141.110000	1,727,750.84	1,330,651.81	0.05
87612E106	TARGET CORP COMMON STOCK USD.0833								
		Local	27,388.000	60.654327	1,661,200.72	121.200000	3,319,425.60	1,658,224.88	0.10
		Base		60.654327	1,661,200.72	121.200000	3,319,425.60	1,658,224.88	0.10
87612G101	TARGA RESOURCES CORP COMMON STOCK USD.001								
		Local	12,983.000	69.254848	899,135.69	250.730000	3,255,227.59	2,356,091.90	0.10
		Base		69.254848	899,135.69	250.730000	3,255,227.59	2,356,091.90	0.10
879360105	TELEDYNE TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,838.000	347.695592	986,760.09	605.010000	1,717,018.38	730,258.29	0.05
		Base		347.695592	986,760.09	605.010000	1,717,018.38	730,258.29	0.05
880770102	TERADYNE INC COMMON STOCK USD.125								
		Local	9,468.000	86.149829	815,666.58	296.460000	2,806,883.28	1,991,216.70	0.08
		Base		86.149829	815,666.58	296.460000	2,806,883.28	1,991,216.70	0.08

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
88160R101	TESLA INC COMMON STOCK USD.001								
		Local	170,064.000	315.471170	53,650,289.10	371.750000	63,221,292.00	9,571,002.90	1.85
		Base		315.471170	53,650,289.10	371.750000	63,221,292.00	9,571,002.90	1.85
882508104	TEXAS INSTRUMENTS INC COMMON STOCK USD1.0								
		Local	54,870.000	57.455714	3,152,595.02	194.140000	10,652,461.80	7,499,866.78	0.31
		Base		57.455714	3,152,595.02	194.140000	10,652,461.80	7,499,866.78	0.31
88262P102	TEXAS PACIFIC LAND CORP COMMON STOCK USD.01								
		Local	3,501.000	394.415733	1,380,849.48	474.560000	1,661,434.56	280,585.08	0.05
		Base		394.415733	1,380,849.48	474.560000	1,661,434.56	280,585.08	0.05
883203101	TEXTRON INC COMMON STOCK USD.125								
		Local	10,534.000	35.119807	369,952.05	87.560000	922,357.04	552,404.99	0.03
		Base		35.119807	369,952.05	87.560000	922,357.04	552,404.99	0.03
88339J105	TRADE DESK INC/THE CLASS A COMMON STOCK USD.000001								
		Local	26,618.000	53.494039	1,423,904.34	22.690000	603,962.42	-819,941.92	0.02
		Base		53.494039	1,423,904.34	22.690000	603,962.42	-819,941.92	0.02
883556102	THERMO FISHER SCIENTIFIC INC COMMON STOCK USD1.0								
		Local	22,712.000	142.989334	3,247,573.76	491.530000	11,163,629.36	7,916,055.60	0.33
		Base		142.989334	3,247,573.76	491.530000	11,163,629.36	7,916,055.60	0.33
88579Y101	3M CO COMMON STOCK USD.01								
		Local	31,848.000	71.649991	2,281,908.92	145.230000	4,625,285.04	2,343,376.12	0.14
		Base		71.649991	2,281,908.92	145.230000	4,625,285.04	2,343,376.12	0.14
892356106	TRACTOR SUPPLY COMPANY COMMON STOCK USD.008								
		Local	31,944.000	16.615396	530,762.22	45.300000	1,447,063.20	916,300.98	0.04
		Base		16.615396	530,762.22	45.300000	1,447,063.20	916,300.98	0.04
893641100	TRANSDIGM GROUP INC COMMON STOCK USD.01								
		Local	3,414.000	390.355715	1,332,674.41	1,158.960000	3,956,689.44	2,624,015.03	0.12
		Base		390.355715	1,332,674.41	1,158.960000	3,956,689.44	2,624,015.03	0.12
89417E109	TRAVELERS COS INC/THE COMMON STOCK								
		Local	13,078.000	60.981212	797,512.29	291.680000	3,814,591.04	3,017,078.75	0.11
		Base		60.981212	797,512.29	291.680000	3,814,591.04	3,017,078.75	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
896239100	TRIMBLE INC COMMON STOCK USD.001								
		Local	14,390.000	67.864418	976,568.97	65.230000	938,659.70	-37,909.27	0.03
		Base		67.864418	976,568.97	65.230000	938,659.70	-37,909.27	0.03
89832Q109	TRUIST FINANCIAL CORP COMMON STOCK USD5.0								
		Local	76,372.000	36.536264	2,790,347.55	45.970000	3,510,820.84	720,473.29	0.10
		Base		36.536264	2,790,347.55	45.970000	3,510,820.84	720,473.29	0.10
902252105	TYLER TECHNOLOGIES INC COMMON STOCK USD.01								
		Local	2,603.000	346.764088	902,626.92	342.380000	891,215.14	-11,411.78	0.03
		Base		346.764088	902,626.92	342.380000	891,215.14	-11,411.78	0.03
902494103	TYSON FOODS INC CL A COMMON STOCK USD.1								
		Local	17,061.000	31.221464	532,669.39	64.070000	1,093,098.27	560,428.88	0.03
		Base		31.221464	532,669.39	64.070000	1,093,098.27	560,428.88	0.03
902653104	UDR INC REIT USD.01								
		Local	18,186.000	39.364399	715,880.96	33.780000	614,323.08	-101,557.88	0.02
		Base		39.364399	715,880.96	33.780000	614,323.08	-101,557.88	0.02
902973304	US BANCORP COMMON STOCK USD.01								
		Local	93,989.000	30.065488	2,825,825.16	52.010000	4,888,367.89	2,062,542.73	0.14
		Base		30.065488	2,825,825.16	52.010000	4,888,367.89	2,062,542.73	0.14
90353T100	UBER TECHNOLOGIES INC COMMON STOCK USD.00001								
		Local	124,457.000	62.812224	7,817,420.98	71.930000	8,952,192.01	1,134,771.03	0.26
		Base		62.812224	7,817,420.98	71.930000	8,952,192.01	1,134,771.03	0.26
90384S303	ULTA BEAUTY INC COMMON STOCK								
		Local	2,682.000	224.018837	600,818.52	522.710000	1,401,908.22	801,089.70	0.04
		Base		224.018837	600,818.52	522.710000	1,401,908.22	801,089.70	0.04
907818108	UNION PACIFIC CORP COMMON STOCK USD2.5								
		Local	35,883.000	52.523824	1,884,712.38	242.620000	8,705,933.46	6,821,221.08	0.25
		Base		52.523824	1,884,712.38	242.620000	8,705,933.46	6,821,221.08	0.25
910047109	UNITED AIRLINES HOLDINGS INC COMMON STOCK USD.01								
		Local	19,559.000	52.094882	1,018,923.80	92.070000	1,800,797.13	781,873.33	0.05
		Base		52.094882	1,018,923.80	92.070000	1,800,797.13	781,873.33	0.05

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
911312106	UNITED PARCEL SERVICE CL B COMMON STOCK USD.01								
		Local	44,684.000	88.065202	3,935,105.49	98.380000	4,396,011.92	460,906.43	0.13
		Base		88.065202	3,935,105.49	98.380000	4,396,011.92	460,906.43	0.13
911363109	UNITED RENTALS INC COMMON STOCK USD.01								
		Local	3,812.000	132.246212	504,122.56	728.560000	2,777,270.72	2,273,148.16	0.08
		Base		132.246212	504,122.56	728.560000	2,777,270.72	2,273,148.16	0.08
91324P102	UNITEDHEALTH GROUP INC COMMON STOCK USD.01								
		Local	54,814.000	97.383075	5,337,955.90	270.590000	14,832,120.26	9,494,164.36	0.43
		Base		97.383075	5,337,955.90	270.590000	14,832,120.26	9,494,164.36	0.43
913903100	UNIVERSAL HEALTH SERVICES B COMMON STOCK USD.01								
		Local	3,337.000	115.761181	386,295.06	178.970000	597,222.89	210,927.83	0.02
		Base		115.761181	386,295.06	178.970000	597,222.89	210,927.83	0.02
91913Y100	VALERO ENERGY CORP COMMON STOCK USD.01								
		Local	18,444.000	39.730050	732,781.04	247.080000	4,557,143.52	3,824,362.48	0.13
		Base		39.730050	732,781.04	247.080000	4,557,143.52	3,824,362.48	0.13
92276F100	VENTAS INC REIT USD.25								
		Local	28,716.000	49.079120	1,409,356.00	81.780000	2,348,394.48	939,038.48	0.07
		Base		49.079120	1,409,356.00	81.780000	2,348,394.48	939,038.48	0.07
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
		Local	9,250.000	496.530751	4,592,909.45	597.550000	5,527,337.50	934,428.05	0.16
		Base		496.530751	4,592,909.45	597.550000	5,527,337.50	934,428.05	0.16
92338C103	VERALTO CORP COMMON STOCK USD.01								
		Local	15,012.000	35.130042	527,372.19	88.420000	1,327,361.04	799,988.85	0.04
		Base		35.130042	527,372.19	88.420000	1,327,361.04	799,988.85	0.04
92343E102	VERISIGN INC COMMON STOCK USD.001								
		Local	4,990.000	74.615800	372,332.84	248.360000	1,239,316.40	866,983.56	0.04
		Base		74.615800	372,332.84	248.360000	1,239,316.40	866,983.56	0.04
92343V104	VERIZON COMMUNICATIONS INC COMMON STOCK USD.1								
		Local	255,035.000	44.165876	11,263,844.21	50.200000	12,802,757.00	1,538,912.79	0.37
		Base		44.165876	11,263,844.21	50.200000	12,802,757.00	1,538,912.79	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
92345Y106	VERISK ANALYTICS INC COMMON STOCK USD.001								
		Local	8,425.000	96.119680	809,808.30	189.750000	1,598,643.75	788,835.45	0.05
		Base		96.119680	809,808.30	189.750000	1,598,643.75	788,835.45	0.05
92532F100	VERTEX PHARMACEUTICALS INC COMMON STOCK USD.01								
		Local	15,360.000	123.698656	1,900,011.36	446.540000	6,858,854.40	4,958,843.04	0.20
		Base		123.698656	1,900,011.36	446.540000	6,858,854.40	4,958,843.04	0.20
92537N108	VERTIV HOLDINGS CO A COMMON STOCK USD.0001								
		Local	23,126.000	233.356100	5,396,593.17	250.580000	5,794,913.08	398,319.91	0.17
		Base		233.356100	5,396,593.17	250.580000	5,794,913.08	398,319.91	0.17
92556V106	VIATRIS INC COMMON STOCK								
		Local	108,733.000	14.732599	1,601,919.71	13.510000	1,468,982.83	-132,936.88	0.04
		Base		14.732599	1,601,919.71	13.510000	1,468,982.83	-132,936.88	0.04
925652109	VICI PROPERTIES INC REIT USD.01								
		Local	64,662.000	30.095708	1,946,048.68	27.320000	1,766,565.84	-179,482.84	0.05
		Base		30.095708	1,946,048.68	27.320000	1,766,565.84	-179,482.84	0.05
92826C839	VISA INC CLASS A SHARES COMMON STOCK USD.0001								
		Local	101,681.000	74.645327	7,590,011.45	302.240000	30,732,065.44	23,142,053.99	0.90
		Base		74.645327	7,590,011.45	302.240000	30,732,065.44	23,142,053.99	0.90
92840M102	VISTRA CORP COMMON STOCK USD.01								
		Local	19,259.000	94.315069	1,816,413.91	150.330000	2,895,205.47	1,078,791.56	0.08
		Base		94.315069	1,816,413.91	150.330000	2,895,205.47	1,078,791.56	0.08
929160109	VULCAN MATERIALS CO COMMON STOCK USD1.0								
		Local	7,993.000	77.794902	621,814.65	272.300000	2,176,493.90	1,554,679.25	0.06
		Base		77.794902	621,814.65	272.300000	2,176,493.90	1,554,679.25	0.06
92939U106	WEC ENERGY GROUP INC COMMON STOCK USD.01								
		Local	19,687.000	47.503925	935,209.77	115.770000	2,279,163.99	1,343,954.22	0.07
		Base		47.503925	935,209.77	115.770000	2,279,163.99	1,343,954.22	0.07
929740108	WABTEC CORP COMMON STOCK USD.01								
		Local	10,313.000	75.147144	774,992.50	249.910000	2,577,321.83	1,802,329.33	0.08
		Base		75.147144	774,992.50	249.910000	2,577,321.83	1,802,329.33	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
931142103	WALMART INC COMMON STOCK USD.1							
	265,004.000	Local	25.964441	6,880,680.71	124.280000	32,934,697.12	26,054,016.41	0.96
		Base	25.964441	6,880,680.71	124.280000	32,934,697.12	26,054,016.41	0.96
931CVR013	CONTRA WALGREENS BOOTS COMMON STOCK							
	45,146.000	Local	0.530000	23,927.38	0.530000	23,927.38	0.00	0.00
		Base	0.530000	23,927.38	0.530000	23,927.38	0.00	0.00
934423104	WARNER BROS DISCOVERY INC COMMON STOCK							
	149,773.000	Local	28.133737	4,213,674.13	27.460000	4,112,766.58	-100,907.55	0.12
		Base	28.133737	4,213,674.13	27.460000	4,112,766.58	-100,907.55	0.12
94106L109	WASTE MANAGEMENT INC COMMON STOCK USD.01							
	22,438.000	Local	49.237204	1,104,784.38	229.790000	5,156,028.02	4,051,243.64	0.15
		Base	49.237204	1,104,784.38	229.790000	5,156,028.02	4,051,243.64	0.15
941848103	WATERS CORP COMMON STOCK USD.01							
	8,269.000	Local	187.664362	1,551,796.61	297.800000	2,462,508.20	910,711.59	0.07
		Base	187.664362	1,551,796.61	297.800000	2,462,508.20	910,711.59	0.07
949746101	WELLS FARGO + CO COMMON STOCK USD1.666							
	187,056.000	Local	44.880763	8,395,215.97	79.610000	14,891,528.16	6,496,312.19	0.43
		Base	44.880763	8,395,215.97	79.610000	14,891,528.16	6,496,312.19	0.43
95040Q104	WELLTOWER INC REIT USD1.0							
	42,207.000	Local	84.359125	3,560,545.59	197.710000	8,344,745.97	4,784,200.38	0.24
		Base	84.359125	3,560,545.59	197.710000	8,344,745.97	4,784,200.38	0.24
955306105	WEST PHARMACEUTICAL SERVICES COMMON STOCK USD.25							
	4,350.000	Local	220.468085	959,036.17	250.640000	1,090,284.00	131,247.83	0.03
		Base	220.468085	959,036.17	250.640000	1,090,284.00	131,247.83	0.03
958102105	WESTERN DIGITAL CORP COMMON STOCK USD.01							
	20,497.000	Local	33.366548	683,914.13	270.490000	5,544,233.53	4,860,319.40	0.16
		Base	33.366548	683,914.13	270.490000	5,544,233.53	4,860,319.40	0.16
962166104	WEYERHAEUSER CO REIT USD1.25							
	43,558.000	Local	28.261530	1,231,015.71	24.430000	1,064,121.94	-166,893.77	0.03
		Base	28.261530	1,231,015.71	24.430000	1,064,121.94	-166,893.77	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
969457100	WILLIAMS COS INC COMMON STOCK USD1.0								
		Local	73,847.000	28.721674	2,121,009.47	72.780000	5,374,584.66	3,253,575.19	0.16
		Base		28.721674	2,121,009.47	72.780000	5,374,584.66	3,253,575.19	0.16
969904101	WILLIAMS SONOMA INC COMMON STOCK USD.01								
		Local	7,216.000	148.728926	1,073,227.93	182.330000	1,315,693.28	242,465.35	0.04
		Base		148.728926	1,073,227.93	182.330000	1,315,693.28	242,465.35	0.04
98138H101	WORKDAY INC CLASS A COMMON STOCK USD.001								
		Local	12,878.000	261.780071	3,371,203.75	129.920000	1,673,109.76	-1,698,093.99	0.05
		Base		261.780071	3,371,203.75	129.920000	1,673,109.76	-1,698,093.99	0.05
983134107	WYNN RESORTS LTD COMMON STOCK USD.01								
		Local	5,105.000	90.572253	462,371.35	101.550000	518,412.75	56,041.40	0.02
		Base		90.572253	462,371.35	101.550000	518,412.75	56,041.40	0.02
98389B100	XCEL ENERGY INC COMMON STOCK USD2.5								
		Local	35,774.000	35.720133	1,277,852.05	79.440000	2,841,886.56	1,564,034.51	0.08
		Base		35.720133	1,277,852.05	79.440000	2,841,886.56	1,564,034.51	0.08
98419M100	XYLEM INC COMMON STOCK								
		Local	14,725.000	54.469471	802,062.96	119.500000	1,759,637.50	957,574.54	0.05
		Base		54.469471	802,062.96	119.500000	1,759,637.50	957,574.54	0.05
988498101	YUM BRANDS INC COMMON STOCK								
		Local	16,786.000	36.064755	605,382.97	155.480000	2,609,887.28	2,004,504.31	0.08
		Base		36.064755	605,382.97	155.480000	2,609,887.28	2,004,504.31	0.08
989207105	ZEBRA TECHNOLOGIES CORP CL A COMMON STOCK USD.01								
		Local	2,976.000	260.294711	774,637.06	209.080000	622,222.08	-152,414.98	0.02
		Base		260.294711	774,637.06	209.080000	622,222.08	-152,414.98	0.02
98956P102	ZIMMER BIOMET HOLDINGS INC COMMON STOCK USD.01								
		Local	11,987.000	78.360030	939,301.68	90.420000	1,083,864.54	144,562.86	0.03
		Base		78.360030	939,301.68	90.420000	1,083,864.54	144,562.86	0.03
98978V103	ZOETIS INC COMMON STOCK USD.01								
		Local	25,533.000	52.745490	1,346,750.59	118.210000	3,018,255.93	1,671,505.34	0.09
		Base		52.745490	1,346,750.59	118.210000	3,018,255.93	1,671,505.34	0.09

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G0176J109	ALLEGION PLC COMMON STOCK USD.01								
		Local	5,202.000	42.496236	221,065.42	145.290000	755,798.58	534,733.16	0.02
		Base		42.496236	221,065.42	145.290000	755,798.58	534,733.16	0.02
G0250X149	AMCOR PLC COMMON STOCK USD.01								
		Local	28,099.000	51.583144	1,449,434.75	39.750000	1,116,935.25	-332,499.50	0.03
		Base		51.583144	1,449,434.75	39.750000	1,116,935.25	-332,499.50	0.03
G0403H108	AON PLC CLASS A COMMON STOCK								
		Local	12,969.000	84.175161	1,091,667.66	322.780000	4,186,133.82	3,094,466.16	0.12
		Base		84.175161	1,091,667.66	322.780000	4,186,133.82	3,094,466.16	0.12
G0450A105	ARCH CAPITAL GROUP LTD COMMON STOCK USD.01								
		Local	21,613.000	57.943894	1,252,341.39	95.990000	2,074,631.87	822,290.48	0.06
		Base		57.943894	1,252,341.39	95.990000	2,074,631.87	822,290.48	0.06
G1151C101	ACCENTURE PLC CL A COMMON STOCK USD.0000225								
		Local	37,216.000	100.198391	3,728,983.33	198.290000	7,379,560.64	3,650,577.31	0.22
		Base		100.198391	3,728,983.33	198.290000	7,379,560.64	3,650,577.31	0.22
G25508105	CRH PLC COMMON STOCK EUR.32								
		Local	40,548.000	123.774977	5,018,827.77	105.120000	4,262,405.76	-756,422.01	0.12
		Base		123.774977	5,018,827.77	105.120000	4,262,405.76	-756,422.01	0.12
G29183103	EATON CORP PLC COMMON STOCK USD.01								
		Local	23,492.000	52.736629	1,238,888.89	357.670000	8,402,383.64	7,163,494.75	0.25
		Base		52.736629	1,238,888.89	357.670000	8,402,383.64	7,163,494.75	0.25
G3223R108	EVEREST GROUP LTD COMMON STOCK USD.01								
		Local	2,462.000	265.712250	654,183.56	326.850000	804,704.70	150,521.14	0.02
		Base		265.712250	654,183.56	326.850000	804,704.70	150,521.14	0.02
G3265R107	APTIV PLC COMMON STOCK USD.01								
		Local	12,860.000	48.392598	622,328.81	69.440000	892,998.40	270,669.59	0.03
		Base		48.392598	622,328.81	69.440000	892,998.40	270,669.59	0.03
G491BT108	INVESCO LTD COMMON STOCK USD.2								
		Local	26,842.000	20.590418	552,688.00	24.290000	651,992.18	99,304.18	0.02
		Base		20.590418	552,688.00	24.290000	651,992.18	99,304.18	0.02

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G51502105	JOHNSON CONTROLS INTERNATION COMMON STOCK USD.01								
		Local	23,587.000	39.287903	926,683.76	130.950000	3,088,717.65	2,162,033.89	0.09
		Base		39.287903	926,683.76	130.950000	3,088,717.65	2,162,033.89	0.09
G54950103	LINDE PLC COMMON STOCK								
		Local	28,232.000	175.181788	4,945,732.23	495.760000	13,996,296.32	9,050,564.09	0.41
		Base		175.181788	4,945,732.23	495.760000	13,996,296.32	9,050,564.09	0.41
G5960L103	MEDTRONIC PLC COMMON STOCK USD.1								
		Local	77,538.000	78.880290	6,116,219.90	86.650000	6,718,667.70	602,447.80	0.20
		Base		78.880290	6,116,219.90	86.650000	6,718,667.70	602,447.80	0.20
G66721104	NORWEGIAN CRUISE LINE HOLDIN COMMON STOCK USD.001								
		Local	27,507.000	35.876690	986,860.11	18.700000	514,380.90	-472,479.21	0.02
		Base		35.876690	986,860.11	18.700000	514,380.90	-472,479.21	0.02
G7997R103	SEAGATE TECHNOLOGY HOLDINGS COMMON STOCK USD.00001								
		Local	13,192.000	52.654505	694,618.23	391.760000	5,168,097.92	4,473,479.69	0.15
		Base		52.654505	694,618.23	391.760000	5,168,097.92	4,473,479.69	0.15
G7S00T104	PENTAIR PLC COMMON STOCK USD.01								
		Local	9,897.000	31.033196	307,135.54	87.110000	862,127.67	554,992.13	0.03
		Base		31.033196	307,135.54	87.110000	862,127.67	554,992.13	0.03
G8267P108	SMURFIT WESTROCK PLC COMMON STOCK								
		Local	31,580.000	46.008884	1,452,960.55	39.850000	1,258,463.00	-194,497.55	0.04
		Base		46.008884	1,452,960.55	39.850000	1,258,463.00	-194,497.55	0.04
G8473T100	STERIS PLC COMMON STOCK USD75.0								
		Local	5,929.000	163.691312	970,525.79	221.130000	1,311,079.77	340,553.98	0.04
		Base		163.691312	970,525.79	221.130000	1,311,079.77	340,553.98	0.04
G87052109	TE CONNECTIVITY PLC COMMON STOCK USD.01								
		Local	17,734.000	46.009372	815,930.21	209.020000	3,706,760.68	2,890,830.47	0.11
		Base		46.009372	815,930.21	209.020000	3,706,760.68	2,890,830.47	0.11
G8994E103	TRANE TECHNOLOGIES PLC COMMON STOCK USD1.0								
		Local	13,380.000	44.369482	593,663.67	416.740000	5,575,981.20	4,982,317.53	0.16
		Base		44.369482	593,663.67	416.740000	5,575,981.20	4,982,317.53	0.16

& 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
G96629103	WILLIS TOWERS WATSON PLC COMMON STOCK USD.000304635								
		Local	5,753.000	137.185594	789,228.72	290.700000	1,672,397.10	883,168.38	0.05
		Base		137.185594	789,228.72	290.700000	1,672,397.10	883,168.38	0.05
H11356104	BUNGE GLOBAL SA COMMON STOCK USD.01								
		Local	8,187.000	99.405625	813,833.85	127.200000	1,041,386.40	227,552.55	0.03
		Base		99.405625	813,833.85	127.200000	1,041,386.40	227,552.55	0.03
H1467J104	CHUBB LTD COMMON STOCK								
		Local	21,999.000	91.911847	2,021,968.73	325.930000	7,170,134.07	5,148,165.34	0.21
		Base		91.911847	2,021,968.73	325.930000	7,170,134.07	5,148,165.34	0.21
H2906T109	GARMIN LTD COMMON STOCK CHF.1								
		Local	9,883.000	73.099818	722,445.50	232.010000	2,292,954.83	1,570,509.33	0.07
		Base		73.099818	722,445.50	232.010000	2,292,954.83	1,570,509.33	0.07
N53745100	LYONDELLBASELL INDU CL A COMMON STOCK EUR.04								
		Local	15,566.000	60.770759	945,957.63	80.560000	1,253,996.96	308,039.33	0.04
		Base		60.770759	945,957.63	80.560000	1,253,996.96	308,039.33	0.04
N6596X109	NXP SEMICONDUCTORS NV COMMON STOCK EUR.2								
		Local	15,222.000	194.423075	2,959,508.05	196.860000	2,996,602.92	37,094.87	0.09
		Base		194.423075	2,959,508.05	196.860000	2,996,602.92	37,094.87	0.09
V7780T103	ROYAL CARIBBEAN CRUISES LTD COMMON STOCK USD.01								
		Local	15,212.000	90.791327	1,381,117.67	275.180000	4,186,038.16	2,804,920.49	0.12
		Base		90.791327	1,381,117.67	275.180000	4,186,038.16	2,804,920.49	0.12
US DOLLAR Total									
		Local	22,191,243.000		1,199,137,913.83		3,425,114,467.15	2,225,976,553.32	99.99
		Base			1,199,137,913.83		3,425,114,467.15	2,225,976,553.32	99.99
EQUITY Total									
		Base	22,191,243.000		1,199,137,913.83		3,425,114,467.15	2,225,976,553.32	99.99

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

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		22,638,020.640	Base		1,199,584,691.47		3,425,561,244.79	2,225,976,553.32	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								
			274,999.900	1.000000	274,999.90	1.000000	274,999.90	0.00	0.01
		Base		1.000000	274,999.90	1.000000	274,999.90	0.00	0.01
US DOLLAR Total									
			274,999.900		274,999.90		274,999.90	0.00	0.01
		Base			274,999.90		274,999.90	0.00	0.01
CASH Total									
			274,999.900	Base	274,999.90		274,999.90	0.00	0.01
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
912797QD2	TREASURY BILL 04/26 0.00000					3.846000	16 Apr 2026		
			105,000,000.000	Local	99.841790	104,833,879.17	99.841790	104,833,879.10	-0.07	4.27
		Base		99.841790	104,833,879.17	99.841790	104,833,879.10	-0.07	4.27
912797QN0	TREASURY BILL 05/26 0.00000					3.695900	14 May 2026		
			65,000,000.000	Local	99.546481	64,705,212.90	99.546481	64,705,212.75	-0.15	2.64
		Base		99.546481	64,705,212.90	99.546481	64,705,212.75	-0.15	2.64
912797QX8	TREASURY BILL 06/26 0.00000					3.594000	11 Jun 2026		
			80,000,000.000	Local	99.301764	79,441,411.44	99.289606	79,431,684.80	-9,726.64	3.24
		Base		99.301764	79,441,411.44	99.289606	79,431,684.80	-9,726.64	3.24
912797RF6	TREASURY BILL 07/26 0.00000					3.898300	09 Jul 2026		
			115,000,000.000	Local	98.928559	113,767,843.25	99.008377	113,859,633.55	91,790.30	4.64
		Base		98.928559	113,767,843.25	99.008377	113,859,633.55	91,790.30	4.64
912797RG4	TREASURY BILL 08/26 0.00000					3.705000	06 Aug 2026		
			40,000,000.000	Local	98.692958	39,477,183.33	98.732952	39,493,180.80	15,997.47	1.61
		Base		98.692958	39,477,183.33	98.732952	39,493,180.80	15,997.47	1.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797SA6	TREASURY BILL 10/26 0.00000				3.404200	01 Oct 2026		
	35,000,000.000	Local	98.269532	34,394,336.08	98.173389	34,360,686.15	-33,649.93	1.40
		Base	98.269532	34,394,336.08	98.173389	34,360,686.15	-33,649.93	1.40
912797SK4	TREASURY BILL 10/26 0.00000				3.547700	29 Oct 2026		
	25,000,000.000	Local	97.920654	24,480,163.40	97.899905	24,474,976.25	-5,187.15	1.00
		Base	97.920654	24,480,163.40	97.899905	24,474,976.25	-5,187.15	1.00
912797TE7	TREASURY BILL 06/26 0.00000				3.545100	25 Jun 2026		
	40,000,000.000	Local	99.162963	39,665,185.00	99.152755	39,661,102.00	-4,083.00	1.62
		Base	99.162963	39,665,185.00	99.152755	39,661,102.00	-4,083.00	1.62
912797TF4	TREASURY BILL 07/26 0.00000				3.551500	02 Jul 2026		
	75,000,000.000	Local	99.092311	74,319,233.21	99.078722	74,309,041.50	-10,191.71	3.03
		Base	99.092311	74,319,233.21	99.078722	74,309,041.50	-10,191.71	3.03
912797TH0	TREASURY BILL 04/26 0.00000				3.537000	14 Apr 2026		
	40,000,000.000	Local	99.872275	39,948,910.00	99.872275	39,948,910.00	0.00	1.63
		Base	99.872275	39,948,910.00	99.872275	39,948,910.00	0.00	1.63
912797TL1	TREASURY BILL 05/26 0.00000				3.530400	05 May 2026		
	35,000,000.000	Local	99.666573	34,883,300.67	99.666573	34,883,300.55	-0.12	1.42
		Base	99.666573	34,883,300.67	99.666573	34,883,300.55	-0.12	1.42
912797TQ0	TREASURY BILL 07/26 0.00000				3.525000	30 Jul 2026		
	80,000,000.000	Local	98.825533	79,060,426.66	98.798450	79,038,760.00	-21,666.66	3.22
		Base	98.825533	79,060,426.66	98.798450	79,038,760.00	-21,666.66	3.22
912797TV9	TREASURY BILL 02/27 0.00000				3.400000	18 Feb 2027		
	75,000,000.000	Local	96.949444	72,712,083.33	96.827871	72,620,903.25	-91,180.08	2.96
		Base	96.949444	72,712,083.33	96.827871	72,620,903.25	-91,180.08	2.96
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.630000	01 Apr 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.04
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.04
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.650000	01 Apr 2026		
	150,000,000.000	Local	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.11
		Base	100.000000	150,000,000.00	100.000000	150,000,000.00	0.00	6.11

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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
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.650000	01 Apr 2026		
		Local	109,992,389.660	100.000000	109,992,389.66	100.000000	109,992,389.66	0.00	4.48
		Base		100.000000	109,992,389.66	100.000000	109,992,389.66	0.00	4.48
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.660000	01 Apr 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.07
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.07
978UHK000	DAIWA CAPITAL MARKETS REPO					3.650000	01 Apr 2026		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.29
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	16.29
979QRC005	BANK OF AMERICA REPO					3.650000	01 Apr 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.07
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.07
985FHY004	MITSUBISHI UFJ REPO					3.630000	30 Apr 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.07
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.07
US DOLLAR Total									
		Local	1,819,992,389.660		1,811,681,558.10		1,811,613,660.36	-67,897.74	73.80
		Base			1,811,681,558.10		1,811,613,660.36	-67,897.74	73.80
CASH EQUIVALENT Total									
		Base	1,819,992,389.660		1,811,681,558.10		1,811,613,660.36	-67,897.74	73.80

EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	76,427,247.170	1.000000	76,427,247.17	1.000000	76,427,247.17	0.00	3.11
		Base		1.000000	76,427,247.17	1.000000	76,427,247.17	0.00	3.11
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	84,299,713.090	1.000000	84,299,713.09	1.000000	84,299,713.09	0.00	3.43
		Base		1.000000	84,299,713.09	1.000000	84,299,713.09	0.00	3.43

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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
US DOLLAR Total									
			160,726,960.260	Local	160,726,960.26		160,726,960.26	0.00	6.55
				Base	160,726,960.26		160,726,960.26	0.00	6.55
EQUITY Total									
			160,726,960.260	Base	160,726,960.26		160,726,960.26	0.00	6.55
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					5.625000	20 Apr 2042		
			250,594.350	Local	101.986178	255,571.60	101.629305	254,677.30	-894.30	0.01
	Original Face:		15,000,000.000	Base	101.986178	255,571.60	101.629305	254,677.30	-894.30	0.01
36179TDL6	GNMA II POOL MA4607 G2 07/47 FLOATING VAR					5.375000	20 Jul 2047		
			245,587.400	Local	100.290084	246,299.81	101.702895	249,769.50	3,469.69	0.01
	Original Face:		5,000,000.000	Base	100.290084	246,299.81	101.702895	249,769.50	3,469.69	0.01
3622A3CX6	GNMA II POOL 784586 G2 01/28 FIXED 3					3.000000	20 Jan 2028		
			370,389.400	Local	99.957734	370,232.85	99.040150	366,834.22	-3,398.63	0.01
	Original Face:		10,000,000.000	Base	99.957734	370,232.85	99.040150	366,834.22	-3,398.63	0.01
38373AZ74	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 64 DQ					4.000000	16 Jul 2039		
			134,826.380	Local	103.652089	139,750.36	99.568960	134,245.22	-5,505.14	0.01
	Original Face:		17,600,000.000	Base	103.652089	139,750.36	99.568960	134,245.22	-5,505.14	0.01
38374UAY7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 32 CA					4.000000	20 May 2039		
			637,064.500	Local	103.607384	660,045.86	98.380940	626,750.04	-33,295.82	0.03
	Original Face:		50,000,000.000	Base	103.607384	660,045.86	98.380940	626,750.04	-33,295.82	0.03
38375GAT8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 77 DF					4.189520	20 Jun 2042		
			325,441.600	Local	100.025544	325,524.73	99.057410	322,374.02	-3,150.71	0.01
	Original Face:		10,000,000.000	Base	100.025544	325,524.73	99.057410	322,374.02	-3,150.71	0.01
38375GHL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 84 LB					2.000000	16 May 2042		
			2,213,768.780	Local	101.675642	2,250,863.61	94.426090	2,090,375.30	-160,488.31	0.09
	Original Face:		41,570,000.000	Base	101.675642	2,250,863.61	94.426090	2,090,375.30	-160,488.31	0.09

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38375KRB0	GOVERNMENT NATIONAL MORTGAGE A GNR 2007 35 KF				4.086990	16 Jun 2037		
	520,659.370	Local	100.115029	521,258.28	99.009890	515,504.27	-5,754.01	0.02
Original Face:	32,313,742.000	Base	100.115029	521,258.28	99.009890	515,504.27	-5,754.01	0.02
38375U4P2	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 PA				2.000000	20 Jan 2065		
	10,692.970	Local	99.828953	10,674.68	93.931240	10,044.04	-630.64	0.00
Original Face:	8,021,011.000	Base	99.828953	10,674.68	93.931240	10,044.04	-630.64	0.00
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA				2.000000	20 Dec 2063		
	6,924.720	Local	99.731686	6,906.14	96.189510	6,660.85	-245.29	0.00
Original Face:	2,750,000.000	Base	99.731686	6,906.14	96.189510	6,660.85	-245.29	0.00
38376FWJ7	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 78 KA				4.500000	16 Aug 2039		
	236,705.430	Local	104.264304	246,799.27	99.840730	236,328.43	-10,470.84	0.01
Original Face:	10,300,000.000	Base	104.264304	246,799.27	99.840730	236,328.43	-10,470.84	0.01
38376XSV6	GOVERNMENT NATIONAL MORTGAGE A GNR 2010 38 TA				4.000000	20 Aug 2039		
	138,032.120	Local	103.680868	143,112.90	98.777920	136,345.26	-6,767.64	0.01
Original Face:	7,350,000.000	Base	103.680868	143,112.90	98.777920	136,345.26	-6,767.64	0.01
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH				3.000000	20 Sep 2040		
	198,710.390	Local	99.877022	198,466.02	97.948460	194,633.77	-3,832.25	0.01
Original Face:	10,815,142.000	Base	99.877022	198,466.02	97.948460	194,633.77	-3,832.25	0.01
38377UWX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 36 JA				4.000000	20 Aug 2039		
	116,415.420	Local	101.579791	118,254.54	98.781360	114,996.74	-3,257.80	0.00
Original Face:	5,648,629.000	Base	101.579791	118,254.54	98.781360	114,996.74	-3,257.80	0.00
38377X5L2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 137 FA				4.089520	20 Nov 2042		
	3,590,032.980	Local	100.000000	3,590,032.98	98.090740	3,521,489.92	-68,543.06	0.14
Original Face:	25,333,333.000	Base	100.000000	3,590,032.98	98.090740	3,521,489.92	-68,543.06	0.14
38378AMG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 146 YF				4.136990	16 Nov 2041		
	901,078.300	Local	100.100097	901,980.25	99.123270	893,178.28	-8,801.97	0.04
Original Face:	10,000,000.000	Base	100.100097	901,980.25	99.123270	893,178.28	-8,801.97	0.04
38378AQ95	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 160 BJ				3.500000	20 Jun 2041		
	176,608.140	Local	103.116651	182,112.40	98.343680	173,682.94	-8,429.46	0.01
Original Face:	10,359,452.000	Base	103.116651	182,112.40	98.343680	173,682.94	-8,429.46	0.01

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

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38378AS77	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 163 NF				4.136990	16 Dec 2041		
	1,851,652.520	Local	100.100343	1,853,510.52	99.107750	1,835,131.15	-18,379.37	0.07
Original Face:	12,911,372.000	Base	100.100343	1,853,510.52	99.107750	1,835,131.15	-18,379.37	0.07
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	479,088.600	Local	96.274211	461,238.77	94.579670	453,120.42	-8,118.35	0.02
Original Face:	10,000,000.000	Base	96.274211	461,238.77	94.579670	453,120.42	-8,118.35	0.02
38378EQB2	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QB				1.750000	16 Mar 2041		
	767,202.000	Local	100.122235	768,139.79	93.683640	718,742.76	-49,397.03	0.03
Original Face:	10,000,000.000	Base	100.122235	768,139.79	93.683640	718,742.76	-49,397.03	0.03
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	767,202.000	Local	100.585439	771,693.50	93.850540	720,023.22	-51,670.28	0.03
Original Face:	10,000,000.000	Base	100.585439	771,693.50	93.850540	720,023.22	-51,670.28	0.03
38378FVK3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 14 DA				2.000000	20 Jan 2042		
	643,169.990	Local	101.271557	651,348.26	93.622800	602,153.75	-49,194.51	0.02
Original Face:	18,249,312.000	Base	101.271557	651,348.26	93.622800	602,153.75	-49,194.51	0.02
38378GG85	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QD				1.500000	20 Oct 2042		
	945,124.800	Local	99.999998	945,124.78	88.222900	833,816.51	-111,308.27	0.03
Original Face:	10,000,000.000	Base	99.999998	945,124.78	88.222900	833,816.51	-111,308.27	0.03
38378GTH1	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 143 QA				2.000000	20 Oct 2042		
	945,124.800	Local	101.157625	956,065.80	90.263030	853,098.28	-102,967.52	0.03
Original Face:	10,000,000.000	Base	101.157625	956,065.80	90.263030	853,098.28	-102,967.52	0.03
38378HM29	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 128 KE				2.000000	16 Oct 2042		
	722,145.100	Local	101.262493	731,262.13	92.695690	669,397.38	-61,864.75	0.03
Original Face:	10,000,000.000	Base	101.262493	731,262.13	92.695690	669,397.38	-61,864.75	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB				1.900000	16 Sep 2053		
	2,244,677.900	Local	95.444852	2,142,429.49	84.645450	1,900,017.71	-242,411.78	0.08
Original Face:	10,000,000.000	Base	95.444852	2,142,429.49	84.645450	1,900,017.71	-242,411.78	0.08
38378KTH2	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 95 AB				2.000000	16 Jun 2045		
	2,259,012.750	Local	99.506100	2,247,855.48	90.990970	2,055,497.61	-192,357.87	0.08
Original Face:	15,000,000.000	Base	99.506100	2,247,855.48	90.990970	2,055,497.61	-192,357.87	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
38378XEW7	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 101 AD				3.000000	16 Jul 2050		
	37,720.520	Local	101.048315	38,115.95	96.795390	36,511.72	-1,604.23	0.00
Original Face:	1,000,000.000	Base	101.048315	38,115.95	96.795390	36,511.72	-1,604.23	0.00
38378XJV4	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 124 AJ				3.028000	16 Aug 2052		
	249,910.380	Local	100.595529	251,398.67	88.948590	222,291.76	-29,106.91	0.01
Original Face:	2,000,000.000	Base	100.595529	251,398.67	88.948590	222,291.76	-29,106.91	0.01
38378XLY5	GOVERNMENT NATIONAL MORTGAGE A GNR 2014 120 AD				2.850000	16 Feb 2049		
	15,752.000	Local	100.653758	15,854.98	98.374060	15,495.88	-359.10	0.00
Original Face:	1,000,000.000	Base	100.653758	15,854.98	98.374060	15,495.88	-359.10	0.00
38379PLQ8	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 77 DG				2.500000	20 May 2045		
	131,951.000	Local	100.819244	133,032.00	89.983240	118,733.79	-14,298.21	0.00
Original Face:	5,000,000.000	Base	100.819244	133,032.00	89.983240	118,733.79	-14,298.21	0.00
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH				2.600000	16 Dec 2056		
	327,309.500	Local	98.100168	321,091.17	92.989140	304,362.29	-16,728.88	0.01
Original Face:	5,000,000.000	Base	98.100168	321,091.17	92.989140	304,362.29	-16,728.88	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE				2.750000	20 Dec 2045		
	828,791.800	Local	100.632164	834,031.12	88.923800	736,993.16	-97,037.96	0.03
Original Face:	20,000,000.000	Base	100.632164	834,031.12	88.923800	736,993.16	-97,037.96	0.03
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE				2.500000	20 Dec 2045		
	384,111.900	Local	100.174397	384,781.78	87.719340	336,940.42	-47,841.36	0.01
Original Face:	10,000,000.000	Base	100.174397	384,781.78	87.719340	336,940.42	-47,841.36	0.01
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A				2.000000	16 Aug 2056		
	960,606.400	Local	96.532072	927,293.26	86.436390	830,313.49	-96,979.77	0.03
Original Face:	4,000,000.000	Base	96.532072	927,293.26	86.436390	830,313.49	-96,979.77	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	1,753,462.950	Local	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.06
Original Face:	5,000,000.000	Base	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.06
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	3,968.400	Local	99.922135	3,965.31	99.755320	3,958.69	-6.62	0.00
Original Face:	10,000,000.000	Base	99.922135	3,965.31	99.755320	3,958.69	-6.62	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
38381LMZ2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 119 AE					4.500000	16 Dec 2049		
		Local	6,756,464.950	99.765780	6,740,639.93	99.261770	6,706,586.70	-34,053.23	0.27
Original Face:		Base	6,982,274.000	99.765780	6,740,639.93	99.261770	6,706,586.70	-34,053.23	0.27
38381VHY9	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 52 HD					3.000000	20 Mar 2049		
		Local	215,542.100	100.000000	215,542.10	95.754640	206,391.56	-9,150.54	0.01
Original Face:		Base	10,000,000.000	100.000000	215,542.10	95.754640	206,391.56	-9,150.54	0.01
38382TL36	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 98 WT					2.431630	20 Jun 2036		
		Local	3,108,205.810	103.028925	3,202,351.03	92.492190	2,874,847.62	-327,503.41	0.12
Original Face:		Base	8,000,000.000	103.028925	3,202,351.03	92.492190	2,874,847.62	-327,503.41	0.12
6903533N5	INT DEVELOPMENT FIN CORP US GOVT GUAR 03/30 VAR					3.850000	15 Mar 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41
Original Face:		Base	25,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.41
6903535F0	INT DEVELOPMENT FIN CORP US GOVT GUAR 01/27 VAR					3.850000	20 Jan 2027		
		Local	2,500,000.000	100.000000	2,500,000.01	100.000000	2,500,000.01	0.00	0.10
Original Face:		Base	15,000,000.000	100.000000	2,500,000.01	100.000000	2,500,000.01	0.00	0.10
6903538B6	INT DEVELOPMENT FIN CORP US GOVT GUAR 09/26 VAR					3.850000	15 Sep 2026		
		Local	166,666.680	100.000000	166,666.68	100.000000	166,666.68	0.00	0.01
Original Face:		Base	2,000,000.000	100.000000	166,666.68	100.000000	166,666.68	0.00	0.01
83162CQY2	SMALL BUSINESS ADMINISTRATION SBAP 2007 20D 1					5.320000	01 Apr 2027		
		Local	172,533.000	101.010867	174,277.08	100.268010	172,995.41	-1,281.67	0.01
Original Face:		Base	28,600,000.000	101.010867	174,277.08	100.268010	172,995.41	-1,281.67	0.01
83165AW91	SBA POOL 522272 SBA 01/29 FLOATING VAR					8.268000	25 Jan 2029		
		Local	140,259.790	103.199969	144,748.06	99.447369	139,484.67	-5,263.39	0.01
Original Face:		Base	5,000,000.000	103.199969	144,748.06	99.447369	139,484.67	-5,263.39	0.01
91282CJC6	US TREASURY N/B 10/26 4.625					4.625000	15 Oct 2026		
		Local	20,000,000.000	99.792655	19,958,531.02	100.452656	20,090,531.20	132,000.18	0.82
		Base		99.792655	19,958,531.02	100.452656	20,090,531.20	132,000.18	0.82
91282CKY6	US TREASURY N/B 06/26 4.625					4.625000	30 Jun 2026		
		Local	50,000,000.000	100.034994	50,017,497.14	100.217187	50,108,593.50	91,096.36	2.04
		Base		100.034994	50,017,497.14	100.217187	50,108,593.50	91,096.36	2.04

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	70,000,000.000	Local	100.113211	70,079,248.02	100.212500	70,148,750.00	69,501.98	2.86
		Base	100.113211	70,079,248.02	100.212500	70,148,750.00	69,501.98	2.86
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	45,000,000.000	Local	99.814970	44,916,736.47	100.425781	45,191,601.45	274,864.98	1.84
		Base	99.814970	44,916,736.47	100.425781	45,191,601.45	274,864.98	1.84
91282CME8	US TREASURY N/B 12/26 4.25				4.250000	31 Dec 2026		
	80,000,000.000	Local	99.968931	79,975,144.78	100.351562	80,281,249.60	306,104.82	3.27
		Base	99.968931	79,975,144.78	100.351562	80,281,249.60	306,104.82	3.27
91282CPE5	US TREASURY N/B 10/27 3.5				3.500000	31 Oct 2027		
	45,000,000.000	Local	100.042095	45,018,942.71	99.460938	44,757,422.10	-261,520.61	1.82
		Base	100.042095	45,018,942.71	99.460938	44,757,422.10	-261,520.61	1.82
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	100,000,000.000	Local	99.439965	99,439,964.53	99.203125	99,203,125.00	-236,839.53	4.04
		Base	99.439965	99,439,964.53	99.203125	99,203,125.00	-236,839.53	4.04
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	25,000,000.000	Local	99.861114	24,965,278.61	100.144531	25,036,132.75	70,854.14	1.02
		Base	99.861114	24,965,278.61	100.144531	25,036,132.75	70,854.14	1.02
US DOLLAR Total								
	484,451,189.890	Local		483,822,124.82		482,205,907.15	-1,616,217.67	19.64
Original Face:	551,804,267.000	Base		483,822,124.82		482,205,907.15	-1,616,217.67	19.64
FIXED INCOME Total								
	484,451,189.890	Base		483,822,124.82		482,205,907.15	-1,616,217.67	19.64
Original Face:	551,804,267.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,465,445,539.710	Base		2,456,505,643.08		2,454,821,527.67	-1,684,115.41	100.00
	Original Face:	551,804,267.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			181,250.000	1.000000	181,250.00	1.000000	181,250.00	0.00	0.00
		Base		1.000000	181,250.00	1.000000	181,250.00	0.00	0.00
US DOLLAR Total									
			181,250.000		181,250.00		181,250.00	0.00	0.00
		Base			181,250.00		181,250.00	0.00	0.00
CASH Total									
			181,250.000	Base	181,250.00		181,250.00	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
03523LE43	ANHEUSER BUSCH INBEV WORLDWIDE					3.820000	04 May 2026		
			50,000,000.000	99.649833	49,824,916.66	99.649833	49,824,916.50	-0.16	1.07
		Base		99.649833	49,824,916.66	99.649833	49,824,916.50	-0.16	1.07
03785EDP6	APPLE INC					3.670000	23 Apr 2026		
			25,000,000.000	99.775722	24,943,930.55	99.775722	24,943,930.50	-0.05	0.54
		Base		99.775722	24,943,930.55	99.775722	24,943,930.50	-0.05	0.54
138994009	CANTOR FITZGERALD REPO REPO					3.640000	01 Apr 2026		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.15
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.15
138994009	CANTOR FITZGERALD REPO REPO					3.700000	30 Apr 2026		
			110,000,000.000	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.36
		Base		100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	2.36
16677KHM8	CHEVRON CORP					3.620000	21 Aug 2026		
			25,000,000.000	98.572111	24,643,027.78	98.498500	24,624,625.00	-18,402.78	0.53
		Base		98.572111	24,643,027.78	98.498500	24,624,625.00	-18,402.78	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
16677KJH7	CHEVRON CORP					3.820000	17 Sep 2026		
		Local	25,000,000.000	98.206722	24,551,680.56	98.215000	24,553,750.00	2,069.44	0.53
		Base		98.206722	24,551,680.56	98.215000	24,553,750.00	2,069.44	0.53
17277BES0	CISCO SYSTEMS INC					3.640000	26 May 2026		
		Local	25,000,000.000	99.443889	24,860,972.22	99.443889	24,860,972.25	0.03	0.53
		Base		99.443889	24,860,972.22	99.443889	24,860,972.25	0.03	0.53
18905MDM8	CLOROX COMPANY THE					3.990000	21 Apr 2026		
		Local	10,000,000.000	99.778333	9,977,833.33	99.778333	9,977,833.30	-0.03	0.21
		Base		99.778333	9,977,833.33	99.778333	9,977,833.30	-0.03	0.21
22599G006	CREDIT AGRICOLE REPO REPO					3.670000	01 Apr 2026		
		Local	400,000,000.000	100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	8.58
		Base		100.000000	400,000,000.00	100.000000	400,000,000.00	0.00	8.58
24422MDL2	JOHN DEERE CAPITAL C					3.620000	20 Apr 2026		
		Local	25,000,000.000	99.808944	24,952,236.11	99.808944	24,952,236.00	-0.11	0.54
		Base		99.808944	24,952,236.11	99.808944	24,952,236.00	-0.11	0.54
24422MED9	JOHN DEERE CAPITAL C					3.750000	13 May 2026		
		Local	25,000,000.000	99.562500	24,890,625.00	99.562500	24,890,625.00	0.00	0.53
		Base		99.562500	24,890,625.00	99.562500	24,890,625.00	0.00	0.53
30229BD79	EXXON MOBIL CORP					3.720000	07 Apr 2026		
		Local	25,000,000.000	99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	0.54
		Base		99.938000	24,984,500.00	99.938000	24,984,500.00	0.00	0.54
43851UEC3	HONEYWELL INTERNATN					3.720000	12 May 2026		
		Local	14,650,000.000	99.576333	14,587,932.83	99.576333	14,587,932.78	-0.05	0.31
		Base		99.576333	14,587,932.83	99.576333	14,587,932.78	-0.05	0.31
43851UEK5	HONEYWELL INTERNATN					3.720000	19 May 2026		
		Local	18,900,000.000	99.504000	18,806,256.00	99.504000	18,806,256.00	0.00	0.40
		Base		99.504000	18,806,256.00	99.504000	18,806,256.00	0.00	0.40
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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
46651VGY6	J.P. MORGAN SECURITIES					3.950000	18 Nov 2026		
		Local	50,000,000.000	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.07
		Base		100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	1.07
47816GEB1	JOHNSON + JOHNSON					3.580000	11 May 2026		
		Local	25,000,000.000	99.602222	24,900,555.56	99.602222	24,900,555.50	-0.06	0.53
		Base		99.602222	24,900,555.56	99.602222	24,900,555.50	-0.06	0.53
49271KDP6	KEURIG DR PEPPER					3.880000	23 Apr 2026		
		Local	25,000,000.000	99.762889	24,940,722.22	99.762889	24,940,722.25	0.03	0.54
		Base		99.762889	24,940,722.22	99.762889	24,940,722.25	0.03	0.54
53245QD78	ELI LILLY + COMPANY					3.750000	07 Apr 2026		
		Local	25,000,000.000	99.937500	24,984,375.00	99.937500	24,984,375.00	0.00	0.54
		Base		99.937500	24,984,375.00	99.937500	24,984,375.00	0.00	0.54
60920WDL1	MONDELEZ INTL INC					4.010000	20 Apr 2026		
		Local	10,000,000.000	99.788361	9,978,836.11	99.788361	9,978,836.11	0.00	0.21
		Base		99.788361	9,978,836.11	99.788361	9,978,836.11	0.00	0.21
63743DD24	NATL RURAL UTIL COOP					3.720000	02 Apr 2026		
		Local	25,000,000.000	99.989667	24,997,416.67	99.989667	24,997,416.75	0.08	0.54
		Base		99.989667	24,997,416.67	99.989667	24,997,416.75	0.08	0.54
63743DDA6	NATL RURAL UTIL COOP					3.820000	10 Apr 2026		
		Local	25,000,000.000	99.904500	24,976,125.00	99.904500	24,976,125.00	0.00	0.54
		Base		99.904500	24,976,125.00	99.904500	24,976,125.00	0.00	0.54
64105HDL3	NESTLE CAP CORP					3.620000	20 Apr 2026		
		Local	25,000,000.000	99.808944	24,952,236.11	99.808944	24,952,236.00	-0.11	0.54
		Base		99.808944	24,952,236.11	99.808944	24,952,236.00	-0.11	0.54
65478KD99	NISOURCE INC					4.050000	09 Apr 2026		
		Local	25,000,000.000	99.910000	24,977,500.00	99.910000	24,977,500.00	0.00	0.54
		Base		99.910000	24,977,500.00	99.910000	24,977,500.00	0.00	0.54
6840C3K28	ORACLE CORPORATION					4.260000	02 Oct 2026		
		Local	25,000,000.000	97.822667	24,455,666.66	97.710970	24,427,742.50	-27,924.16	0.52
		Base		97.822667	24,455,666.66	97.710970	24,427,742.50	-27,924.16	0.52

& 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
71344UE13	PEPSICO INC					3.540000	01 May 2026		
		Local	25,000,000.000	99.705000	24,926,250.00	99.705000	24,926,250.00	0.00	0.53
		Base		99.705000	24,926,250.00	99.705000	24,926,250.00	0.00	0.53
74271UE71	PROCTOR GAMBLE AND CO					3.570000	07 May 2026		
		Local	20,000,000.000	99.643000	19,928,600.00	99.643000	19,928,600.00	0.00	0.43
		Base		99.643000	19,928,600.00	99.643000	19,928,600.00	0.00	0.43
74271UFB1	PROCTOR GAMBLE AND CO					3.750000	11 Jun 2026		
		Local	25,000,000.000	99.260417	24,815,104.17	99.254400	24,813,600.00	-1,504.17	0.53
		Base		99.260417	24,815,104.17	99.254400	24,813,600.00	-1,504.17	0.53
76076GD67	REPUBLIC SVCS INC					4.010000	06 Apr 2026		
		Local	25,000,000.000	99.944306	24,986,076.39	99.944306	24,986,076.50	0.11	0.54
		Base		99.944306	24,986,076.39	99.944306	24,986,076.50	0.11	0.54
76076GDA8	REPUBLIC SVCS INC					3.860000	10 Apr 2026		
		Local	25,000,000.000	99.903500	24,975,875.00	99.903500	24,975,875.00	0.00	0.54
		Base		99.903500	24,975,875.00	99.903500	24,975,875.00	0.00	0.54
78013WHB9	ROYAL BANK OF CANADA					3.610000	11 Aug 2026		
		Local	25,000,000.000	98.676333	24,669,083.34	98.577150	24,644,287.50	-24,795.84	0.53
		Base		98.676333	24,669,083.34	98.577150	24,644,287.50	-24,795.84	0.53
78015DDE7	ROYAL BK CDA					4.030000	14 Apr 2026		
		Local	25,000,000.000	99.854472	24,963,618.05	99.854472	24,963,618.00	-0.05	0.54
		Base		99.854472	24,963,618.05	99.854472	24,963,618.00	-0.05	0.54
8085A3EF8	SCHWAB CHARLES CORP 05/26 ZCP					4.020000	15 May 2026		
		Local	25,000,000.000	99.508667	24,877,166.67	99.508667	24,877,166.75	0.08	0.53
		Base		99.508667	24,877,166.67	99.508667	24,877,166.75	0.08	0.53
8085A3F59	SCHWAB CHARLES CORP					4.040000	05 Jun 2026		
		Local	25,000,000.000	99.270556	24,817,638.89	99.303700	24,825,925.00	8,286.11	0.53
		Base		99.270556	24,817,638.89	99.303700	24,825,925.00	8,286.11	0.53
8085A3G82	SCHWAB CHARLES CORP					3.840000	08 Jul 2026		
		Local	25,000,000.000	98.954667	24,738,666.67	98.945100	24,736,275.00	-2,391.67	0.53
		Base		98.954667	24,738,666.67	98.945100	24,736,275.00	-2,391.67	0.53

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85462DD67	STANLEY WORKS (THE)				3.990000	06 Apr 2026		
	20,000,000.000	Local	99.944583	19,988,916.67	99.944583	19,988,916.60	-0.07	0.43
		Base	99.944583	19,988,916.67	99.944583	19,988,916.60	-0.07	0.43
89119BD37	TORONTO DOMINION BANK				3.870000	03 Apr 2026		
	25,000,000.000	Local	99.978500	24,994,625.00	99.978500	24,994,625.00	0.00	0.54
		Base	99.978500	24,994,625.00	99.978500	24,994,625.00	0.00	0.54
89233HEC4	TOYOTA MOTOR CREDIT				3.900000	12 May 2026		
	25,000,000.000	Local	99.555833	24,888,958.33	99.555833	24,888,958.25	-0.08	0.53
		Base	99.555833	24,888,958.33	99.555833	24,888,958.25	-0.08	0.53
89233HFV1	TOYOTA MOTOR CREDIT				3.700000	29 Jun 2026		
	25,000,000.000	Local	99.085278	24,771,319.45	99.037500	24,759,375.00	-11,944.45	0.53
		Base	99.085278	24,771,319.45	99.037500	24,759,375.00	-11,944.45	0.53
89233HGF5	TOYOTA MOTOR CREDIT				3.860000	15 Jul 2026		
	20,000,000.000	Local	98.874167	19,774,833.33	98.866390	19,773,278.00	-1,555.33	0.42
		Base	98.874167	19,774,833.33	98.866390	19,773,278.00	-1,555.33	0.42
912797RF6	TREASURY BILL 07/26 0.00000				3.890000	09 Jul 2026		
	80,000,000.000	Local	98.928188	79,142,550.00	99.008377	79,206,701.60	64,151.60	1.70
		Base	98.928188	79,142,550.00	99.008377	79,206,701.60	64,151.60	1.70
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.670000	01 Apr 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.43
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.43
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.670000	30 Apr 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.43
		Base	100.000000	20,000,000.00	100.000000	20,000,000.00	0.00	0.43
93114FDT8	WAL MART STORES INC				3.650000	27 Apr 2026		
	25,000,000.000	Local	99.736389	24,934,097.22	99.736389	24,934,097.25	0.03	0.53
		Base	99.736389	24,934,097.22	99.736389	24,934,097.25	0.03	0.53
94107ND27	WASTE MANAGEMENT INC				3.890000	02 Apr 2026		
	25,000,000.000	Local	99.989194	24,997,298.61	99.989194	24,997,298.50	-0.11	0.54
		Base	99.989194	24,997,298.61	99.989194	24,997,298.50	-0.11	0.54

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
94107NDG6	WASTE MANAGEMENT INC				4.040000	16 Apr 2026		
	25,000,000.000	Local	99.831667	24,957,916.66	99.831667	24,957,916.75	0.09	0.54
		Base	99.831667	24,957,916.66	99.831667	24,957,916.75	0.09	0.54
979QHR003	SOUTH STREET REPO				3.680000	01 Apr 2026		
	191,218,020.520	Local	100.000000	191,218,020.52	100.000000	191,218,020.52	0.00	4.10
		Base	100.000000	191,218,020.52	100.000000	191,218,020.52	0.00	4.10
979RFJ001	ALLIANCE BANK OF ARIZONA MONEY				3.360000	01 Apr 2026		
	32,946,287.060	Local	100.000000	32,946,287.06	100.000000	32,946,287.06	0.00	0.71
		Base	100.000000	32,946,287.06	100.000000	32,946,287.06	0.00	0.71
980UKM008	US BANK REPO				3.620000	01 Apr 2026		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.44
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	6.44
985FHY004	MITSUBISHI UFJ REPO				3.640000	01 Apr 2026		
	66,238,756.840	Local	100.000000	66,238,756.84	100.000000	66,238,756.84	0.00	1.42
		Base	100.000000	66,238,756.84	100.000000	66,238,756.84	0.00	1.42
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Apr 2026		
	125,000,000.000	Local	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.68
		Base	100.000000	125,000,000.00	100.000000	125,000,000.00	0.00	2.68
US DOLLAR Total								
	2,410,453,064.420	Local		2,405,239,003.24		2,405,224,991.56	-14,011.68	51.60
		Base		2,405,239,003.24		2,405,224,991.56	-14,011.68	51.60
CASH EQUIVALENT Total								
	2,410,453,064.420	Base		2,405,239,003.24		2,405,224,991.56	-14,011.68	51.60

EQUITY

US DOLLAR Exchange Rate: 1.000000

31607A703	FIDELITY GOVERNMENT PORTFOLIO FIDELITY INV MMKT GOVT INST							
	63,499,355.510	Local	1.000000	63,499,355.51	1.000000	63,499,355.51	0.00	1.36
		Base	1.000000	63,499,355.51	1.000000	63,499,355.51	0.00	1.36

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
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	23,703,014.200	Local	1.000000	23,703,014.20	1.000000	23,703,014.20	0.00	0.51
		Base	1.000000	23,703,014.20	1.000000	23,703,014.20	0.00	0.51
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	29,324,628.190	Local	1.000000	29,324,628.19	1.000000	29,324,628.19	0.00	0.63
		Base	1.000000	29,324,628.19	1.000000	29,324,628.19	0.00	0.63
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	17,156,382.200	Local	1.000000	17,156,382.20	1.000000	17,156,382.20	0.00	0.37
		Base	1.000000	17,156,382.20	1.000000	17,156,382.20	0.00	0.37
US DOLLAR Total								
	133,683,380.100	Local		133,683,380.10		133,683,380.10	0.00	2.87
		Base		133,683,380.10		133,683,380.10	0.00	2.87
EQUITY Total								
	133,683,380.100	Base		133,683,380.10		133,683,380.10	0.00	2.87
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	99.980936	6,998,665.50	102.550199	7,178,513.93	179,848.43	0.15
		Base	99.980936	6,998,665.50	102.550199	7,178,513.93	179,848.43	0.15
00206RMX7	AT+T INC SR UNSECURED 08/30 4.7				4.700000	15 Aug 2030		
	7,000,000.000	Local	99.893783	6,992,564.82	100.829261	7,058,048.27	65,483.45	0.15
		Base	99.893783	6,992,564.82	100.829261	7,058,048.27	65,483.45	0.15
00206RNF5	AT+T INC SR UNSECURED 04/31 4.4				4.400000	30 Apr 2031		
	20,000,000.000	Local	99.934750	19,986,950.08	98.994950	19,798,990.00	-187,960.08	0.42
		Base	99.934750	19,986,950.08	98.994950	19,798,990.00	-187,960.08	0.42
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	4,000,000.000	Local	99.982385	3,999,295.41	100.686226	4,027,449.04	28,153.63	0.09
		Base	99.982385	3,999,295.41	100.686226	4,027,449.04	28,153.63	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
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	10,000,000.000	99.967406	9,996,740.61	101.215498	10,121,549.80	124,809.19	0.22
		Base		99.967406	9,996,740.61	101.215498	10,121,549.80	124,809.19	0.22
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3					4.300000	11 Jun 2028		
		Local	5,000,000.000	99.950169	4,997,508.46	100.333359	5,016,667.95	19,159.49	0.11
		Base		99.950169	4,997,508.46	100.333359	5,016,667.95	19,159.49	0.11
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	7,000,000.000	99.954608	6,996,822.56	99.239224	6,946,745.68	-50,076.88	0.15
		Base		99.954608	6,996,822.56	99.239224	6,946,745.68	-50,076.88	0.15
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	10,000,000.000	99.980546	9,998,054.59	99.591113	9,959,111.30	-38,943.29	0.21
		Base		99.980546	9,998,054.59	99.591113	9,959,111.30	-38,943.29	0.21
025816DG1	AMERICAN EXPRESS CO SR UNSECURED 07/27 VAR					5.389000	28 Jul 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	100.261221	20,052,244.20	52,244.20	0.43
		Base		100.000000	20,000,000.00	100.261221	20,052,244.20	52,244.20	0.43
025816DP1	AMERICAN EXPRESS CO SR UNSECURED 02/28 VAR					5.098000	16 Feb 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.543361	3,016,300.83	16,300.83	0.06
		Base		100.000000	3,000,000.00	100.543361	3,016,300.83	16,300.83	0.06
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR					5.645000	23 Apr 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.101507	10,010,150.70	10,150.70	0.21
		Base		100.000000	10,000,000.00	100.101507	10,010,150.70	10,150.70	0.21
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR					4.731000	25 Apr 2029		
		Local	3,000,000.000	100.000000	3,000,000.00	100.644799	3,019,343.97	19,343.97	0.06
		Base		100.000000	3,000,000.00	100.644799	3,019,343.97	19,343.97	0.06
02589BAC4	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2023 4 A					5.150000	16 Sep 2030		
		Local	25,000,000.000	102.831659	25,707,914.69	102.481850	25,620,462.50	-87,452.19	0.55
Original Face:		Base	25,000,000.000	102.831659	25,707,914.69	102.481850	25,620,462.50	-87,452.19	0.55
03027XBR0	AMERICAN TOWER CORP SR UNSECURED 09/26 1.45					1.450000	15 Sep 2026		
		Local	3,000,000.000	99.950918	2,998,527.55	98.692453	2,960,773.59	-37,753.96	0.06
		Base		99.950918	2,998,527.55	98.692453	2,960,773.59	-37,753.96	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
03027XCC2	AMERICAN TOWER CORP SR UNSECURED 07/28 5.25				5.250000	15 Jul 2028		
	10,000,000.000	Local	99.862204	9,986,220.43	101.723425	10,172,342.50	186,122.07	0.22
		Base	99.862204	9,986,220.43	101.723425	10,172,342.50	186,122.07	0.22
03040WAS4	AMERICAN WATER CAPITAL C SR UNSECURED 09/28 3.75				3.750000	01 Sep 2028		
	9,972,000.000	Local	98.774280	9,849,771.20	98.996864	9,871,967.28	22,196.08	0.21
		Base	98.774280	9,849,771.20	98.996864	9,871,967.28	22,196.08	0.21
031162DP2	AMGEN INC SR UNSECURED 03/28 5.15				5.150000	02 Mar 2028		
	3,000,000.000	Local	99.927950	2,997,838.50	101.461238	3,043,837.14	45,998.64	0.07
		Base	99.927950	2,997,838.50	101.461238	3,043,837.14	45,998.64	0.07
031162DV9	AMGEN INC SR UNSECURED 02/31 4.2				4.200000	19 Feb 2031		
	4,000,000.000	Local	99.899120	3,995,964.80	98.635948	3,945,437.92	-50,526.88	0.08
		Base	99.899120	3,995,964.80	98.635948	3,945,437.92	-50,526.88	0.08
037833DN7	APPLE INC SR UNSECURED 09/26 2.05				2.050000	11 Sep 2026		
	10,000,000.000	Local	99.067546	9,906,754.56	99.256349	9,925,634.90	18,880.34	0.21
		Base	99.067546	9,906,754.56	99.256349	9,925,634.90	18,880.34	0.21
037833EY2	APPLE INC SR UNSECURED 05/28 4				4.000000	12 May 2028		
	10,000,000.000	Local	99.859543	9,985,954.33	100.103280	10,010,328.00	24,373.67	0.21
		Base	99.859543	9,985,954.33	100.103280	10,010,328.00	24,373.67	0.21
053332BC5	AUTOZONE INC SR UNSECURED 02/28 4.5				4.500000	01 Feb 2028		
	12,000,000.000	Local	99.961544	11,995,385.33	100.164989	12,019,798.68	24,413.35	0.26
		Base	99.961544	11,995,385.33	100.164989	12,019,798.68	24,413.35	0.26
053332BE1	AUTOZONE INC SR UNSECURED 07/26 5.05				5.050000	15 Jul 2026		
	7,000,000.000	Local	99.987388	6,999,117.18	100.163649	7,011,455.43	12,338.25	0.15
		Base	99.987388	6,999,117.18	100.163649	7,011,455.43	12,338.25	0.15
053332BG6	AUTOZONE INC SR UNSECURED 11/28 6.25				6.250000	01 Nov 2028		
	5,000,000.000	Local	99.947468	4,997,373.42	104.383909	5,219,195.45	221,822.03	0.11
		Base	99.947468	4,997,373.42	104.383909	5,219,195.45	221,822.03	0.11
053332BJ0	AUTOZONE INC SR UNSECURED 07/29 5.1				5.100000	15 Jul 2029		
	5,000,000.000	Local	99.925866	4,996,293.32	101.625803	5,081,290.15	84,996.83	0.11
		Base	99.925866	4,996,293.32	101.625803	5,081,290.15	84,996.83	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
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	25,000,000.000	100.000000	25,000,000.00	99.713037	24,928,259.25	-71,740.75	0.53
		Base		100.000000	25,000,000.00	99.713037	24,928,259.25	-71,740.75	0.53
06055JQJ1	BANK OF AMERICA CORP SR UNSECURED 02/31 4.35					4.350000	10 Feb 2031		
		Local	12,000,000.000	100.000000	12,000,000.00	99.609500	11,953,140.00	-46,860.00	0.26
		Base		100.000000	12,000,000.00	99.609500	11,953,140.00	-46,860.00	0.26
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	0.18
		Base		100.000000	10,000,000.00	85.056000	8,505,600.00	-1,494,400.00	0.18
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	97.959473	19,591,894.60	-408,105.40	0.42
		Base		100.000000	20,000,000.00	97.959473	19,591,894.60	-408,105.40	0.42
06368GRY5	BANK OF MONTREAL SR UNSECURED 05/27 4.15					4.150000	13 May 2027		
		Local	16,000,000.000	100.000000	16,000,000.00	99.160887	15,865,741.92	-134,258.08	0.34
		Base		100.000000	16,000,000.00	99.160887	15,865,741.92	-134,258.08	0.34
06368LAQ9	BANK OF MONTREAL SR UNSECURED 09/27 4.7					4.700000	14 Sep 2027		
		Local	14,000,000.000	99.986166	13,998,063.27	100.555887	14,077,824.18	79,760.91	0.30
		Base		99.986166	13,998,063.27	100.555887	14,077,824.18	79,760.91	0.30
06368LGV2	BANK OF MONTREAL SR UNSECURED 02/28 5.203					5.203000	01 Feb 2028		
		Local	10,000,000.000	99.998426	9,999,842.64	101.486969	10,148,696.90	148,854.26	0.22
		Base		99.998426	9,999,842.64	101.486969	10,148,696.90	148,854.26	0.22
06368MC69	BANK OF MONTREAL SR UNSECURED 12/27 VAR					4.100000	15 Dec 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.826673	14,974,000.95	-25,999.05	0.32
		Base		100.000000	15,000,000.00	99.826673	14,974,000.95	-25,999.05	0.32
06376DNY6	BANK OF MONTREAL SR UNSECURED 07/28 4.37					4.370000	31 Jul 2028		
		Local	15,000,000.000	99.684358	14,952,653.72	99.913713	14,987,056.95	34,403.23	0.32
		Base		99.684358	14,952,653.72	99.913713	14,987,056.95	34,403.23	0.32
06376JWF4	BANK OF MONTREAL SR UNSECURED 02/31 4.5					4.500000	25 Feb 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	98.243153	9,824,315.30	-175,684.70	0.21
		Base		100.000000	10,000,000.00	98.243153	9,824,315.30	-175,684.70	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
097023DQ5	BOEING CO/THE SR UNSECURED 05/29 6.298					6.298000	01 May 2029		
		Local	23,000,000.000	104.519312	24,039,441.66	104.998271	24,149,602.33	110,160.67	0.52
		Base		104.519312	24,039,441.66	104.998271	24,149,602.33	110,160.67	0.52
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15					4.150000	20 Nov 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.479591	9,947,959.10	-52,040.90	0.21
		Base		100.000000	10,000,000.00	99.479591	9,947,959.10	-52,040.90	0.21
11135FAN1	BROADCOM INC COMPANY GUAR 09/26 3.459					3.459000	15 Sep 2026		
		Local	7,500,000.000	99.559493	7,466,961.95	99.771601	7,482,870.08	15,908.13	0.16
		Base		99.559493	7,466,961.95	99.771601	7,482,870.08	15,908.13	0.16
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	0.10
		Base		100.000000	5,000,000.00	93.130000	4,656,500.00	-343,500.00	0.10
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	98.028566	9,802,856.60	-197,143.40	0.21
		Base		100.000000	10,000,000.00	98.028566	9,802,856.60	-197,143.40	0.21
13607XNG8	CANADIAN IMPERIAL BANK SR UNSECURED 10/26 VAR					4.423000	06 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.071069	10,007,106.90	7,106.90	0.21
		Base		100.000000	10,000,000.00	100.071069	10,007,106.90	7,106.90	0.21
13609FBY9	CANADIAN IMPERIAL BANK SR UNSECURED 11/30 4.3					4.300000	14 Nov 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	98.026542	4,901,327.10	-98,672.90	0.11
		Base		100.000000	5,000,000.00	98.026542	4,901,327.10	-98,672.90	0.11
13609FCY8	CANADIAN IMPERIAL BANK SR UNSECURED 12/30 4.3					4.300000	16 Dec 2030		
		Local	10,000,000.000	99.336845	9,933,684.54	97.200640	9,720,064.00	-213,620.54	0.21
		Base		99.336845	9,933,684.54	97.200640	9,720,064.00	-213,620.54	0.21
141781CA0	CARGILL INC SR UNSECURED 144A 06/26 4.5					4.500000	24 Jun 2026		
		Local	8,000,000.000	99.984623	7,998,769.82	100.082465	8,006,597.20	7,827.38	0.17
		Base		99.984623	7,998,769.82	100.082465	8,006,597.20	7,827.38	0.17
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.190000	15 Nov 2027		
		Local	7,000,000.000	100.000000	7,000,000.00	100.095000	7,006,650.00	6,650.00	0.15
		Base		100.000000	7,000,000.00	100.095000	7,006,650.00	6,650.00	0.15

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14913UAY6	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 4.4					4.400000	03 Mar 2028		
		Local	10,000,000.000	101.254744	10,125,474.42	100.490283	10,049,028.30	-76,446.12	0.22
		Base		101.254744	10,125,474.42	100.490283	10,049,028.30	-76,446.12	0.22
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	25,000,000.000	100.059642	25,014,910.41	99.521973	24,880,493.25	-134,417.16	0.53
		Base		100.059642	25,014,910.41	99.521973	24,880,493.25	-134,417.16	0.53
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05					4.050000	13 Aug 2028		
		Local	10,000,000.000	99.993603	9,999,360.34	100.114187	10,011,418.70	12,058.36	0.21
		Base		99.993603	9,999,360.34	100.114187	10,011,418.70	12,058.36	0.21
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	99.864012	4,993,200.59	100.260604	5,013,030.20	19,829.61	0.11
		Base		99.864012	4,993,200.59	100.260604	5,013,030.20	19,829.61	0.11
17290A5R7	CITIGROUP INC SR UNSECURED 06/27 VAR					3.500000	02 Jun 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.944499	9,894,449.90	-105,550.10	0.21
		Base		100.000000	10,000,000.00	98.944499	9,894,449.90	-105,550.10	0.21
17290A6U9	CITIGROUP INC SR UNSECURED 02/29 5					5.000000	14 Feb 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.786663	9,978,666.30	-21,333.70	0.21
		Base		100.000000	10,000,000.00	99.786663	9,978,666.30	-21,333.70	0.21
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	99.637307	4,981,865.35	-18,134.65	0.11
		Base		100.000000	5,000,000.00	99.637307	4,981,865.35	-18,134.65	0.11
191216CV0	COCA COLA CO/THE SR UNSECURED 06/30 1.65					1.650000	01 Jun 2030		
		Local	25,000,000.000	90.656734	22,664,183.46	90.404270	22,601,067.50	-63,115.96	0.48
		Base		90.656734	22,664,183.46	90.404270	22,601,067.50	-63,115.96	0.48
21036PBQ0	CONSTELLATION BRANDS INC SR UNSECURED 01/29 4.8					4.800000	15 Jan 2029		
		Local	10,000,000.000	99.934973	9,993,497.29	100.545476	10,054,547.60	61,050.31	0.22
		Base		99.934973	9,993,497.29	100.545476	10,054,547.60	61,050.31	0.22
231021AV8	CUMMINS INC SR UNSECURED 02/29 4.9					4.900000	20 Feb 2029		
		Local	2,000,000.000	99.885836	1,997,716.72	101.715293	2,034,305.86	36,589.14	0.04
		Base		99.885836	1,997,716.72	101.715293	2,034,305.86	36,589.14	0.04

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231021AY2	CUMMINS INC SR UNSECURED 05/28 4.25					4.250000	09 May 2028		
		Local	4,000,000.000	99.949982	3,997,999.27	100.138620	4,005,544.80	7,545.53	0.09
		Base		99.949982	3,997,999.27	100.138620	4,005,544.80	7,545.53	0.09
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	9,000,000.000	99.917367	8,992,563.04	100.809939	9,072,894.51	80,331.47	0.19
		Base		99.917367	8,992,563.04	100.809939	9,072,894.51	80,331.47	0.19
233853BK5	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/29 4.15					4.150000	12 Jan 2029		
		Local	7,000,000.000	99.891076	6,992,375.29	98.581544	6,900,708.08	-91,667.21	0.15
		Base		99.891076	6,992,375.29	98.581544	6,900,708.08	-91,667.21	0.15
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	20,000,000.000	100.176638	20,035,327.60	100.305132	20,061,026.40	25,698.80	0.43
		Base		100.176638	20,035,327.60	100.305132	20,061,026.40	25,698.80	0.43
24422EXH7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/29 4.5					4.500000	16 Jan 2029		
		Local	5,000,000.000	101.439051	5,071,952.55	100.950630	5,047,531.50	-24,421.05	0.11
		Base		101.439051	5,071,952.55	100.950630	5,047,531.50	-24,421.05	0.11
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.030000	05 Jan 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.939000	14,990,850.00	-9,150.00	0.32
		Base		100.000000	15,000,000.00	99.939000	14,990,850.00	-9,150.00	0.32
26441CCB9	DUKE ENERGY CORP SR UNSECURED 01/27 4.85					4.850000	05 Jan 2027		
		Local	7,000,000.000	99.997059	6,999,794.10	100.437417	7,030,619.19	30,825.09	0.15
		Base		99.997059	6,999,794.10	100.437417	7,030,619.19	30,825.09	0.15
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	5,000,000.000	99.972916	4,998,645.82	100.186865	5,009,343.25	10,697.43	0.11
		Base		99.972916	4,998,645.82	100.186865	5,009,343.25	10,697.43	0.11
278642AX1	EBAY INC SR UNSECURED 05/26 1.4					1.400000	10 May 2026		
		Local	5,000,000.000	99.997223	4,999,861.17	99.664436	4,983,221.80	-16,639.37	0.11
		Base		99.997223	4,999,861.17	99.664436	4,983,221.80	-16,639.37	0.11
29375TAC6	ENTERPRISE FLEET FINANCING LLC EFF 2025 2 A3 144A					4.410000	20 Jun 2029		
		Local	5,000,000.000	100.784980	5,039,249.01	100.274250	5,013,712.50	-25,536.51	0.11
Original Face:		Base	5,000,000.000	100.784980	5,039,249.01	100.274250	5,013,712.50	-25,536.51	0.11

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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	99.348879	9,934,887.90	-65,112.10	0.21
		Base		100.000000	10,000,000.00	99.348879	9,934,887.90	-65,112.10	0.21
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	98.652029	6,905,642.03	-94,357.97	0.15
		Base		100.000000	7,000,000.00	98.652029	6,905,642.03	-94,357.97	0.15
3130B7N26	FEDERAL HOME LOAN BANK BONDS 09/28 4					4.000000	08 Sep 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.296496	9,929,649.60	-70,350.40	0.21
		Base		100.000000	10,000,000.00	99.296496	9,929,649.60	-70,350.40	0.21
3133ENQE3	FEDERAL FARM CREDIT BANK BONDS 03/27 2.375					2.375000	01 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	98.741900	9,874,190.00	-125,810.00	0.21
		Base		100.000000	10,000,000.00	98.741900	9,874,190.00	-125,810.00	0.21
3133ETBK2	FEDERAL FARM CREDIT BANK BONDS 04/29 4.58					4.580000	02 Apr 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.916677	9,991,667.70	-8,332.30	0.21
		Base		100.000000	10,000,000.00	99.916677	9,991,667.70	-8,332.30	0.21
3133ETCA3	FEDERAL FARM CREDIT BANK BONDS 04/28 4.29					4.290000	10 Apr 2028		
		Local	5,000,000.000	100.005817	5,000,290.84	99.973431	4,998,671.55	-1,619.29	0.11
		Base		100.005817	5,000,290.84	99.973431	4,998,671.55	-1,619.29	0.11
3133ETQR1	FEDERAL FARM CREDIT BANK BONDS 07/29 4.42					4.420000	23 Jul 2029		
		Local	15,000,000.000	100.000000	15,000,000.00	99.909172	14,986,375.80	-13,624.20	0.32
		Base		100.000000	15,000,000.00	99.909172	14,986,375.80	-13,624.20	0.32
3133ETRC3	FEDERAL FARM CREDIT BANK BONDS 07/28 4.23					4.230000	28 Jul 2028		
		Local	10,000,000.000	99.980240	9,998,024.02	99.934760	9,993,476.00	-4,548.02	0.21
		Base		99.980240	9,998,024.02	99.934760	9,993,476.00	-4,548.02	0.21
3133ETY50	FEDERAL FARM CREDIT BANK BONDS 11/29 4.2					4.200000	26 Nov 2029		
		Local	10,000,000.000	99.953836	9,995,383.55	99.616537	9,961,653.70	-33,729.85	0.21
		Base		99.953836	9,995,383.55	99.616537	9,961,653.70	-33,729.85	0.21
3133ETYX9	FEDERAL FARM CREDIT BANK BONDS 09/29 3.9					3.900000	24 Sep 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.383228	4,969,161.40	-30,838.60	0.11
		Base		100.000000	5,000,000.00	99.383228	4,969,161.40	-30,838.60	0.11

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3133L8CR4	FED HM LN PC POOL RC1880 FR 03/36 FIXED 1.5					1.500000	01 Mar 2036		
		Local	4,914,254.600	101.563992	4,991,113.17	90.240787	4,434,662.03	-556,451.14	0.10
	Original Face:	Base	10,000,000.000	101.563992	4,991,113.17	90.240787	4,434,662.03	-556,451.14	0.10
3134HBW23	FREDDIE MAC NOTES 10/30 4.15					4.150000	10 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	99.392975	4,969,648.75	-30,351.25	0.11
		Base		100.000000	5,000,000.00	99.392975	4,969,648.75	-30,351.25	0.11
3134HCMH9	FREDDIE MAC NOTES 01/30 4					4.000000	07 Jan 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	99.408004	9,940,800.40	-59,199.60	0.21
		Base		100.000000	10,000,000.00	99.408004	9,940,800.40	-59,199.60	0.21
3134HCVL0	FREDDIE MAC NOTES 02/31 4.125					4.125000	20 Feb 2031		
		Local	5,000,000.000	99.370324	4,968,516.18	99.499225	4,974,961.25	6,445.07	0.11
		Base		99.370324	4,968,516.18	99.499225	4,974,961.25	6,445.07	0.11
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	194,182.210	101.088668	196,296.21	94.063130	182,653.86	-13,642.35	0.00
	Original Face:	Base	5,677,376.000	101.088668	196,296.21	94.063130	182,653.86	-13,642.35	0.00
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	304,078.390	100.993635	307,099.82	90.439350	275,006.52	-32,093.30	0.01
	Original Face:	Base	5,677,376.000	100.993635	307,099.82	90.439350	275,006.52	-32,093.30	0.01
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	226,440.410	100.576390	227,745.59	96.811220	219,219.72	-8,525.87	0.00
	Original Face:	Base	6,713,909.000	100.576390	227,745.59	96.811220	219,219.72	-8,525.87	0.00
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	129,722.140	99.938970	129,642.97	97.768010	126,826.75	-2,816.22	0.00
	Original Face:	Base	5,677,376.000	99.938970	129,642.97	97.768010	126,826.75	-2,816.22	0.00
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	442,242.520	101.106013	447,133.78	95.289580	421,411.04	-25,722.74	0.01
	Original Face:	Base	6,995,663.000	101.106013	447,133.78	95.289580	421,411.04	-25,722.74	0.01
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	129,722.140	100.059088	129,798.79	97.950120	127,062.99	-2,735.80	0.00
	Original Face:	Base	5,677,376.000	100.059088	129,798.79	97.950120	127,062.99	-2,735.80	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
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	558,383.720	100.507470	561,217.35	89.804040	501,451.14	-59,766.21	0.01
Original Face:		Base	11,354,753.000	100.507470	561,217.35	89.804040	501,451.14	-59,766.21	0.01
3136AD2H1	FANNIE MAE FNR 2013 43 XP					1.500000	25 Aug 2041		
		Local	92,826.620	98.988943	91,888.09	97.409840	90,422.26	-1,465.83	0.00
Original Face:		Base	2,000,000.000	98.988943	91,888.09	97.409840	90,422.26	-1,465.83	0.00
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	556,829.720	101.127205	563,106.33	90.261230	502,601.35	-60,504.98	0.01
Original Face:		Base	8,516,065.000	101.127205	563,106.33	90.261230	502,601.35	-60,504.98	0.01
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	42,445.940	99.967582	42,432.18	98.859420	41,961.81	-470.37	0.00
Original Face:		Base	5,677,376.000	99.967582	42,432.18	98.859420	41,961.81	-470.37	0.00
3136AJ2X3	FANNIE MAE FNR 2014 25 WA					1.500000	25 May 2029		
		Local	262,352.560	99.463828	260,945.90	97.085680	254,706.77	-6,239.13	0.01
Original Face:		Base	6,060,416.000	99.463828	260,945.90	97.085680	254,706.77	-6,239.13	0.01
3136BD2B3	FANNIE MAE FNR 2021 1 PC					1.000000	25 Nov 2050		
		Local	3,581,370.170	99.786366	3,573,719.13	76.346660	2,734,256.51	-839,462.62	0.06
Original Face:		Base	7,000,000.000	99.786366	3,573,719.13	76.346660	2,734,256.51	-839,462.62	0.06
3136GAMB2	FANNIE MAE NOTES 08/28 4					4.000000	07 Aug 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.782671	9,978,267.10	-21,732.90	0.21
		Base		100.000000	10,000,000.00	99.782671	9,978,267.10	-21,732.90	0.21
3136GARG6	FANNIE MAE NOTES 09/30 4					4.000000	09 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	99.324214	4,966,210.70	-33,789.30	0.11
		Base		100.000000	5,000,000.00	99.324214	4,966,210.70	-33,789.30	0.11
3136GC4R3	FANNIE MAE NOTES 11/30 4					4.000000	07 Nov 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	98.942148	4,947,107.40	-52,892.60	0.11
		Base		100.000000	5,000,000.00	98.942148	4,947,107.40	-52,892.60	0.11
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	18,499.750	99.983784	18,496.75	99.357060	18,380.81	-115.94	0.00
Original Face:		Base	2,838,688.000	99.983784	18,496.75	99.357060	18,380.81	-115.94	0.00

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3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	16,129.030	99.967822	16,123.84	99.536890	16,054.33	-69.51	0.00
	Original Face:	Base	3,247,459.000	99.967822	16,123.84	99.536890	16,054.33	-69.51	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	21,799.090	100.028029	21,805.20	99.315050	21,649.78	-155.42	0.00
	Original Face:	Base	5,677,376.000	100.028029	21,805.20	99.315050	21,649.78	-155.42	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	148,450.810	100.015231	148,473.42	98.070260	145,586.10	-2,887.32	0.00
	Original Face:	Base	7,380,589.000	100.015231	148,473.42	98.070260	145,586.10	-2,887.32	0.00
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	732,340.340	100.938170	739,210.94	91.184880	667,783.66	-71,427.28	0.01
	Original Face:	Base	5,677,376.000	100.938170	739,210.94	91.184880	667,783.66	-71,427.28	0.01
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	409,026.940	100.017627	409,099.04	94.066500	384,757.33	-24,341.71	0.01
	Original Face:	Base	5,677,376.000	100.017627	409,099.04	94.066500	384,757.33	-24,341.71	0.01
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	1,022,567.450	100.546384	1,028,154.60	94.673190	968,097.22	-60,057.38	0.02
	Original Face:	Base	14,193,441.000	100.546384	1,028,154.60	94.673190	968,097.22	-60,057.38	0.02
3137B1EM0	FREDDIE MAC FHR 4191 AP					2.000000	15 Mar 2043		
		Local	249,040.800	99.921547	248,845.42	94.827630	236,159.49	-12,685.93	0.01
	Original Face:	Base	3,250,000.000	99.921547	248,845.42	94.827630	236,159.49	-12,685.93	0.01
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	728,081.840	99.930104	727,572.94	92.708210	674,991.64	-52,581.30	0.01
	Original Face:	Base	8,516,065.000	99.930104	727,572.94	92.708210	674,991.64	-52,581.30	0.01
3137B2CF5	FREDDIE MAC FHR 4203 DC					1.750000	15 Apr 2033		
		Local	83,048.130	98.851594	82,094.40	96.676740	80,288.22	-1,806.18	0.00
	Original Face:	Base	2,500,000.000	98.851594	82,094.40	96.676740	80,288.22	-1,806.18	0.00
3137H3UP5	FREDDIE MAC FHR 5159 TC					1.500000	25 Oct 2051		
		Local	3,101,880.400	100.151082	3,106,566.77	85.771530	2,660,530.28	-446,036.49	0.06
	Original Face:	Base	5,000,000.000	100.151082	3,106,566.77	85.771530	2,660,530.28	-446,036.49	0.06

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31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	142,790.850	100.648375	143,716.67	97.847870	139,717.81	-3,998.86	0.00
	Original Face:	Base	44,567,405.000	100.648375	143,716.67	97.847870	139,717.81	-3,998.86	0.00
31396WBV7	FANNIE MAE FNR 2007 56 EP					5.500000	25 Jun 2027		
		Local	1,200.900	101.265717	1,216.10	99.875060	1,199.40	-16.70	0.00
	Original Face:	Base	1,000,000.000	101.265717	1,216.10	99.875060	1,199.40	-16.70	0.00
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	294,249.380	104.635310	307,888.75	98.294330	289,230.46	-18,658.29	0.01
	Original Face:	Base	24,898,134.000	104.635310	307,888.75	98.294330	289,230.46	-18,658.29	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	60,128.360	103.508261	62,237.82	100.025230	60,143.53	-2,094.29	0.00
	Original Face:	Base	8,516,065.000	103.508261	62,237.82	100.025230	60,143.53	-2,094.29	0.00
3140Y72Q0	FNMA POOL CC1682 FN 12/55 FIXED 5					5.000000	01 Dec 2055		
		Local	9,946,177.200	100.637041	10,009,538.46	99.365645	9,883,083.13	-126,455.33	0.21
	Original Face:	Base	10,000,000.000	100.637041	10,009,538.46	99.365645	9,883,083.13	-126,455.33	0.21
31424WM41	FARMER MAC SR UNSECURED 07/29 4.4					4.400000	30 Jul 2029		
		Local	20,000,000.000	100.000000	20,000,000.00	99.618290	19,923,658.00	-76,342.00	0.43
		Base		100.000000	20,000,000.00	99.618290	19,923,658.00	-76,342.00	0.43
345340AA1	FORD CREDIT AUTO OWNER TRUST/F FORDR 2021 1 A 144A					1.370000	17 Oct 2033		
		Local	5,000,000.000	99.843493	4,992,174.65	99.886110	4,994,305.50	2,130.85	0.11
	Original Face:	Base	5,000,000.000	99.843493	4,992,174.65	99.886110	4,994,305.50	2,130.85	0.11
373334LC3	GEORGIA POWER CO SR UNSECURED 10/28 4					4.000000	01 Oct 2028		
		Local	8,000,000.000	99.957157	7,996,572.56	99.417864	7,953,429.12	-43,143.44	0.17
		Base		99.957157	7,996,572.56	99.417864	7,953,429.12	-43,143.44	0.17
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	30,000,000.000	100.053396	30,016,018.72	99.485797	29,845,739.10	-170,279.62	0.64
		Base		100.053396	30,016,018.72	99.485797	29,845,739.10	-170,279.62	0.64
38150AFG5	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 VAR					2.000000	30 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	99.745354	9,974,535.40	-25,464.60	0.21
		Base		100.000000	10,000,000.00	99.745354	9,974,535.40	-25,464.60	0.21

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38150AFJ9	GOLDMAN SACHS GROUP INC SR UNSECURED 04/26 1.45				1.450000	30 Apr 2026		
	10,000,000.000	Local	100.000000	10,000,000.00	99.755606	9,975,560.60	-24,439.40	0.21
		Base	100.000000	10,000,000.00	99.755606	9,975,560.60	-24,439.40	0.21
38151FPM9	GOLDMAN SACHS GROUP INC SR UNSECURED 10/30 4.45				4.450000	28 Oct 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	97.781795	9,778,179.50	-221,820.50	0.21
		Base	100.000000	10,000,000.00	97.781795	9,778,179.50	-221,820.50	0.21
38376JFP4	GOVERNMENT NATIONAL MORTGAGE A GNR 2009 106 HA				4.000000	16 Nov 2039		
	23,676.560	Local	103.738761	24,561.77	99.089000	23,460.87	-1,100.90	0.00
Original Face:	877,500.000	Base	103.738761	24,561.77	99.089000	23,460.87	-1,100.90	0.00
38378BWR6	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 83 AC				1.718500	16 May 2045		
	309,900.810	Local	99.137137	307,226.79	89.363240	276,937.40	-30,289.39	0.01
Original Face:	3,000,000.000	Base	99.137137	307,226.79	89.363240	276,937.40	-30,289.39	0.01
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC				1.619870	16 Jun 2053		
	479,088.600	Local	96.274211	461,238.77	94.579670	453,120.42	-8,118.35	0.01
Original Face:	10,000,000.000	Base	96.274211	461,238.77	94.579670	453,120.42	-8,118.35	0.01
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC				2.000000	16 Mar 2041		
	805,063.040	Local	101.494945	817,098.29	93.850540	755,556.01	-61,542.28	0.02
Original Face:	10,493,495.000	Base	101.494945	817,098.29	93.850540	755,556.01	-61,542.28	0.02
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE				2.050000	16 Aug 2057		
	1,753,462.950	Local	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.03
Original Face:	5,000,000.000	Base	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.03
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH				2.250000	20 Oct 2046		
	1,984.200	Local	99.921883	1,982.65	99.755320	1,979.35	-3.30	0.00
Original Face:	5,000,000.000	Base	99.921883	1,982.65	99.755320	1,979.35	-3.30	0.00
38381YQU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 111 BG				2.500000	20 Apr 2049		
	237,763.500	Local	100.550265	239,071.83	88.723860	210,952.95	-28,118.88	0.00
Original Face:	5,000,000.000	Base	100.550265	239,071.83	88.723860	210,952.95	-28,118.88	0.00
38382NFY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2021 27 TA				1.500000	20 Feb 2051		
	2,056,370.800	Local	101.928374	2,096,025.33	79.247880	1,629,630.26	-466,395.07	0.03
Original Face:	5,000,000.000	Base	101.928374	2,096,025.33	79.247880	1,629,630.26	-466,395.07	0.03

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38383BVT6	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 180 JA					4.000000	20 Aug 2055		
		Local	7,879,136.080	97.892557	7,713,087.79	97.420960	7,675,930.01	-37,157.78	0.16
Original Face:		Base	8,052,319.000	97.892557	7,713,087.79	97.420960	7,675,930.01	-37,157.78	0.16
427866AX6	HERSHEY COMPANY SR UNSECURED 08/26 2.3					2.300000	15 Aug 2026		
		Local	15,000,000.000	99.439891	14,915,983.66	99.364723	14,904,708.45	-11,275.21	0.32
		Base		99.439891	14,915,983.66	99.364723	14,904,708.45	-11,275.21	0.32
427866BD9	HERSHEY COMPANY SR UNSECURED 11/29 2.45					2.450000	15 Nov 2029		
		Local	5,000,000.000	93.486915	4,674,345.77	93.783227	4,689,161.35	14,815.58	0.10
		Base		93.486915	4,674,345.77	93.783227	4,689,161.35	14,815.58	0.10
427866BH0	HERSHEY COMPANY SR UNSECURED 05/28 4.25					4.250000	04 May 2028		
		Local	10,866,000.000	100.412610	10,910,834.15	100.096494	10,876,485.04	-34,349.11	0.23
		Base		100.412610	10,910,834.15	100.096494	10,876,485.04	-34,349.11	0.23
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	5,000,000.000	99.858119	4,992,905.94	100.949772	5,047,488.60	54,582.66	0.11
		Base		99.858119	4,992,905.94	100.949772	5,047,488.60	54,582.66	0.11
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75					3.750000	15 Sep 2028		
		Local	5,000,000.000	99.946306	4,997,315.32	99.338879	4,966,943.95	-30,371.37	0.11
		Base		99.946306	4,997,315.32	99.338879	4,966,943.95	-30,371.37	0.11
437076DJ8	HOME DEPOT INC SR UNSECURED 09/30 3.95					3.950000	15 Sep 2030		
		Local	2,500,000.000	99.676852	2,491,921.29	98.697217	2,467,430.43	-24,490.86	0.05
		Base		99.676852	2,491,921.29	98.697217	2,467,430.43	-24,490.86	0.05
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4					4.000000	16 Mar 2029		
		Local	10,000,000.000	99.834314	9,983,431.41	99.091048	9,909,104.80	-74,326.61	0.21
		Base		99.834314	9,983,431.41	99.091048	9,909,104.80	-74,326.61	0.21
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6					4.600000	05 Feb 2027		
		Local	10,000,000.000	99.953167	9,995,316.73	100.168541	10,016,854.10	21,537.37	0.21
		Base		99.953167	9,995,316.73	100.168541	10,016,854.10	21,537.37	0.21
459200AR2	IBM CORP SR UNSECURED 08/27 6.22					6.220000	01 Aug 2027		
		Local	5,000,000.000	101.910352	5,095,517.58	102.434793	5,121,739.65	26,222.07	0.11
		Base		101.910352	5,095,517.58	102.434793	5,121,739.65	26,222.07	0.11

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459200JZ5	IBM CORP SR UNSECURED 05/26 3.3					3.300000	15 May 2026		
		Local	10,000,000.000	99.856422	9,985,642.23	99.906170	9,990,617.00	4,974.77	0.21
		Base		99.856422	9,985,642.23	99.906170	9,990,617.00	4,974.77	0.21
459200KM2	IBM CORP SR UNSECURED 02/27 2.2					2.200000	09 Feb 2027		
		Local	2,000,000.000	99.997485	1,999,949.70	98.375149	1,967,502.98	-32,446.72	0.04
		Base		99.997485	1,999,949.70	98.375149	1,967,502.98	-32,446.72	0.04
459200LF6	IBM CORP SR UNSECURED 02/28 4.65					4.650000	10 Feb 2028		
		Local	10,000,000.000	99.991092	9,999,109.16	100.626547	10,062,654.70	63,545.54	0.22
		Base		99.991092	9,999,109.16	100.626547	10,062,654.70	63,545.54	0.22
459200LG4	IBM CORP SR UNSECURED 02/30 4.8					4.800000	10 Feb 2030		
		Local	8,000,000.000	102.273572	8,181,885.79	101.087286	8,086,982.88	-94,902.91	0.17
		Base		102.273572	8,181,885.79	101.087286	8,086,982.88	-94,902.91	0.17
46514X3D9	ISRAEL ST 12/28 4.41					4.410000	01 Dec 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998319	4,999,915.95	-84.05	0.11
		Base		100.000000	5,000,000.00	99.998319	4,999,915.95	-84.05	0.11
46625HRV4	JPMORGAN CHASE + CO SR UNSECURED 10/26 2.95					2.950000	01 Oct 2026		
		Local	10,000,000.000	99.389409	9,938,940.90	99.485854	9,948,585.40	9,644.50	0.21
		Base		99.389409	9,938,940.90	99.485854	9,948,585.40	9,644.50	0.21
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	98.689524	9,868,952.40	-131,047.60	0.21
		Base		100.000000	10,000,000.00	98.689524	9,868,952.40	-131,047.60	0.21
46632FV77	JP MORGAN CHASE BANK NA SR UNSECURED 01/29 4.075					4.075000	29 Jan 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.558163	9,955,816.30	-44,183.70	0.21
		Base		100.000000	10,000,000.00	99.558163	9,955,816.30	-44,183.70	0.21
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	100.511957	5,025,597.85	25,597.85	0.11
		Base		100.000000	5,000,000.00	100.511957	5,025,597.85	25,597.85	0.11
46647PEL6	JPMORGAN CHASE + CO SR UNSECURED 07/28 VAR					4.979000	22 Jul 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.667520	10,066,752.00	66,752.00	0.22
		Base		100.000000	10,000,000.00	100.667520	10,066,752.00	66,752.00	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
478160DH4	JOHNSON + JOHNSON SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.962369	4,998,118.45	101.161649	5,058,082.45	59,964.00	0.11
		Base		99.962369	4,998,118.45	101.161649	5,058,082.45	59,964.00	0.11
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.553655	10,055,365.50	55,365.50	0.22
		Base		100.000000	10,000,000.00	100.553655	10,055,365.50	55,365.50	0.22
48130CX42	JPMORGAN CHASE + CO SR UNSECURED 07/30 4.55					4.550000	01 Jul 2030		
		Local	10,000,000.000	100.000000	10,000,000.00	99.686454	9,968,645.40	-31,354.60	0.21
		Base		100.000000	10,000,000.00	99.686454	9,968,645.40	-31,354.60	0.21
48130KNP8	JPMORGAN CHASE + CO SR UNSECURED 12/29 4.2					4.200000	21 Dec 2029		
		Local	10,000,000.000	99.953161	9,995,316.14	99.204501	9,920,450.10	-74,866.04	0.21
		Base		99.953161	9,995,316.14	99.204501	9,920,450.10	-74,866.04	0.21
49456BAZ4	KINDER MORGAN INC SR UNSECURED 08/29 5.1					5.100000	01 Aug 2029		
		Local	3,000,000.000	99.890963	2,996,728.89	102.030372	3,060,911.16	64,182.27	0.07
		Base		99.890963	2,996,728.89	102.030372	3,060,911.16	64,182.27	0.07
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	8,000,000.000	99.960092	7,996,807.35	99.879814	7,990,385.12	-6,422.23	0.17
		Base		99.960092	7,996,807.35	99.879814	7,990,385.12	-6,422.23	0.17
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	2,000,000.000	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
548661ET0	LOWE S COS INC SR UNSECURED 10/27 3.95					3.950000	15 Oct 2027		
		Local	10,010,000.000	99.467361	9,956,682.79	99.649880	9,974,952.99	18,270.20	0.21
		Base		99.467361	9,956,682.79	99.649880	9,974,952.99	18,270.20	0.21
548661EU7	LOWE S COS INC SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	7,000,000.000	99.909819	6,993,687.32	99.170880	6,941,961.60	-51,725.72	0.15
		Base		99.909819	6,993,687.32	99.170880	6,941,961.60	-51,725.72	0.15
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	7,000,000.000	99.969779	6,997,884.51	100.126133	7,008,829.31	10,944.80	0.15
		Base		99.969779	6,997,884.51	100.126133	7,008,829.31	10,944.80	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
58013MFU3	MCDONALD S CORP SR UNSECURED 08/28 4.8					4.800000	14 Aug 2028		
		Local	18,000,000.000	99.982361	17,996,825.04	101.216911	18,219,043.98	222,218.94	0.39
		Base		99.982361	17,996,825.04	101.216911	18,219,043.98	222,218.94	0.39
58013MFX7	MCDONALD S CORP SR UNSECURED 05/29 5					5.000000	17 May 2029		
		Local	6,000,000.000	99.754000	5,985,239.97	102.260767	6,135,646.02	150,406.05	0.13
		Base		99.754000	5,985,239.97	102.260767	6,135,646.02	150,406.05	0.13
58013MFZ2	MCDONALD S CORP SR UNSECURED 05/30 4.6					4.600000	15 May 2030		
		Local	5,000,000.000	102.209164	5,110,458.21	100.925054	5,046,252.70	-64,205.51	0.11
		Base		102.209164	5,110,458.21	100.925054	5,046,252.70	-64,205.51	0.11
58933YBC8	MERCK + CO INC SR UNSECURED 06/27 1.7					1.700000	10 Jun 2027		
		Local	4,250,000.000	99.990563	4,249,598.91	97.374662	4,138,423.14	-111,175.77	0.09
		Base		99.990563	4,249,598.91	97.374662	4,138,423.14	-111,175.77	0.09
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	10,000,000.000	99.930788	9,993,078.82	99.851755	9,985,175.50	-7,903.32	0.21
		Base		99.930788	9,993,078.82	99.851755	9,985,175.50	-7,903.32	0.21
60871RAG5	MOLSON COORS BEVERAGE COMPANY GUAR 07/26 3					3.000000	15 Jul 2026		
		Local	10,000,000.000	99.714192	9,971,419.19	99.587027	9,958,702.70	-12,716.49	0.21
		Base		99.714192	9,971,419.19	99.587027	9,958,702.70	-12,716.49	0.21
609207BF1	MONDELEZ INTERNATIONAL SR UNSECURED 05/28 4.25					4.250000	06 May 2028		
		Local	10,000,000.000	99.815574	9,981,557.39	99.771069	9,977,106.90	-4,450.49	0.21
		Base		99.815574	9,981,557.39	99.771069	9,977,106.90	-4,450.49	0.21
61761J3R8	MORGAN STANLEY SR UNSECURED 07/26 3.125					3.125000	27 Jul 2026		
		Local	10,000,000.000	99.602607	9,960,260.71	99.653772	9,965,377.20	5,116.49	0.21
		Base		99.602607	9,960,260.71	99.653772	9,965,377.20	5,116.49	0.21
63305LPB3	NATIONAL BANK OF CANADA SR UNSECURED 09/27 5.05					5.050000	15 Sep 2027		
		Local	20,000,000.000	100.000000	20,000,000.00	100.178008	20,035,601.60	35,601.60	0.43
		Base		100.000000	20,000,000.00	100.178008	20,035,601.60	35,601.60	0.43
63305MW49	NATIONAL BANK OF CANADA SR UNSECURED 02/31 4.52					4.520000	20 Feb 2031		
		Local	10,000,000.000	100.000000	10,000,000.00	100.145320	10,014,532.00	14,532.00	0.21
		Base		100.000000	10,000,000.00	100.145320	10,014,532.00	14,532.00	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
637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9				3.900000	01 Nov 2028		
	5,000,000.000	Local	99.732674	4,986,633.69	98.816162	4,940,808.10	-45,825.59	0.11
		Base	99.732674	4,986,633.69	98.816162	4,940,808.10	-45,825.59	0.11
63743HEW8	NATIONAL RURAL UTIL COOP SR UNSECURED 06/26 1				1.000000	15 Jun 2026		
	15,000,000.000	Local	99.990049	14,998,507.36	99.365809	14,904,871.35	-93,636.01	0.32
		Base	99.990049	14,998,507.36	99.365809	14,904,871.35	-93,636.01	0.32
63743HFG2	NATIONAL RURAL UTIL COOP SR UNSECURED 03/28 4.8				4.800000	15 Mar 2028		
	10,000,000.000	Local	99.932895	9,993,289.48	100.921117	10,092,111.70	98,822.22	0.22
		Base	99.932895	9,993,289.48	100.921117	10,092,111.70	98,822.22	0.22
63743HFK3	NATIONAL RURAL UTIL COOP SR UNSECURED 11/26 5.6				5.600000	13 Nov 2026		
	8,000,000.000	Local	99.992418	7,999,393.43	100.803190	8,064,255.20	64,861.77	0.17
		Base	99.992418	7,999,393.43	100.803190	8,064,255.20	64,861.77	0.17
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1				5.100000	06 May 2027		
	8,000,000.000	Local	99.976176	7,998,094.10	100.744280	8,059,542.40	61,448.30	0.17
		Base	99.976176	7,998,094.10	100.744280	8,059,542.40	61,448.30	0.17
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65				4.650000	12 Mar 2029		
	10,000,000.000	Local	99.907479	9,990,747.91	101.241671	10,124,167.10	133,419.19	0.22
		Base	99.907479	9,990,747.91	101.241671	10,124,167.10	133,419.19	0.22
65473PAN5	NISOURCE INC SR UNSECURED 03/28 5.25				5.250000	30 Mar 2028		
	5,000,000.000	Local	99.926613	4,996,330.63	101.568070	5,078,403.50	82,072.87	0.11
		Base	99.926613	4,996,330.63	101.568070	5,078,403.50	82,072.87	0.11
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4				4.000000	10 May 2027		
	5,000,000.000	Local	99.961295	4,998,064.76	99.892365	4,994,618.25	-3,446.51	0.11
		Base	99.961295	4,998,064.76	99.892365	4,994,618.25	-3,446.51	0.11
665859AY0	NORTHERN TRUST CORP SR UNSECURED 11/30 4.15				4.150000	19 Nov 2030		
	5,000,000.000	Local	99.954276	4,997,713.81	99.109287	4,955,464.35	-42,249.46	0.11
		Base	99.954276	4,997,713.81	99.109287	4,955,464.35	-42,249.46	0.11
666807BN1	NORTHROP GRUMMAN CORP SR UNSECURED 01/28 3.25				3.250000	15 Jan 2028		
	10,000,000.000	Local	99.004257	9,900,425.72	98.168966	9,816,896.60	-83,529.12	0.21
		Base	99.004257	9,900,425.72	98.168966	9,816,896.60	-83,529.12	0.21

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
66989HAX6	NOVARTIS CAPITAL CORP COMPANY GUAR 11/28 3.9					3.900000	05 Nov 2028		
		Local	5,000,000.000	99.980835	4,999,041.76	99.499104	4,974,955.20	-24,086.56	0.11
		Base		99.980835	4,999,041.76	99.499104	4,974,955.20	-24,086.56	0.11
68389XDH5	ORACLE CORP SR UNSECURED 09/30 4.45					4.450000	26 Sep 2030		
		Local	8,000,000.000	99.943789	7,995,503.13	96.370486	7,709,638.88	-285,864.25	0.17
		Base		99.943789	7,995,503.13	96.370486	7,709,638.88	-285,864.25	0.17
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	100.190046	7,013,303.22	13,303.22	0.15
		Base		100.000000	7,000,000.00	100.190046	7,013,303.22	13,303.22	0.15
713448FL7	PEPSICO INC SR UNSECURED 02/28 3.6					3.600000	18 Feb 2028		
		Local	5,000,000.000	99.089096	4,954,454.81	99.230881	4,961,544.05	7,089.24	0.11
		Base		99.089096	4,954,454.81	99.230881	4,961,544.05	7,089.24	0.11
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1					4.100000	15 Jan 2029		
		Local	10,000,000.000	99.901641	9,990,164.10	99.960928	9,996,092.80	5,928.70	0.21
		Base		99.901641	9,990,164.10	99.960928	9,996,092.80	5,928.70	0.21
742718FP9	PROCTER + GAMBLE CO/THE SR UNSECURED 04/26 1					1.000000	23 Apr 2026		
		Local	5,500,000.000	99.999530	5,499,974.14	99.818454	5,490,014.97	-9,959.17	0.12
		Base		99.999530	5,499,974.14	99.818454	5,490,014.97	-9,959.17	0.12
742718FZ7	PROCTER + GAMBLE CO/THE SR UNSECURED 01/28 3.95					3.950000	26 Jan 2028		
		Local	4,000,000.000	99.960157	3,998,406.27	100.123322	4,004,932.88	6,526.61	0.09
		Base		99.960157	3,998,406.27	100.123322	4,004,932.88	6,526.61	0.09
75513ECT6	RTX CORP SR UNSECURED 11/26 5.75					5.750000	08 Nov 2026		
		Local	5,000,000.000	99.980715	4,999,035.76	100.832095	5,041,604.75	42,568.99	0.11
		Base		99.980715	4,999,035.76	100.832095	5,041,604.75	42,568.99	0.11
78014RJ50	ROYAL BANK OF CANADA SR UNSECURED 08/28 4.45					4.450000	15 Aug 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.581222	9,958,122.20	-41,877.80	0.21
		Base		100.000000	10,000,000.00	99.581222	9,958,122.20	-41,877.80	0.21
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.520000	17 Oct 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.108918	10,010,891.80	10,891.80	0.21
		Base		100.000000	10,000,000.00	100.108918	10,010,891.80	10,891.80	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
78017DAK4	ROYAL BANK OF CANADA SR UNSECURED 08/29 VAR					4.498000	06 Aug 2029		
		Local	7,000,000.000	100.000000	7,000,000.00	99.971448	6,998,001.36	-1,998.64	0.15
		Base		100.000000	7,000,000.00	99.971448	6,998,001.36	-1,998.64	0.15
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					4.476380	25 Jan 2029		
		Local	410,572.750	100.000000	410,572.75	97.651900	400,932.09	-9,640.66	0.01
Original Face:		Base	2,838,688.000	100.000000	410,572.75	97.651900	400,932.09	-9,640.66	0.01
808513BY0	CHARLES SCHWAB CORP SR UNSECURED 03/27 2.45					2.450000	03 Mar 2027		
		Local	5,000,000.000	99.979097	4,998,954.87	98.434665	4,921,733.25	-77,221.62	0.11
		Base		99.979097	4,998,954.87	98.434665	4,921,733.25	-77,221.62	0.11
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.680000	03 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	100.410100	10,041,010.00	41,010.00	0.22
		Base		100.000000	10,000,000.00	100.410100	10,041,010.00	41,010.00	0.22
824348BS4	SHERWIN WILLIAMS CO SR UNSECURED 03/28 4.55					4.550000	01 Mar 2028		
		Local	5,000,000.000	99.998329	4,999,916.43	100.363710	5,018,185.50	18,269.07	0.11
		Base		99.998329	4,999,916.43	100.363710	5,018,185.50	18,269.07	0.11
8426EPAJ7	SOUTHERN CO GAS CAPITAL COMPANY GUAR 09/28 4.05					4.050000	15 Sep 2028		
		Local	4,500,000.000	99.908783	4,495,895.25	99.285428	4,467,844.26	-28,050.99	0.10
		Base		99.908783	4,495,895.25	99.285428	4,467,844.26	-28,050.99	0.10
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.951378	4,997,568.88	102.189924	5,109,496.20	111,927.32	0.11
		Base		99.951378	4,997,568.88	102.189924	5,109,496.20	111,927.32	0.11
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	12,000,000.000	99.660339	11,959,240.71	100.069592	12,008,351.04	49,110.33	0.26
		Base		99.660339	11,959,240.71	100.069592	12,008,351.04	49,110.33	0.26
883556CT7	THERMO FISHER SCIENTIFIC SR UNSECURED 11/27 4.8					4.800000	21 Nov 2027		
		Local	4,000,000.000	99.985846	3,999,433.84	101.009314	4,040,372.56	40,938.72	0.09
		Base		99.985846	3,999,433.84	101.009314	4,040,372.56	40,938.72	0.09
89114V7B7	TORONTO DOMINION BANK SR UNSECURED 03/27 VAR					3.250000	31 Mar 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.103321	9,910,332.10	-89,667.90	0.21
		Base		100.000000	10,000,000.00	99.103321	9,910,332.10	-89,667.90	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
89115A2M3	TORONTO DOMINION BANK SR UNSECURED 01/28 5.156				5.156000	10 Jan 2028		
	20,000,000.000	Local	100.000000	20,000,000.00	101.284646	20,256,929.20	256,929.20	0.43
		Base	100.000000	20,000,000.00	101.284646	20,256,929.20	256,929.20	0.43
89115A2S0	TORONTO DOMINION BANK SR UNSECURED 07/26 5.532				5.532000	17 Jul 2026		
	10,000,000.000	Local	100.396767	10,039,676.71	100.375016	10,037,501.60	-2,175.11	0.22
		Base	100.396767	10,039,676.71	100.375016	10,037,501.60	-2,175.11	0.22
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913				3.913000	13 Jan 2028		
	15,000,000.000	Local	100.000000	15,000,000.00	99.273534	14,891,030.10	-108,969.90	0.32
		Base	100.000000	15,000,000.00	99.273534	14,891,030.10	-108,969.90	0.32
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05				3.050000	22 Mar 2027		
	10,000,000.000	Local	99.998143	9,999,814.33	98.932561	9,893,256.10	-106,558.23	0.21
		Base	99.998143	9,999,814.33	98.932561	9,893,256.10	-106,558.23	0.21
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	100.021570	5,001,078.50	1,078.50	0.11
		Base	100.000000	5,000,000.00	100.021570	5,001,078.50	1,078.50	0.11
89236TNC5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 01/30 5.25				5.250000	22 Jan 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	100.505895	10,050,589.50	50,589.50	0.22
		Base	100.000000	10,000,000.00	100.505895	10,050,589.50	50,589.50	0.22
89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05				4.050000	22 Oct 2030		
	5,000,000.000	Local	100.000000	5,000,000.00	97.686524	4,884,326.20	-115,673.80	0.10
		Base	100.000000	5,000,000.00	97.686524	4,884,326.20	-115,673.80	0.10
902494BC6	TYSON FOODS INC SR UNSECURED 06/27 3.55				3.550000	02 Jun 2027		
	5,000,000.000	Local	99.378227	4,968,911.35	99.059605	4,952,980.25	-15,931.10	0.11
		Base	99.378227	4,968,911.35	99.059605	4,952,980.25	-15,931.10	0.11
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25				5.250000	01 Jun 2027		
	10,000,000.000	Local	99.881997	9,988,199.67	101.210704	10,121,070.40	132,870.73	0.22
		Base	99.881997	9,988,199.67	101.210704	10,121,070.40	132,870.73	0.22
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	100.077976	10,007,797.60	7,797.60	0.21
		Base	100.000000	10,000,000.00	100.077976	10,007,797.60	7,797.60	0.21

& 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
91159XCQ6	US BANCORP SR UNSECURED 06/30 5.1				5.100000	04 Jun 2030		
	7,000,000.000	Local	100.000000	7,000,000.00	97.922437	6,854,570.59	-145,429.41	0.15
		Base	100.000000	7,000,000.00	97.922437	6,854,570.59	-145,429.41	0.15
91282CJW2	US TREASURY N/B 01/29 4				4.000000	31 Jan 2029		
	25,000,000.000	Local	101.316325	25,329,081.20	100.445312	25,111,328.00	-217,753.20	0.54
		Base	101.316325	25,329,081.20	100.445312	25,111,328.00	-217,753.20	0.54
91282CLB5	US TREASURY N/B 07/26 4.375				4.375000	31 Jul 2026		
	25,000,000.000	Local	100.116193	25,029,048.17	100.212500	25,053,125.00	24,076.83	0.54
		Base	100.116193	25,029,048.17	100.212500	25,053,125.00	24,076.83	0.54
91282CLG4	US TREASURY N/B 08/27 3.75				3.750000	15 Aug 2027		
	30,000,000.000	Local	100.312330	30,093,698.97	99.871094	29,961,328.20	-132,370.77	0.64
		Base	100.312330	30,093,698.97	99.871094	29,961,328.20	-132,370.77	0.64
91282CLH2	US TREASURY N/B 08/26 3.75				3.750000	31 Aug 2026		
	25,000,000.000	Local	100.075407	25,018,851.75	99.995312	24,998,828.00	-20,023.75	0.54
		Base	100.075407	25,018,851.75	99.995312	24,998,828.00	-20,023.75	0.54
91282CLX7	US TREASURY N/B 11/27 4.125				4.125000	15 Nov 2027		
	25,000,000.000	Local	99.819801	24,954,950.25	100.425781	25,106,445.25	151,495.00	0.54
		Base	99.819801	24,954,950.25	100.425781	25,106,445.25	151,495.00	0.54
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	100,000,000.000	Local	99.255519	99,255,519.09	99.203125	99,203,125.00	-52,394.09	2.13
		Base	99.255519	99,255,519.09	99.203125	99,203,125.00	-52,394.09	2.13
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	25,000,000.000	Local	99.910275	24,977,568.86	100.144531	25,036,132.75	58,563.89	0.54
		Base	99.910275	24,977,568.86	100.144531	25,036,132.75	58,563.89	0.54
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7				3.700000	15 May 2027		
	7,000,000.000	Local	99.986987	6,999,089.10	99.371227	6,955,985.89	-43,103.21	0.15
		Base	99.986987	6,999,089.10	99.371227	6,955,985.89	-43,103.21	0.15
91324PEP3	UNITEDHEALTH GROUP INC SR UNSECURED 02/28 5.25				5.250000	15 Feb 2028		
	5,000,000.000	Local	101.676596	5,083,829.82	101.754120	5,087,706.00	3,876.18	0.11
		Base	101.676596	5,083,829.82	101.754120	5,087,706.00	3,876.18	0.11

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	3,000,000.000	99.974425	2,999,232.75	100.194559	3,005,836.77	6,604.02	0.06
		Base		99.974425	2,999,232.75	100.194559	3,005,836.77	6,604.02	0.06
92348KBS1	VERIZON MASTER TRUST VZMT 2023 4 A1A					5.160000	20 Jun 2029		
		Local	19,000,000.000	99.999050	18,999,819.50	100.244260	19,046,409.40	46,589.90	0.41
Original Face:		Base	19,000,000.000	99.999050	18,999,819.50	100.244260	19,046,409.40	46,589.90	0.41
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	8,000,000.000	99.987402	7,998,992.16	100.741480	8,059,318.40	60,326.24	0.17
Original Face:		Base	8,000,000.000	99.987402	7,998,992.16	100.741480	8,059,318.40	60,326.24	0.17
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A					4.400000	20 Jun 2031		
		Local	15,000,000.000	99.994978	14,999,246.70	100.418800	15,062,820.00	63,573.30	0.32
Original Face:		Base	15,000,000.000	99.994978	14,999,246.70	100.418800	15,062,820.00	63,573.30	0.32
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A					3.960000	20 Aug 2031		
		Local	15,000,000.000	99.983938	14,997,590.70	99.541250	14,931,187.50	-66,403.20	0.32
Original Face:		Base	15,000,000.000	99.983938	14,997,590.70	99.541250	14,931,187.50	-66,403.20	0.32
92348VAA7	VERIZON MASTER TRUST VZMT 2023 6 A 144A					5.350000	22 Sep 2031		
		Local	10,000,000.000	101.932497	10,193,249.68	102.818390	10,281,839.00	88,589.32	0.22
Original Face:		Base	10,000,000.000	101.932497	10,193,249.68	102.818390	10,281,839.00	88,589.32	0.22
927804FV1	VIRGINIA ELEC + POWER CO SR UNSECURED 11/26 2.95					2.950000	15 Nov 2026		
		Local	6,735,000.000	99.542098	6,704,160.33	99.248018	6,684,354.01	-19,806.32	0.14
		Base		99.542098	6,704,160.33	99.248018	6,684,354.01	-19,806.32	0.14
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	14,000,000.000	99.889844	13,984,578.20	99.375789	13,912,610.46	-71,967.74	0.30
		Base		99.889844	13,984,578.20	99.375789	13,912,610.46	-71,967.74	0.30
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	15,000,000.000	99.937128	14,990,569.22	101.954773	15,293,215.95	302,646.73	0.33
		Base		99.937128	14,990,569.22	101.954773	15,293,215.95	302,646.73	0.33
931142ER0	WALMART INC SR UNSECURED 09/26 1.05					1.050000	17 Sep 2026		
		Local	5,000,000.000	99.982211	4,999,110.57	98.674149	4,933,707.45	-65,403.12	0.11
		Base		99.982211	4,999,110.57	98.674149	4,933,707.45	-65,403.12	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
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	6,000,000.000	99.999403	5,999,964.17	99.999165	5,999,949.90	-14.27	0.13
		Base		99.999403	5,999,964.17	99.999165	5,999,949.90	-14.27	0.13
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.992890	4,999,644.50	100.162171	5,008,108.55	8,464.05	0.11
		Base		99.992890	4,999,644.50	100.162171	5,008,108.55	8,464.05	0.11
94106LBT5	WASTE MANAGEMENT INC COMPANY GUAR 02/30 4.625					4.625000	15 Feb 2030		
		Local	7,000,000.000	101.945577	7,136,190.37	100.921359	7,064,495.13	-71,695.24	0.15
		Base		101.945577	7,136,190.37	100.921359	7,064,495.13	-71,695.24	0.15
94106LBV0	WASTE MANAGEMENT INC COMPANY GUAR 02/29 4.875					4.875000	15 Feb 2029		
		Local	8,362,000.000	102.435525	8,565,658.60	101.678478	8,502,354.33	-63,304.27	0.18
		Base		102.435525	8,565,658.60	101.678478	8,502,354.33	-63,304.27	0.18
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	5,000,000.000	99.947181	4,997,359.05	100.964976	5,048,248.80	50,889.75	0.11
		Base		99.947181	4,997,359.05	100.964976	5,048,248.80	50,889.75	0.11
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	10,000,000.000	99.798925	9,979,892.46	100.005744	10,000,574.40	20,681.94	0.21
		Base		99.798925	9,979,892.46	100.005744	10,000,574.40	20,681.94	0.21
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	10,000,000.000	99.998991	9,999,899.08	100.334546	10,033,454.60	33,555.52	0.22
		Base		99.998991	9,999,899.08	100.334546	10,033,454.60	33,555.52	0.22
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					4.690000	07 Aug 2026		
		Local	15,000,000.000	100.000000	15,000,000.00	100.188000	15,028,200.00	28,200.00	0.32
		Base		100.000000	15,000,000.00	100.188000	15,028,200.00	28,200.00	0.32
94988J6F9	WELLS FARGO BANK NA SR UNSECURED 12/26 5.254					5.254000	11 Dec 2026		
		Local	12,000,000.000	100.000000	12,000,000.00	100.690082	12,082,809.84	82,809.84	0.26
		Base		100.000000	12,000,000.00	100.690082	12,082,809.84	82,809.84	0.26
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.900000	24 Jan 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	100.364446	10,036,444.60	36,444.60	0.22
		Base		100.000000	10,000,000.00	100.364446	10,036,444.60	36,444.60	0.22

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
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	100.047979	5,002,398.95	2,398.95	0.11
		Base	100.000000	5,000,000.00	100.047979	5,002,398.95	2,398.95	0.11
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25				6.250000	21 Oct 2027		
	18,000,000.000	Local	100.000000	18,000,000.00	100.052876	18,009,517.68	9,517.68	0.39
		Base	100.000000	18,000,000.00	100.052876	18,009,517.68	9,517.68	0.39
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05				5.050000	05 Jun 2030		
	15,000,000.000	Local	100.000000	15,000,000.00	99.862097	14,979,314.55	-20,685.45	0.32
		Base	100.000000	15,000,000.00	99.862097	14,979,314.55	-20,685.45	0.32
95001DL32	WELLS FARGO + COMPANY SR UNSECURED 07/29 4.6				4.600000	22 Jul 2029		
	10,000,000.000	Local	100.000000	10,000,000.00	98.757390	9,875,739.00	-124,261.00	0.21
		Base	100.000000	10,000,000.00	98.757390	9,875,739.00	-124,261.00	0.21
95001DLD0	WELLS FARGO + COMPANY SR UNSECURED 08/30 4.55				4.550000	15 Aug 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	98.708798	9,870,879.80	-129,120.20	0.21
		Base	100.000000	10,000,000.00	98.708798	9,870,879.80	-129,120.20	0.21
95001DLT5	WELLS FARGO + COMPANY SR UNSECURED 09/30 4.25				4.250000	22 Sep 2030		
	10,000,000.000	Local	100.000000	10,000,000.00	98.189930	9,818,993.00	-181,007.00	0.21
		Base	100.000000	10,000,000.00	98.189930	9,818,993.00	-181,007.00	0.21
95001DMD9	WELLS FARGO + COMPANY SR UNSECURED 10/30 4.2				4.200000	30 Oct 2030		
	15,000,000.000	Local	99.538114	14,930,717.12	97.053486	14,558,022.90	-372,694.22	0.31
		Base	99.538114	14,930,717.12	97.053486	14,558,022.90	-372,694.22	0.31
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2				4.200000	15 Dec 2030		
	12,000,000.000	Local	99.526655	11,943,198.60	97.695633	11,723,475.96	-219,722.64	0.25
		Base	99.526655	11,943,198.60	97.695633	11,723,475.96	-219,722.64	0.25
95001HJ77	WELLS FARGO FIN LLC SR UNSECURED 09/27 4.7				4.700000	03 Sep 2027		
	13,000,000.000	Local	100.000000	13,000,000.00	99.363497	12,917,254.61	-82,745.39	0.28
		Base	100.000000	13,000,000.00	99.363497	12,917,254.61	-82,745.39	0.28
US DOLLAR Total								
	2,131,562,281.700	Local		2,130,271,577.74		2,122,496,214.61	-7,775,363.13	45.53
Original Face:	397,229,662.000	Base		2,130,271,577.74		2,122,496,214.61	-7,775,363.13	45.53

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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
FIXED INCOME Total									
		2,131,562,281.700	Base		2,130,271,577.74		2,122,496,214.61	-7,775,363.13	45.53
	Original Face:	397,229,662.000							

Holdings

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

As of: *March 31, 2026*

View Date: *April 7, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		4,675,879,976.220	Base		4,669,375,211.08		4,661,585,836.27	-7,789,374.81	100.00
	Original Face:	397,229,662.000							

& 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 EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.550975	31 Dec 2030		
		Local	53,038.520	100.000000	53,038.52	100.000000	53,038.52	0.00	0.04
		Base		100.000000	53,038.52	100.000000	53,038.52	0.00	0.04
US DOLLAR Total									
		Local	53,038.520		53,038.52		53,038.52	0.00	0.04
		Base			53,038.52		53,038.52	0.00	0.04
CASH EQUIVALENT Total									
		Base	53,038.520		53,038.52		53,038.52	0.00	0.04
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
002824BY5	ABBOTT LABORATORIES SR UNSECURED 03/29 VAR					4.130000	09 Mar 2029		
		Local	1,300,000.000	100.000000	1,300,000.00	100.049400	1,300,642.20	642.20	1.00
		Base		100.000000	1,300,000.00	100.049400	1,300,642.20	642.20	1.00
00287YDR7	ABBVIE INC SR UNSECURED 03/27 4.8					4.800000	15 Mar 2027		
		Local	955,000.000	99.953699	954,557.83	100.490945	959,688.52	5,130.69	0.74
		Base		99.953699	954,557.83	100.490945	959,688.52	5,130.69	0.74
00287YEC9	ABBVIE INC SR UNSECURED 03/28 VAR					4.110000	03 Mar 2028		
		Local	495,000.000	100.000000	495,000.00	100.107000	495,529.65	529.65	0.38
		Base		100.000000	495,000.00	100.107000	495,529.65	529.65	0.38
00724PAC3	ADOBE INC SR UNSECURED 02/27 2.15					2.150000	01 Feb 2027		
		Local	687,000.000	98.619360	677,515.00	98.493208	676,648.34	-866.66	0.52
		Base		98.619360	677,515.00	98.493208	676,648.34	-866.66	0.52
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85					4.850000	04 Apr 2027		
		Local	465,000.000	99.982385	464,918.09	100.686226	468,190.95	3,272.86	0.36
		Base		99.982385	464,918.09	100.686226	468,190.95	3,272.86	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	1,300,000.000	Local	99.967406	1,299,576.28	101.215498	1,315,801.47	16,225.19	1.01
		Base	99.967406	1,299,576.28	101.215498	1,315,801.47	16,225.19	1.01
007903BJ5	ADVANCED MICRO DEVICES SR UNSECURED 03/28 4.319				4.319000	24 Mar 2028		
	1,315,000.000	Local	100.438317	1,320,763.87	100.617315	1,323,117.69	2,353.82	1.02
		Base	100.438317	1,320,763.87	100.617315	1,323,117.69	2,353.82	1.02
02079KAV9	ALPHABET INC SR UNSECURED 11/28 3.875				3.875000	15 Nov 2028		
	105,000.000	Local	99.924905	104,921.15	99.661097	104,644.15	-277.00	0.08
		Base	99.924905	104,921.15	99.661097	104,644.15	-277.00	0.08
02079KBJ5	ALPHABET INC SR UNSECURED 02/29 3.7				3.700000	15 Feb 2029		
	185,000.000	Local	99.651941	184,356.09	99.138202	183,405.67	-950.42	0.14
		Base	99.651941	184,356.09	99.138202	183,405.67	-950.42	0.14
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9				3.900000	20 Nov 2028		
	1,300,000.000	Local	100.172032	1,302,236.41	99.591113	1,294,684.47	-7,551.94	0.99
		Base	100.172032	1,302,236.41	99.591113	1,294,684.47	-7,551.94	0.99
023135DC7	AMAZON.COM INC SR UNSECURED 03/29 4				4.000000	13 Mar 2029		
	845,000.000	Local	99.989180	844,908.57	99.460535	840,441.52	-4,467.05	0.65
		Base	99.989180	844,908.57	99.460535	840,441.52	-4,467.05	0.65
025816DT3	AMERICAN EXPRESS CO SR UNSECURED 04/27 VAR				5.645000	23 Apr 2027		
	757,000.000	Local	100.051384	757,388.98	100.101507	757,768.41	379.43	0.58
		Base	100.051384	757,388.98	100.101507	757,768.41	379.43	0.58
025816ED7	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR				4.731000	25 Apr 2029		
	680,000.000	Local	100.000000	680,000.00	100.644799	684,384.63	4,384.63	0.53
		Base	100.000000	680,000.00	100.644799	684,384.63	4,384.63	0.53
025816EE5	AMERICAN EXPRESS CO SR UNSECURED 04/29 VAR				4.880000	25 Apr 2029		
	600,000.000	Local	100.649507	603,897.04	101.018225	606,109.35	2,212.31	0.47
		Base	100.649507	603,897.04	101.018225	606,109.35	2,212.31	0.47
02582JKV1	AMERICAN EXPRESS CREDIT ACCOUN AMXCA 2025 4 A				4.300000	15 Jul 2030		
	455,000.000	Local	99.988824	454,949.15	100.435680	456,982.34	2,033.19	0.35
Original Face:	455,000.000	Base	99.988824	454,949.15	100.435680	456,982.34	2,033.19	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
031162DD9	AMGEN INC SR UNSECURED 02/29 3					3.000000	22 Feb 2029		
		Local	1,300,000.000	97.113261	1,262,472.39	96.477299	1,254,204.89	-8,267.50	0.96
		Base		97.113261	1,262,472.39	96.477299	1,254,204.89	-8,267.50	0.96
032095AN1	AMPHENOL CORP SR UNSECURED 04/27 5.05					5.050000	05 Apr 2027		
		Local	1,200,000.000	100.450817	1,205,409.80	100.734644	1,208,815.73	3,405.93	0.93
		Base		100.450817	1,205,409.80	100.734644	1,208,815.73	3,405.93	0.93
032654BD6	ANALOG DEVICES INC SR UNSECURED 06/28 4.25					4.250000	15 Jun 2028		
		Local	1,305,000.000	100.115376	1,306,505.66	100.128723	1,306,679.84	174.18	1.00
		Base		100.115376	1,306,505.66	100.128723	1,306,679.84	174.18	1.00
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	1,200,000.000	99.859543	1,198,314.52	100.103280	1,201,239.36	2,924.84	0.92
		Base		99.859543	1,198,314.52	100.103280	1,201,239.36	2,924.84	0.92
05522RDK1	BANK OF AMERICA CREDIT CARD TR BACCT 2025 A1 A					4.310000	15 May 2030		
		Local	550,000.000	99.999722	549,998.47	100.371630	552,043.97	2,045.50	0.42
Original Face:		Base	550,000.000	99.999722	549,998.47	100.371630	552,043.97	2,045.50	0.42
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	661,759.220	99.997102	661,740.04	99.945610	661,399.29	-340.75	0.51
Original Face:		Base	750,000.000	99.997102	661,740.04	99.945610	661,399.29	-340.75	0.51
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	1,300,000.000	99.951032	1,299,363.42	99.951376	1,299,367.89	4.47	1.00
		Base		99.951032	1,299,363.42	99.951376	1,299,367.89	4.47	1.00
06055JQH5	BANK OF AMERICA CORP SR UNSECURED 03/27 3.85					3.850000	23 Mar 2027		
		Local	600,000.000	100.000000	600,000.00	99.739462	598,436.77	-1,563.23	0.46
		Base		100.000000	600,000.00	99.739462	598,436.77	-1,563.23	0.46
06405LAF8	BANK OF NEW YORK MELLON SR UNSECURED 04/27 VAR					4.587000	20 Apr 2027		
		Local	335,000.000	100.000000	335,000.00	100.008170	335,027.37	27.37	0.26
		Base		100.000000	335,000.00	100.008170	335,027.37	27.37	0.26
06406RBX4	BANK OF NY MELLON CORP SR UNSECURED 07/28 VAR					4.890000	21 Jul 2028		
		Local	1,200,000.000	100.195291	1,202,343.49	100.791348	1,209,496.18	7,152.69	0.93
		Base		100.195291	1,202,343.49	100.791348	1,209,496.18	7,152.69	0.93

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06406RCH8	BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR					4.441000	09 Jun 2028		
		Local	865,000.000	100.020145	865,174.25	100.131866	866,140.64	966.39	0.66
		Base		100.020145	865,174.25	100.131866	866,140.64	966.39	0.66
096919AD7	BMW VEHICLE OWNER TRUST BMWOT 2024 A A3					5.180000	26 Feb 2029		
		Local	1,879,833.110	100.739989	1,893,743.66	100.657750	1,892,197.71	-1,545.95	1.45
Original Face:		Base	2,365,000.000	100.739989	1,893,743.66	100.657750	1,892,197.71	-1,545.95	1.45
096924AB1	BMW VEHICLE OWNER TRUST BMWOT 2025 A A2A					4.430000	25 Oct 2027		
		Local	378,253.790	99.981460	378,183.66	100.060560	378,482.86	299.20	0.29
Original Face:		Base	1,285,000.000	99.981460	378,183.66	100.060560	378,482.86	299.20	0.29
110122DD7	BRISTOL MYERS SQUIBB CO SR UNSECURED 11/27 3.45					3.450000	15 Nov 2027		
		Local	800,000.000	98.191155	785,529.24	99.048034	792,384.27	6,855.03	0.61
		Base		98.191155	785,529.24	99.048034	792,384.27	6,855.03	0.61
11135FBA8	BROADCOM INC COMPANY GUAR 04/29 4.75					4.750000	15 Apr 2029		
		Local	600,000.000	101.658690	609,952.14	101.109326	606,655.96	-3,296.18	0.47
		Base		101.658690	609,952.14	101.109326	606,655.96	-3,296.18	0.47
12663JAC5	CNH EQUIPMENT TRUST CNH 2022 B A3					3.890000	15 Nov 2027		
		Local	220,088.260	99.196713	218,320.32	99.969500	220,021.13	1,700.81	0.17
Original Face:		Base	1,000,000.000	99.196713	218,320.32	99.969500	220,021.13	1,700.81	0.17
12674BAB1	CNH EQUIPMENT TRUST CNH 2025 A A2A					4.300000	15 Aug 2028		
		Local	355,791.580	99.998401	355,785.89	100.151690	356,331.28	545.39	0.27
Original Face:		Base	815,000.000	99.998401	355,785.89	100.151690	356,331.28	545.39	0.27
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A					4.370000	15 Nov 2028		
		Local	529,764.140	99.998107	529,754.11	100.100570	530,296.92	542.81	0.41
Original Face:		Base	615,000.000	99.998107	529,754.11	100.100570	530,296.92	542.81	0.41
14041NGF2	CAPITAL ONE MULTI ASSET EXECUT COMET 2025 A1 A					3.820000	15 Sep 2030		
		Local	585,000.000	99.984361	584,908.51	99.491640	582,026.09	-2,882.42	0.45
Original Face:		Base	585,000.000	99.984361	584,908.51	99.491640	582,026.09	-2,882.42	0.45
14043KAH8	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2023 1 A3					4.870000	15 Feb 2028		
		Local	439,330.150	99.926493	439,007.21	100.249380	440,425.75	1,418.54	0.34
Original Face:		Base	1,600,000.000	99.926493	439,007.21	100.249380	440,425.75	1,418.54	0.34

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14043YAB1	CAPITAL ONE PRIME AUTO RECEIVA COPAR 2025 1 A2A					3.880000	16 Jan 2029		
		Local	1,370,000.000	99.996969	1,369,958.47	99.867020	1,368,178.17	-1,780.30	1.05
Original Face:		Base	1,370,000.000	99.996969	1,369,958.47	99.867020	1,368,178.17	-1,780.30	1.05
14913UAE0	CATERPILLAR FINL SERVICE SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	1,200,000.000	99.970901	1,199,650.81	100.332389	1,203,988.67	4,337.86	0.92
		Base		99.970901	1,199,650.81	100.332389	1,203,988.67	4,337.86	0.92
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.190000	15 Nov 2027		
		Local	600,000.000	100.114072	600,684.43	100.095000	600,570.00	-114.43	0.46
		Base		100.114072	600,684.43	100.095000	600,570.00	-114.43	0.46
14913UAZ3	CATERPILLAR FINL SERVICE SR UNSECURED 03/28 VAR					4.150000	03 Mar 2028		
		Local	600,000.000	99.962765	599,776.59	100.169370	601,016.22	1,239.63	0.46
		Base		99.962765	599,776.59	100.169370	601,016.22	1,239.63	0.46
161571HV9	CHASE ISSUANCE TRUST CHAIT 2024 A1 A					4.600000	15 Jan 2029		
		Local	650,000.000	99.995697	649,972.03	100.452890	652,943.79	2,971.76	0.50
Original Face:		Base	650,000.000	99.995697	649,972.03	100.452890	652,943.79	2,971.76	0.50
17252MAN0	CINTAS CORPORATION NO. 2 COMPANY GUAR 04/27 3.7					3.700000	01 Apr 2027		
		Local	1,200,000.000	99.233883	1,190,806.60	99.511435	1,194,137.22	3,330.62	0.92
		Base		99.233883	1,190,806.60	99.511435	1,194,137.22	3,330.62	0.92
17252MAR1	CINTAS CORPORATION NO. 2 COMPANY GUAR 05/28 4.2					4.200000	01 May 2028		
		Local	485,000.000	99.909386	484,560.52	99.822054	484,136.96	-423.56	0.37
		Base		99.909386	484,560.52	99.822054	484,136.96	-423.56	0.37
17275RBQ4	CISCO SYSTEMS INC SR UNSECURED 02/27 4.8					4.800000	26 Feb 2027		
		Local	875,000.000	99.958793	874,639.44	100.602935	880,275.68	5,636.24	0.68
		Base		99.958793	874,639.44	100.602935	880,275.68	5,636.24	0.68
17275RBW1	CISCO SYSTEMS INC SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	370,000.000	99.929919	369,740.70	101.004806	373,717.78	3,977.08	0.29
		Base		99.929919	369,740.70	101.004806	373,717.78	3,977.08	0.29
17305EHA6	CITIBANK CREDIT CARD ISSUANCE CCCIT 2025 A1 A					4.300000	21 Jun 2030		
		Local	1,300,000.000	99.979632	1,299,735.22	100.290660	1,303,778.58	4,043.36	1.00
Original Face:		Base	1,300,000.000	99.979632	1,299,735.22	100.290660	1,303,778.58	4,043.36	1.00

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17325FBH0	CITIBANK NA SR UNSECURED 08/26 VAR				4.338000	06 Aug 2026		
	500,000.000	Local	100.000000	500,000.00	100.103475	500,517.38	517.38	0.38
		Base	100.000000	500,000.00	100.103475	500,517.38	517.38	0.38
17327CAX1	CITIGROUP INC SR UNSECURED 03/29 VAR				4.500000	04 Mar 2029		
	1,300,000.000	Local	100.000000	1,300,000.00	100.001000	1,300,013.00	13.00	1.00
		Base	100.000000	1,300,000.00	100.001000	1,300,013.00	13.00	1.00
18978FAC0	CNH EQUIPMENT TRUST CNH 2024 A A3				4.770000	15 Jun 2029		
	596,340.270	Local	100.938105	601,934.57	100.668160	600,324.78	-1,609.79	0.46
Original Face:	900,000.000	Base	100.938105	601,934.57	100.668160	600,324.78	-1,609.79	0.46
18978GAB0	CNH EQUIPMENT TRUST CNH 2024 C A2A				4.300000	18 Feb 2028		
	60,069.510	Local	99.998951	60,068.88	100.032070	60,088.77	19.89	0.05
Original Face:	385,000.000	Base	99.998951	60,068.88	100.032070	60,088.77	19.89	0.05
189920AB7	CNH EQUIPMENT TRUST CNH 2026 A A2A				3.820000	15 Jun 2029		
	445,000.000	Local	99.992930	444,968.54	99.907750	444,589.49	-379.05	0.34
Original Face:	445,000.000	Base	99.992930	444,968.54	99.907750	444,589.49	-379.05	0.34
20030NBY6	COMCAST CORP COMPANY GUAR 02/27 3.3				3.300000	01 Feb 2027		
	1,200,000.000	Local	98.933541	1,187,202.49	99.249386	1,190,992.63	3,790.14	0.91
		Base	98.933541	1,187,202.49	99.249386	1,190,992.63	3,790.14	0.91
20030NCT6	COMCAST CORP COMPANY GUAR 10/28 4.15				4.150000	15 Oct 2028		
	1,300,000.000	Local	100.499231	1,306,490.00	99.587569	1,294,638.40	-11,851.60	0.99
		Base	100.499231	1,306,490.00	99.587569	1,294,638.40	-11,851.60	0.99
233874AC0	DAIMLER TRUCKS RETAIL TRUST DTRT 2024 1 A3				5.490000	15 Dec 2027		
	1,429,300.530	Local	100.497312	1,436,408.61	100.556970	1,437,261.31	852.70	1.10
Original Face:	2,555,000.000	Base	100.497312	1,436,408.61	100.556970	1,437,261.31	852.70	1.10
24422EXZ7	JOHN DEERE CAPITAL CORP SR UNSECURED 01/28 4.65				4.650000	07 Jan 2028		
	1,000,000.000	Local	99.981804	999,818.04	100.908874	1,009,088.74	9,270.70	0.77
		Base	99.981804	999,818.04	100.908874	1,009,088.74	9,270.70	0.77
254683CZ6	DISCOVER CARD EXECUTION NOTE T DCENT 2023 A2 A				4.930000	15 Jun 2028		
	1,400,000.000	Local	100.108256	1,401,515.59	100.205860	1,402,882.04	1,366.45	1.08
Original Face:	1,400,000.000	Base	100.108256	1,401,515.59	100.205860	1,402,882.04	1,366.45	1.08

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254687GB6	WALT DISNEY COMPANY/THE COMPANY GUAR 03/29 VAR				4.100000	14 Mar 2029		
	1,300,000.000	Local	100.090648	1,301,178.43	99.946000	1,299,298.00	-1,880.43	1.00
		Base	100.090648	1,301,178.43	99.946000	1,299,298.00	-1,880.43	1.00
25468PDV5	TWDC ENTERPRISES 18 CORP COMPANY GUAR 06/27 2.95				2.950000	15 Jun 2027		
	1,200,000.000	Local	98.487048	1,181,844.57	98.759407	1,185,112.88	3,268.31	0.91
		Base	98.487048	1,181,844.57	98.759407	1,185,112.88	3,268.31	0.91
278058DV1	EATON CORP COMPANY GUAR 03/28 3.85				3.850000	06 Mar 2028		
	1,300,000.000	Local	99.928539	1,299,071.01	99.291241	1,290,786.13	-8,284.88	0.99
		Base	99.928539	1,299,071.01	99.291241	1,290,786.13	-8,284.88	0.99
278865AV2	ECOLAB INC SR UNSECURED 11/26 2.7				2.700000	01 Nov 2026		
	1,300,000.000	Local	99.239232	1,290,110.01	99.214202	1,289,784.63	-325.38	0.99
		Base	99.239232	1,290,110.01	99.214202	1,289,784.63	-325.38	0.99
278865BQ2	ECOLAB INC SR UNSECURED 06/28 4.3				4.300000	15 Jun 2028		
	1,195,000.000	Local	100.687762	1,203,218.75	100.200466	1,197,395.57	-5,823.18	0.92
		Base	100.687762	1,203,218.75	100.200466	1,197,395.57	-5,823.18	0.92
31307NTV6	FED HM LN PC POOL J32364 FG 11/28 FIXED 2.5				2.500000	01 Nov 2028		
	181,889.960	Local	100.582066	182,948.68	98.572421	179,293.34	-3,655.34	0.14
Original Face:	3,600,000.000	Base	100.582066	182,948.68	98.572421	179,293.34	-3,655.34	0.14
3130AWTQ3	FEDERAL HOME LOAN BANK BONDS 09/26 4.625				4.625000	11 Sep 2026		
	1,200,000.000	Local	99.896693	1,198,760.32	100.387220	1,204,646.64	5,886.32	0.92
		Base	99.896693	1,198,760.32	100.387220	1,204,646.64	5,886.32	0.92
3130B9RX0	FEDERAL HOME LOAN BANK BONDS 03/28 3.875				3.875000	10 Mar 2028		
	1,300,000.000	Local	100.000000	1,300,000.00	99.589899	1,294,668.69	-5,331.31	0.99
		Base	100.000000	1,300,000.00	99.589899	1,294,668.69	-5,331.31	0.99
3133ET2J5	FEDERAL FARM CREDIT BANK BONDS 11/28 3.97				3.970000	28 Nov 2028		
	900,000.000	Local	99.981761	899,835.85	99.674432	897,069.89	-2,765.96	0.69
		Base	99.981761	899,835.85	99.674432	897,069.89	-2,765.96	0.69
3133ET4K0	FEDERAL FARM CREDIT BANK BONDS 12/28 3.8				3.800000	18 Dec 2028		
	1,200,000.000	Local	100.000000	1,200,000.00	99.368065	1,192,416.78	-7,583.22	0.92
		Base	100.000000	1,200,000.00	99.368065	1,192,416.78	-7,583.22	0.92

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3133ETB22	FEDERAL FARM CREDIT BANK BONDS 09/27 3.73				3.730000	30 Sep 2027		
	1,000,000.000	Local	99.980707	999,807.07	99.609278	996,092.78	-3,714.29	0.76
		Base	99.980707	999,807.07	99.609278	996,092.78	-3,714.29	0.76
3133ETL54	FEDERAL FARM CREDIT BANK BONDS 01/27 3.77				3.770000	27 Jan 2027		
	1,200,000.000	Local	100.000000	1,200,000.00	99.922358	1,199,068.30	-931.70	0.92
		Base	100.000000	1,200,000.00	99.922358	1,199,068.30	-931.70	0.92
3137BTUM1	FHLMC MULTIFAMILY STRUCTURED P FHMS K061 A2				3.347000	25 Nov 2026		
	1,226,516.670	Local	99.309657	1,218,049.50	99.463570	1,219,937.27	1,887.77	0.94
Original Face:	1,300,000.000	Base	99.309657	1,218,049.50	99.463570	1,219,937.27	1,887.77	0.94
3137FBBX3	FHLMC MULTIFAMILY STRUCTURED P FHMS K068 A2				3.244000	25 Aug 2027		
	639,000.000	Local	98.461532	629,169.19	98.867500	631,763.33	2,594.14	0.48
Original Face:	639,000.000	Base	98.461532	629,169.19	98.867500	631,763.33	2,594.14	0.48
3137FCJK1	FHLMC MULTIFAMILY STRUCTURED P FHMS K070 A2				3.303000	25 Nov 2027		
	1,311,000.000	Local	98.143374	1,286,659.63	98.787810	1,295,108.19	8,448.56	0.99
Original Face:	1,311,000.000	Base	98.143374	1,286,659.63	98.787810	1,295,108.19	8,448.56	0.99
3137FQ3Y7	FHLMC MULTIFAMILY STRUCTURED P FHMS K101 A1				2.190000	25 Jul 2029		
	585,003.400	Local	96.012844	561,678.40	96.759050	566,043.73	4,365.33	0.43
Original Face:	960,000.000	Base	96.012844	561,678.40	96.759050	566,043.73	4,365.33	0.43
31677QBU2	FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR				4.967000	28 Jan 2028		
	260,000.000	Local	100.000000	260,000.00	100.321275	260,835.32	835.32	0.20
		Base	100.000000	260,000.00	100.321275	260,835.32	835.32	0.20
31677QBV0	FIFTH THIRD BANK INC SR UNSECURED 01/28 VAR				4.440000	28 Jan 2028		
	607,000.000	Local	99.982066	606,891.14	100.048718	607,295.72	404.58	0.47
		Base	99.982066	606,891.14	100.048718	607,295.72	404.58	0.47
34532BAB7	FORD CREDIT AUTO OWNER TRUST FORDO 2025 B A2A				3.880000	15 Jun 2028		
	515,000.000	Local	99.997311	514,986.15	99.905750	514,514.61	-471.54	0.39
Original Face:	515,000.000	Base	99.997311	514,986.15	99.905750	514,514.61	-471.54	0.39
34532UAB5	FORD CREDIT AUTO OWNER TRUST FORDO 2024 C A2A				4.320000	15 Aug 2027		
	96,061.390	Local	99.999594	96,061.00	100.036710	96,096.65	35.65	0.07
Original Face:	465,000.000	Base	99.999594	96,061.00	100.036710	96,096.65	35.65	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
34532WAB1	FORD CREDIT AUTO OWNER TRUST FORDO 2026 A A2A					4.020000	15 Jan 2029		
		Local	1,010,000.000	99.996920	1,009,968.89	99.935240	1,009,345.92	-622.97	0.77
Original Face:		Base	1,010,000.000	99.996920	1,009,968.89	99.935240	1,009,345.92	-622.97	0.77
34535KAB4	FORD CREDIT AUTO OWNER TRUST FORDO 2025 A A2A					4.470000	15 Dec 2027		
		Local	665,665.670	99.997635	665,649.93	100.145230	666,632.42	982.49	0.51
Original Face:		Base	1,200,000.000	99.997635	665,649.93	100.145230	666,632.42	982.49	0.51
34535LAB2	FORD CREDIT AUTO OWNER TRUST FORDO 2025 C A2A					3.990000	15 Sep 2028		
		Local	460,000.000	99.999537	459,997.87	99.914420	459,606.33	-391.54	0.35
Original Face:		Base	460,000.000	99.999537	459,997.87	99.914420	459,606.33	-391.54	0.35
36265QAD8	GM FINANCIAL SECURITIZED TERM GMCAR 2022 4 A3					4.820000	16 Aug 2027		
		Local	33,749.570	99.995111	33,747.92	100.029520	33,759.53	11.61	0.03
Original Face:		Base	1,200,000.000	99.995111	33,747.92	100.029520	33,759.53	11.61	0.03
36273EAB9	GM FINANCIAL SECURITIZED TERM GMCAR 2025 4 A2A					3.880000	18 Dec 2028		
		Local	1,015,000.000	99.997392	1,014,973.53	99.907830	1,014,064.47	-909.06	0.78
Original Face:		Base	1,015,000.000	99.997392	1,014,973.53	99.907830	1,014,064.47	-909.06	0.78
362955AB2	GM FINANCIAL SECURITIZED TERM GMCAR 2025 1 A2A					4.440000	18 Jan 2028		
		Local	339,810.920	99.983082	339,753.43	100.060870	340,017.76	264.33	0.26
Original Face:		Base	1,345,000.000	99.983082	339,753.43	100.060870	340,017.76	264.33	0.26
362970AB1	GM FINANCIAL SECURITIZED TERM GMCAR 2026 1 A2A					3.770000	16 Mar 2029		
		Local	200,000.000	99.999705	199,999.41	99.776070	199,552.14	-447.27	0.15
Original Face:		Base	200,000.000	99.999705	199,999.41	99.776070	199,552.14	-447.27	0.15
379957AB9	GM FINANCIAL SECURITIZED TERM GMCAR 2025 3 A2A					4.320000	16 Jun 2028		
		Local	193,056.680	99.995457	193,047.91	100.177270	193,398.91	351.00	0.15
Original Face:		Base	255,000.000	99.995457	193,047.91	100.177270	193,398.91	351.00	0.15
38014AAB7	GM FINANCIAL SECURITIZED TERM GMCAR 2024 4 A2A					4.530000	18 Oct 2027		
		Local	26,214.950	99.999237	26,214.75	100.029000	26,222.55	7.80	0.02
Original Face:		Base	215,000.000	99.999237	26,214.75	100.029000	26,222.55	7.80	0.02
38145GAP5	GOLDMAN SACHS GROUP INC SR UNSECURED 01/29 VAR					4.148000	21 Jan 2029		
		Local	680,000.000	100.020869	680,141.91	99.380325	675,786.21	-4,355.70	0.52
		Base		100.020869	680,141.91	99.380325	675,786.21	-4,355.70	0.52

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38151LAG5	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					5.414000	21 May 2027		
		Local	600,000.000	100.000000	600,000.00	100.120819	600,724.91	724.91	0.46
		Base		100.000000	600,000.00	100.120819	600,724.91	724.91	0.46
38151LAH3	GOLDMAN SACHS BANK USA SR UNSECURED 05/27 VAR					4.380000	21 May 2027		
		Local	1,200,000.000	100.017126	1,200,205.51	100.021265	1,200,255.18	49.67	0.92
		Base		100.017126	1,200,205.51	100.021265	1,200,255.18	49.67	0.92
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	410,000.000	99.955232	409,816.45	100.738029	413,025.92	3,209.47	0.32
		Base		99.955232	409,816.45	100.738029	413,025.92	3,209.47	0.32
437076CV2	HOME DEPOT INC SR UNSECURED 09/26 4.95					4.950000	30 Sep 2026		
		Local	1,500,000.000	99.959170	1,499,387.55	100.365764	1,505,486.46	6,098.91	1.16
		Base		99.959170	1,499,387.55	100.365764	1,505,486.46	6,098.91	1.16
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875					4.875000	25 Jun 2027		
		Local	1,000,000.000	99.858118	998,581.18	100.949772	1,009,497.72	10,916.54	0.77
		Base		99.858118	998,581.18	100.949772	1,009,497.72	10,916.54	0.77
437921AB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 2 A2A					4.300000	18 Jan 2028		
		Local	243,309.690	99.995701	243,299.23	100.072870	243,486.99	187.76	0.19
Original Face:		Base	345,000.000	99.995701	243,299.23	100.072870	243,486.99	187.76	0.19
437927AB2	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 2 A2					5.410000	15 Apr 2026		
		Local	0.000	0.000000	0.01	0.000000	0.00	-0.01	0.00
		Base		0.000000	0.01	0.000000	0.00	-0.01	0.00
43813QAB5	HONDA AUTO RECEIVABLES OWNER T HAROT 2025 3 A2A					4.190000	21 Mar 2028		
		Local	1,152,176.680	99.995234	1,152,121.77	100.065680	1,152,933.43	811.66	0.88
Original Face:		Base	1,195,000.000	99.995234	1,152,121.77	100.065680	1,152,933.43	811.66	0.88
43813YAC6	HONDA AUTO RECEIVABLES OWNER T HAROT 2024 3 A3					4.570000	21 Mar 2029		
		Local	679,700.830	99.992113	679,647.22	100.356270	682,122.40	2,475.18	0.52
Original Face:		Base	705,000.000	99.992113	679,647.22	100.356270	682,122.40	2,475.18	0.52
43815JAC7	HONDA AUTO RECEIVABLES OWNER T HAROT 2023 1 A3					5.040000	21 Apr 2027		
		Local	56,081.800	100.040905	56,104.74	100.115980	56,146.84	42.10	0.04
Original Face:		Base	580,000.000	100.040905	56,104.74	100.115980	56,146.84	42.10	0.04

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440452AK6	HORMEL FOODS CORP SR UNSECURED 03/27 4.8					4.800000	30 Mar 2027		
		Local	445,000.000	99.966915	444,852.77	100.448793	446,997.13	2,144.36	0.34
		Base		99.966915	444,852.77	100.448793	446,997.13	2,144.36	0.34
44644MAK7	HUNTINGTON NATIONAL BANK SR UNSECURED 04/28 VAR					4.871000	12 Apr 2028		
		Local	1,200,000.000	100.000000	1,200,000.00	100.334218	1,204,010.62	4,010.62	0.92
		Base		100.000000	1,200,000.00	100.334218	1,204,010.62	4,010.62	0.92
448976AB6	HYUNDAI AUTO RECEIVABLES TRUST HART 2024 C A2A					4.530000	15 Sep 2027		
		Local	63,980.340	99.996874	63,978.34	100.065980	64,022.55	44.21	0.05
Original Face:		Base	290,000.000	99.996874	63,978.34	100.065980	64,022.55	44.21	0.05
44933DAD3	HYUNDAI AUTO RECEIVABLES TRUST HART 2022 C A3					5.390000	15 Jun 2027		
		Local	37,738.190	100.000000	37,738.19	100.046870	37,755.88	17.69	0.03
Original Face:		Base	1,070,000.000	100.000000	37,738.19	100.046870	37,755.88	17.69	0.03
44935CAB7	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 A A2A					4.330000	15 Dec 2027		
		Local	719,500.660	99.999430	719,496.56	100.061420	719,942.58	446.02	0.55
Original Face:		Base	1,380,000.000	99.999430	719,496.56	100.061420	719,942.58	446.02	0.55
44935JAB2	HYUNDAI AUTO RECEIVABLES TRUST HART 2025 C A2A					3.970000	17 Jul 2028		
		Local	995,000.000	99.994014	994,940.44	99.939980	994,402.80	-537.64	0.76
Original Face:		Base	995,000.000	99.994014	994,940.44	99.939980	994,402.80	-537.64	0.76
45866FAJ3	INTERCONTINENTALEXCHANGE SR UNSECURED 09/28 3.75					3.750000	21 Sep 2028		
		Local	1,000,000.000	99.729898	997,298.98	98.739460	987,394.60	-9,904.38	0.76
		Base		99.729898	997,298.98	98.739460	987,394.60	-9,904.38	0.76
45866FAU8	INTERCONTINENTALEXCHANGE SR UNSECURED 09/27 4					4.000000	15 Sep 2027		
		Local	1,200,000.000	99.390424	1,192,685.09	99.538830	1,194,465.96	1,780.87	0.92
		Base		99.390424	1,192,685.09	99.538830	1,194,465.96	1,780.87	0.92
459200LQ2	IBM CORP SR UNSECURED 02/29 4					4.000000	03 Feb 2029		
		Local	467,000.000	99.946794	466,751.53	98.979735	462,235.36	-4,516.17	0.35
		Base		99.946794	466,751.53	98.979735	462,235.36	-4,516.17	0.35
46124HAE6	INTUIT INC SR UNSECURED 09/26 5.25					5.250000	15 Sep 2026		
		Local	1,455,000.000	99.985479	1,454,788.72	100.368888	1,460,367.32	5,578.60	1.12
		Base		99.985479	1,454,788.72	100.368888	1,460,367.32	5,578.60	1.12

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46647PCF1	JPMORGAN CHASE + CO SR UNSECURED 04/27 VAR					4.515000	22 Apr 2027		
		Local	600,000.000	100.020640	600,123.84	100.026480	600,158.88	35.04	0.46
		Base		100.020640	600,123.84	100.026480	600,158.88	35.04	0.46
46647PET9	JPMORGAN CHASE + CO SR UNSECURED 01/29 VAR					4.430000	24 Jan 2029		
		Local	600,000.000	99.972818	599,836.91	100.056221	600,337.33	500.42	0.46
		Base		99.972818	599,836.91	100.056221	600,337.33	500.42	0.46
47787CAC7	JOHN DEERE OWNER TRUST JDOT 2023 C A3					5.480000	15 May 2028		
		Local	254,467.010	100.742957	256,357.59	100.612560	256,025.77	-331.82	0.20
Original Face:		Base	500,000.000	100.742957	256,357.59	100.612560	256,025.77	-331.82	0.20
47787DAB7	JOHN DEERE OWNER TRUST JDOT 2026 A A2A					3.850000	15 Dec 2028		
		Local	345,000.000	99.996800	344,988.96	99.831310	344,418.02	-570.94	0.26
Original Face:		Base	345,000.000	99.996800	344,988.96	99.831310	344,418.02	-570.94	0.26
477911AB7	JOHN DEERE OWNER TRUST JDOT 2024 C A2A					4.360000	16 Aug 2027		
		Local	86,415.950	99.995012	86,411.64	100.029170	86,441.16	29.52	0.07
Original Face:		Base	485,000.000	99.995012	86,411.64	100.029170	86,441.16	29.52	0.07
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.553655	1,206,643.86	6,643.86	0.93
		Base		100.000000	1,200,000.00	100.553655	1,206,643.86	6,643.86	0.93
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	1,200,000.000	101.176924	1,214,123.09	102.100766	1,225,209.19	11,086.10	0.94
		Base		101.176924	1,214,123.09	102.100766	1,225,209.19	11,086.10	0.94
532457CP1	ELI LILLY + CO SR UNSECURED 08/27 4.15					4.150000	14 Aug 2027		
		Local	745,000.000	99.976464	744,824.66	100.128414	745,956.68	1,132.02	0.57
		Base		99.976464	744,824.66	100.128414	745,956.68	1,132.02	0.57
532457CU0	ELI LILLY + CO SR UNSECURED 02/28 4.55					4.550000	12 Feb 2028		
		Local	765,000.000	99.959171	764,687.66	100.799789	771,118.39	6,430.73	0.59
		Base		99.959171	764,687.66	100.799789	771,118.39	6,430.73	0.59
548661EP8	LOWE S COS INC SR UNSECURED 04/26 4.8					4.800000	01 Apr 2026		
		Local	1,200,000.000	100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.92
		Base		100.000000	1,200,000.00	100.000000	1,200,000.00	0.00	0.92

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548661EU7	LOWE S COS INC SR UNSECURED 10/28 4				4.000000	15 Oct 2028		
	1,300,000.000	Local	99.909818	1,298,827.64	99.170880	1,289,221.44	-9,606.20	0.99
		Base	99.909818	1,298,827.64	99.170880	1,289,221.44	-9,606.20	0.99
564760CC8	MANUF + TRADERS TRUST CO SR UNSECURED 07/28 VAR				4.762000	06 Jul 2028		
	1,065,000.000	Local	100.017363	1,065,184.92	100.277778	1,067,958.34	2,773.42	0.82
		Base	100.017363	1,065,184.92	100.277778	1,067,958.34	2,773.42	0.82
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1				4.100000	15 Jan 2028		
	1,200,000.000	Local	99.969779	1,199,637.35	100.126133	1,201,513.60	1,876.25	0.92
		Base	99.969779	1,199,637.35	100.126133	1,201,513.60	1,876.25	0.92
58770AAC7	MERCEDES BENZ AUTO RECEIVABLES MBART 2023 1 A3				4.510000	15 Nov 2027		
	227,971.240	Local	99.975479	227,915.34	100.078880	228,151.06	235.72	0.18
Original Face:	1,500,000.000	Base	99.975479	227,915.34	100.078880	228,151.06	235.72	0.18
58773DAB0	MERCEDES BENZ AUTO RECEIVABLES MBART 2025 1 A2A				4.500000	15 Feb 2028		
	257,083.690	Local	99.999199	257,081.63	100.074560	257,275.37	193.74	0.20
Original Face:	955,000.000	Base	99.999199	257,081.63	100.074560	257,275.37	193.74	0.20
587918AD5	MERCEDES BENZ AUTO RECEIVABLES MBART 2024 1 A3				4.800000	16 Apr 2029		
	1,090,604.380	Local	100.487656	1,095,922.78	100.452130	1,095,535.33	-387.45	0.84
Original Face:	1,618,000.000	Base	100.487656	1,095,922.78	100.452130	1,095,535.33	-387.45	0.84
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85				3.850000	15 Sep 2027		
	1,300,000.000	Local	99.930787	1,299,100.23	99.851755	1,298,072.82	-1,027.41	1.00
		Base	99.930787	1,299,100.23	99.851755	1,298,072.82	-1,027.41	1.00
58933YBU8	MERCK + CO INC COMPANY GUAR 09/27 VAR				4.090000	15 Sep 2027		
	595,000.000	Local	100.000000	595,000.00	100.213377	596,269.59	1,269.59	0.46
		Base	100.000000	595,000.00	100.213377	596,269.59	1,269.59	0.46
58933YBW4	MERCK + CO INC SR UNSECURED 03/29 3.85				3.850000	15 Mar 2029		
	600,000.000	Local	99.901493	599,408.96	99.251071	595,506.43	-3,902.53	0.46
		Base	99.901493	599,408.96	99.251071	595,506.43	-3,902.53	0.46
61747YFY6	MORGAN STANLEY SR UNSECURED 04/29 VAR				4.994000	12 Apr 2029		
	1,200,000.000	Local	100.054795	1,200,657.54	100.912185	1,210,946.22	10,288.68	0.93
		Base	100.054795	1,200,657.54	100.912185	1,210,946.22	10,288.68	0.93

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61776NVE0	MORGAN STANLEY PVT BANK SR UNSECURED 07/28 VAR				4.466000	06 Jul 2028		
	445,000.000	Local	100.000000	445,000.00	100.000352	445,001.57	1.57	0.34
		Base	100.000000	445,000.00	100.000352	445,001.57	1.57	0.34
61776NZT3	MORGAN STANLEY PVT BANK SR UNSECURED 11/28 VAR				4.410000	17 Nov 2028		
	700,000.000	Local	100.066389	700,464.72	99.912000	699,384.00	-1,080.72	0.54
		Base	100.066389	700,464.72	99.912000	699,384.00	-1,080.72	0.54
654106AJ2	NIKE INC SR UNSECURED 03/27 2.75				2.750000	27 Mar 2027		
	1,000,000.000	Local	99.017582	990,175.82	98.700391	987,003.91	-3,171.91	0.76
		Base	99.017582	990,175.82	98.700391	987,003.91	-3,171.91	0.76
65479WAB0	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A2A				4.510000	15 Jun 2027		
	68,646.220	Local	99.999592	68,645.94	100.027680	68,665.22	19.28	0.05
Original Face:	505,000.000	Base	99.999592	68,645.94	100.027680	68,665.22	19.28	0.05
65479WAD6	NISSAN AUTO RECEIVABLES OWNER NAROT 2024 B A3				4.340000	15 Mar 2029		
	1,640,000.000	Local	100.435388	1,647,140.36	100.186420	1,643,057.29	-4,083.07	1.26
Original Face:	1,640,000.000	Base	100.435388	1,647,140.36	100.186420	1,643,057.29	-4,083.07	1.26
66989HBE7	NOVARTIS CAPITAL CORP COMPANY GUAR 03/29 VAR				4.280000	16 Mar 2029		
	1,300,000.000	Local	100.045317	1,300,589.12	100.220900	1,302,871.70	2,282.58	1.00
		Base	100.045317	1,300,589.12	100.220900	1,302,871.70	2,282.58	1.00
693475CG8	PNC FINANCIAL SERVICES SR UNSECURED 01/29 VAR				4.075000	26 Jan 2029		
	280,000.000	Local	100.000000	280,000.00	99.476519	278,534.25	-1,465.75	0.21
		Base	100.000000	280,000.00	99.476519	278,534.25	-1,465.75	0.21
69353RFG8	PNC BANK NA SR UNSECURED 10/27 3.1				3.100000	25 Oct 2027		
	1,200,000.000	Local	97.961327	1,175,535.92	98.333892	1,180,006.70	4,470.78	0.91
		Base	97.961327	1,175,535.92	98.333892	1,180,006.70	4,470.78	0.91
69353RFJ2	PNC BANK NA SR UNSECURED 01/28 3.25				3.250000	22 Jan 2028		
	600,000.000	Local	98.037193	588,223.16	98.394447	590,366.68	2,143.52	0.45
		Base	98.037193	588,223.16	98.394447	590,366.68	2,143.52	0.45
69353RFY9	PNC BANK NA SR UNSECURED 05/27 VAR				4.543000	13 May 2027		
	455,000.000	Local	100.000000	455,000.00	100.002647	455,012.04	12.04	0.35
		Base	100.000000	455,000.00	100.002647	455,012.04	12.04	0.35

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
69371RT22	PACCAR FINANCIAL CORP SR UNSECURED 05/27 5					5.000000	13 May 2027		
		Local	500,000.000	99.970038	499,850.19	101.043400	505,217.00	5,366.81	0.39
		Base		99.970038	499,850.19	101.043400	505,217.00	5,366.81	0.39
69371RT63	PACCAR FINANCIAL CORP SR UNSECURED 03/28 4.55					4.550000	03 Mar 2028		
		Local	1,300,000.000	99.960004	1,299,480.05	100.748924	1,309,736.01	10,255.96	1.01
		Base		99.960004	1,299,480.05	100.748924	1,309,736.01	10,255.96	1.01
69371RU20	PACCAR FINANCIAL CORP SR UNSECURED 11/28 4					4.000000	07 Nov 2028		
		Local	700,000.000	100.300307	702,102.15	99.637859	697,465.01	-4,637.14	0.54
		Base		100.300307	702,102.15	99.637859	697,465.01	-4,637.14	0.54
713448DN5	PEPSICO INC SR UNSECURED 10/26 2.375					2.375000	06 Oct 2026		
		Local	500,000.000	99.286848	496,434.24	99.124687	495,623.44	-810.80	0.38
		Base		99.286848	496,434.24	99.124687	495,623.44	-810.80	0.38
716973AC6	PFIZER INVESTMENT ENTER COMPANY GUAR 05/28 4.45					4.450000	19 May 2028		
		Local	1,300,000.000	100.701554	1,309,120.20	100.594610	1,307,729.93	-1,390.27	1.00
		Base		100.701554	1,309,120.20	100.594610	1,307,729.93	-1,390.27	1.00
717081FJ7	PFIZER INC SR UNSECURED 11/27 3.875					3.875000	15 Nov 2027		
		Local	305,000.000	99.990954	304,972.41	99.781569	304,333.79	-638.62	0.23
		Base		99.990954	304,972.41	99.781569	304,333.79	-638.62	0.23
74464AAA9	PUBLIC STORAGE OP CO COMPANY GUAR 04/27 VAR					4.330000	16 Apr 2027		
		Local	1,200,000.000	100.124152	1,201,489.82	100.156086	1,201,873.03	383.21	0.92
		Base		100.124152	1,201,489.82	100.156086	1,201,873.03	383.21	0.92
79466LAQ7	SALESFORCE INC SR UNSECURED 03/28 4.5					4.500000	15 Mar 2028		
		Local	605,000.000	99.921995	604,528.07	100.002985	605,018.06	489.99	0.46
		Base		99.921995	604,528.07	100.002985	605,018.06	489.99	0.46
79466LAR5	SALESFORCE INC SR UNSECURED 03/29 4.65					4.650000	15 Mar 2029		
		Local	700,000.000	99.978357	699,848.50	100.163317	701,143.22	1,294.72	0.54
		Base		99.978357	699,848.50	100.163317	701,143.22	1,294.72	0.54
801060AE4	SANOFI SA SR UNSECURED 11/27 3.75					3.750000	03 Nov 2027		
		Local	385,000.000	99.998400	384,993.84	99.618535	383,531.36	-1,462.48	0.29
		Base		99.998400	384,993.84	99.618535	383,531.36	-1,462.48	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
857477CE1	STATE STREET CORP SR UNSECURED 08/26 VAR				4.475000	03 Aug 2026		
	600,000.000	Local	100.112252	600,673.51	100.030671	600,184.03	-489.48	0.46
		Base	100.112252	600,673.51	100.030671	600,184.03	-489.48	0.46
857477CL5	STATE STREET CORP SR UNSECURED 03/27 4.993				4.993000	18 Mar 2027		
	1,100,000.000	Local	99.894871	1,098,843.58	100.676361	1,107,439.97	8,596.39	0.85
		Base	99.894871	1,098,843.58	100.676361	1,107,439.97	8,596.39	0.85
857477CN1	STATE STREET CORP SR UNSECURED 02/29 VAR				4.530000	20 Feb 2029		
	500,000.000	Local	100.902994	504,514.97	100.554747	502,773.74	-1,741.23	0.39
		Base	100.902994	504,514.97	100.554747	502,773.74	-1,741.23	0.39
87612EBU9	TARGET CORP SR UNSECURED 06/28 4.35				4.350000	15 Jun 2028		
	350,000.000	Local	100.041583	350,145.54	100.444888	351,557.11	1,411.57	0.27
		Base	100.041583	350,145.54	100.444888	351,557.11	1,411.57	0.27
882508CE2	TEXAS INSTRUMENTS INC SR UNSECURED 02/27 4.6				4.600000	08 Feb 2027		
	1,200,000.000	Local	99.980855	1,199,770.26	100.406421	1,204,877.05	5,106.79	0.92
		Base	99.980855	1,199,770.26	100.406421	1,204,877.05	5,106.79	0.92
883556CV2	THERMO FISHER SCIENTIFIC SR UNSECURED 08/26 4.953				4.953000	10 Aug 2026		
	880,000.000	Local	100.000000	880,000.00	100.269736	882,373.68	2,373.68	0.68
		Base	100.000000	880,000.00	100.269736	882,373.68	2,373.68	0.68
89231GAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 D A2A				3.890000	15 Aug 2028		
	610,000.000	Local	99.996318	609,977.54	99.871960	609,218.96	-758.58	0.47
Original Face:	610,000.000	Base	99.996318	609,977.54	99.871960	609,218.96	-758.58	0.47
89231HAB2	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 B A2A				4.460000	15 Mar 2028		
	607,326.330	Local	99.997051	607,308.42	100.099470	607,930.44	622.02	0.47
Original Face:	1,000,000.000	Base	99.997051	607,308.42	100.099470	607,930.44	622.02	0.47
89240JAB7	TOYOTA AUTO RECEIVABLES OWNER TAOT 2025 A A2A				4.480000	15 Nov 2027		
	236,875.340	Local	99.997247	236,868.82	100.078340	237,060.91	192.09	0.18
Original Face:	710,000.000	Base	99.997247	236,868.82	100.078340	237,060.91	192.09	0.18
89240KAB4	TOYOTA AUTO RECEIVABLES OWNER TAOT 2026 A A2A				3.800000	15 Dec 2028		
	465,000.000	Local	99.998538	464,993.20	99.864070	464,367.93	-625.27	0.36
Original Face:	465,000.000	Base	99.998538	464,993.20	99.864070	464,367.93	-625.27	0.36

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
89788JAF6	TRUIST BANK SR UNSECURED 07/28 VAR					4.420000	24 Jul 2028		
		Local	1,200,000.000	100.521900	1,206,262.80	99.988572	1,199,862.86	-6,399.94	0.92
		Base		100.521900	1,206,262.80	99.988572	1,199,862.86	-6,399.94	0.92
89788JAH2	TRUIST BANK SR UNSECURED 10/29 VAR					4.136000	23 Oct 2029		
		Local	1,400,000.000	99.675151	1,395,452.12	99.045843	1,386,641.80	-8,810.32	1.06
		Base		99.675151	1,395,452.12	99.045843	1,386,641.80	-8,810.32	1.06
91282CHU8	US TREASURY N/B 08/26 4.375					4.375000	15 Aug 2026		
		Local	1,200,000.000	99.950051	1,199,400.61	100.214063	1,202,568.76	3,168.15	0.92
		Base		99.950051	1,199,400.61	100.214063	1,202,568.76	3,168.15	0.92
91324PEG3	UNITEDHEALTH GROUP INC SR UNSECURED 05/27 3.7					3.700000	15 May 2027		
		Local	700,000.000	99.850737	698,955.16	99.371227	695,598.59	-3,356.57	0.53
		Base		99.850737	698,955.16	99.371227	695,598.59	-3,356.57	0.53
92867WAD0	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2023 1 A3					5.020000	20 Jun 2028		
		Local	1,181,128.120	100.541904	1,187,528.70	100.386570	1,185,694.01	-1,834.69	0.91
Original Face:		Base	2,600,000.000	100.541904	1,187,528.70	100.386570	1,185,694.01	-1,834.69	0.91
92868MAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 1 A2A					4.510000	20 Jan 2028		
		Local	527,080.590	99.997949	527,069.78	100.142500	527,831.68	761.90	0.41
Original Face:		Base	1,040,000.000	99.997949	527,069.78	100.142500	527,831.68	761.90	0.41
92868RAB4	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2024 1 A2A					4.650000	22 Nov 2027		
		Local	238,781.060	99.999100	238,778.91	100.172580	239,193.15	414.24	0.18
Original Face:		Base	735,000.000	99.999100	238,778.91	100.172580	239,193.15	414.24	0.18
92869QAB5	VOLKSWAGEN AUTO LOAN ENHANCED VALET 2025 2 A2A					4.000000	21 Aug 2028		
		Local	650,000.000	99.998817	649,992.31	99.885390	649,255.04	-737.27	0.50
Original Face:		Base	650,000.000	99.998817	649,992.31	99.885390	649,255.04	-737.27	0.50
95000U2F9	WELLS FARGO + COMPANY SR UNSECURED 06/27 VAR					3.196000	17 Jun 2027		
		Local	1,200,000.000	99.130411	1,189,564.93	99.720081	1,196,640.97	7,076.04	0.92
		Base		99.130411	1,189,564.93	99.720081	1,196,640.97	7,076.04	0.92
95000U3S0	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.410000	24 Jan 2028		
		Local	1,200,000.000	99.910155	1,198,921.86	99.957689	1,199,492.27	570.41	0.92
		Base		99.910155	1,198,921.86	99.957689	1,199,492.27	570.41	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
US DOLLAR Total									
		130,255,367.890	Local		130,118,594.57		130,222,638.85	104,044.28	99.96
	Original Face:	56,633,000.000	Base		130,118,594.57		130,222,638.85	104,044.28	99.96
FIXED INCOME Total									
		130,255,367.890	Base		130,118,594.57		130,222,638.85	104,044.28	99.96
	Original Face:	56,633,000.000							

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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									
		130,308,406.410	Base		130,171,633.09		130,275,677.37	104,044.28	100.00
	Original Face:	56,633,000.000							

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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								
			-15,155.850	1.000000	-15,155.85	1.000000	-15,155.85	0.00	0.00
		Base		1.000000	-15,155.85	1.000000	-15,155.85	0.00	0.00
US DOLLAR Total									
			-15,155.850		-15,155.85		-15,155.85	0.00	0.00
		Base			-15,155.85		-15,155.85	0.00	0.00
CASH Total									
			-15,155.850	Base	-15,155.85		-15,155.85	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
138994009	CANTOR FITZGERALD REPO REPO					3.640000	01 Apr 2026		
			500,000,000.000	100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	28.93
		Base		100.000000	500,000,000.00	100.000000	500,000,000.00	0.00	28.93
138994009	CANTOR FITZGERALD REPO REPO					3.700000	30 Apr 2026		
			85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	4.92
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	4.92
22599G006	CREDIT AGRICOLE REPO REPO					3.670000	01 Apr 2026		
			100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.79
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	5.79
912797QN0	TREASURY BILL 05/26 0.00000					3.935000	14 May 2026		
			30,000,000.000	99.529986	29,858,995.83	99.529986	29,858,995.80	-0.03	1.73
		Base		99.529986	29,858,995.83	99.529986	29,858,995.80	-0.03	1.73
912797RF6	TREASURY BILL 07/26 0.00000					3.920200	09 Jul 2026		
			25,000,000.000	98.921945	24,730,486.25	99.008377	24,752,094.25	21,608.00	1.43
		Base		98.921945	24,730,486.25	99.008377	24,752,094.25	21,608.00	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
912797SP3	TREASURY BILL 05/26 0.00000				3.672000	07 May 2026		
	40,000,000.000	Local	99.632800	39,853,120.00	99.632800	39,853,120.00	0.00	2.31
		Base	99.632800	39,853,120.00	99.632800	39,853,120.00	0.00	2.31
912797TF4	TREASURY BILL 07/26 0.00000				3.489600	02 Jul 2026		
	40,000,000.000	Local	99.108213	39,643,285.33	99.078722	39,631,488.80	-11,796.53	2.29
		Base	99.108213	39,643,285.33	99.078722	39,631,488.80	-11,796.53	2.29
912797TL1	TREASURY BILL 05/26 0.00000				3.530300	05 May 2026		
	40,000,000.000	Local	99.666583	39,866,633.11	99.666583	39,866,633.20	0.09	2.31
		Base	99.666583	39,866,633.11	99.666583	39,866,633.20	0.09	2.31
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224				3.640000	01 Apr 2026		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	14.47
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	14.47
979QHR003	SOUTH STREET REPO				3.680000	01 Apr 2026		
	91,986,103.940	Local	100.000000	91,986,103.94	100.000000	91,986,103.94	0.00	5.32
		Base	100.000000	91,986,103.94	100.000000	91,986,103.94	0.00	5.32
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Apr 2026		
	25,000,000.000	Local	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
		Base	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	1.45
US DOLLAR Total								
	1,226,986,103.940	Local		1,225,938,624.46		1,225,948,435.99	9,811.53	70.94
		Base		1,225,938,624.46		1,225,948,435.99	9,811.53	70.94
CASH EQUIVALENT Total								
	1,226,986,103.940	Base		1,225,938,624.46		1,225,948,435.99	9,811.53	70.94

EQUITY

US DOLLAR Exchange Rate: 1.000000

38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	58,781,360.350	Local	1.000000	58,781,360.35	1.000000	58,781,360.35	0.00	3.40
		Base	1.000000	58,781,360.35	1.000000	58,781,360.35	0.00	3.40

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	31,962,845.870	Local	1.000000	31,962,845.87	1.000000	31,962,845.87	0.00	1.85
		Base	1.000000	31,962,845.87	1.000000	31,962,845.87	0.00	1.85
US DOLLAR Total								
	90,744,206.220	Local		90,744,206.22		90,744,206.22	0.00	5.25
		Base		90,744,206.22		90,744,206.22	0.00	5.25
EQUITY Total								
	90,744,206.220	Base		90,744,206.22		90,744,206.22	0.00	5.25
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		
	540,002.760	Local	100.294076	541,590.78	98.622814	532,565.92	-9,024.86	0.03
Original Face:	20,540,000.000	Base	100.294076	541,590.78	98.622814	532,565.92	-9,024.86	0.03
3130ALR63	FEDERAL HOME LOAN BANK BONDS 04/26 1.05				1.050000	06 Apr 2026		
	15,000,000.000	Local	100.000000	15,000,000.00	99.962530	14,994,379.50	-5,620.50	0.87
		Base	100.000000	15,000,000.00	99.962530	14,994,379.50	-5,620.50	0.87
3130AMDU3	FEDERAL HOME LOAN BANK BONDS 05/26 1				1.000000	20 May 2026		
	20,000,000.000	Local	100.000000	20,000,000.00	99.623520	19,924,704.00	-75,296.00	1.15
		Base	100.000000	20,000,000.00	99.623520	19,924,704.00	-75,296.00	1.15
3130AP6V2	FEDERAL HOME LOAN BANK BONDS 09/26 1.05				1.050000	30 Sep 2026		
	3,000,000.000	Local	100.000000	3,000,000.00	98.652029	2,959,560.87	-40,439.13	0.17
		Base	100.000000	3,000,000.00	98.652029	2,959,560.87	-40,439.13	0.17
3130AR2B6	FEDERAL HOME LOAN BANK BONDS 03/27 2.375				2.375000	08 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	98.723176	4,936,158.80	-63,841.20	0.29
		Base	100.000000	5,000,000.00	98.723176	4,936,158.80	-63,841.20	0.29
3130ASAU3	FEDERAL HOME LOAN BANK BONDS 06/26 3.25				3.250000	08 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.878542	4,993,927.10	-6,072.90	0.29
		Base	100.000000	5,000,000.00	99.878542	4,993,927.10	-6,072.90	0.29

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	3,540,938.320	103.414340	3,661,837.98	94.536449	3,347,477.35	-314,360.63	0.19
	Original Face:	Base	24,487,993.000	103.414340	3,661,837.98	94.536449	3,347,477.35	-314,360.63	0.19
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	866,434.300	103.363103	895,573.38	94.473862	818,553.94	-77,019.44	0.05
	Original Face:	Base	10,000,000.000	103.363103	895,573.38	94.473862	818,553.94	-77,019.44	0.05
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	99.666594	4,983,329.70	-16,670.30	0.29
		Base		100.000000	5,000,000.00	99.666594	4,983,329.70	-16,670.30	0.29
3133ENAF7	FEDERAL FARM CREDIT BANK BONDS 10/26 1					1.000000	07 Oct 2026		
		Local	5,000,000.000	98.990531	4,949,526.54	98.562802	4,928,140.10	-21,386.44	0.29
		Base		98.990531	4,949,526.54	98.562802	4,928,140.10	-21,386.44	0.29
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	99.919180	9,991,918.00	-8,082.00	0.58
		Base		100.000000	10,000,000.00	99.919180	9,991,918.00	-8,082.00	0.58
3133EWEH9	FEDERAL FARM CREDIT BANK BONDS 02/28 VAR					3.725000	25 Feb 2028		
		Local	10,000,000.000	100.000000	10,000,000.00	99.998124	9,999,812.40	-187.60	0.58
		Base		100.000000	10,000,000.00	99.998124	9,999,812.40	-187.60	0.58
3133EWFX3	FEDERAL FARM CREDIT BANK BONDS 03/29 3.7					3.700000	05 Mar 2029		
		Local	10,000,000.000	99.681204	9,968,120.37	99.085826	9,908,582.60	-59,537.77	0.57
		Base		99.681204	9,968,120.37	99.085826	9,908,582.60	-59,537.77	0.57
3134HCQK8	FREDDIE MAC NOTES 01/31 4.125					4.125000	21 Jan 2031		
		Local	10,000,000.000	99.965960	9,996,596.00	99.180230	9,918,023.00	-78,573.00	0.57
		Base		99.965960	9,996,596.00	99.180230	9,918,023.00	-78,573.00	0.57
3134HCVF3	FREDDIE MAC NOTES 02/30 3.835					3.835000	19 Feb 2030		
		Local	15,000,000.000	100.000000	15,000,000.00	99.352945	14,902,941.75	-97,058.25	0.86
		Base		100.000000	15,000,000.00	99.352945	14,902,941.75	-97,058.25	0.86
3134HCXT1	FREDDIE MAC NOTES 03/29 4					4.000000	09 Mar 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.724991	9,972,499.10	-27,500.90	0.58
		Base		100.000000	10,000,000.00	99.724991	9,972,499.10	-27,500.90	0.58

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3134HCYW3	FREDDIE MAC NOTES 03/28 4				4.000000	13 Mar 2028		
	20,000,000.000	Local	99.970636	19,994,127.10	99.769286	19,953,857.20	-40,269.90	1.15
		Base	99.970636	19,994,127.10	99.769286	19,953,857.20	-40,269.90	1.15
3136A8PR5	FANNIE MAE FNR 2012 100 TA				1.750000	25 Apr 2042		
	878,875.750	Local	99.830687	877,387.70	92.166110	810,025.59	-67,362.11	0.05
Original Face:	11,452,445.000	Base	99.830687	877,387.70	92.166110	810,025.59	-67,362.11	0.05
3136ACHX2	FANNIE MAE FNR 2013 17 WB				1.750000	25 Aug 2042		
	1,121,928.380	Local	100.209872	1,124,282.99	90.593010	1,016,388.69	-107,894.30	0.06
Original Face:	11,058,708.000	Base	100.209872	1,124,282.99	90.593010	1,016,388.69	-107,894.30	0.06
3136GCES0	FANNIE MAE NOTES 01/31 4				4.000000	21 Jan 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.034734	9,903,473.40	-96,526.60	0.57
		Base	100.000000	10,000,000.00	99.034734	9,903,473.40	-96,526.60	0.57
3136GCWL5	FANNIE MAE NOTES 03/31 4.5				4.500000	28 Mar 2031		
	10,000,000.000	Local	100.000000	10,000,000.00	99.977415	9,997,741.50	-2,258.50	0.58
		Base	100.000000	10,000,000.00	99.977415	9,997,741.50	-2,258.50	0.58
3137AGAB6	FREDDIE MAC FHR 3934 PB				2.000000	15 Jul 2041		
	65,170.100	Local	99.983873	65,159.59	99.357060	64,751.10	-408.49	0.00
Original Face:	10,000,000.000	Base	99.983873	65,159.59	99.357060	64,751.10	-408.49	0.00
3137AQTX6	FREDDIE MAC FHR 4048 CA				2.000000	15 Sep 2041		
	228,869.900	Local	100.529646	230,082.10	97.297480	222,684.65	-7,397.45	0.01
Original Face:	12,022,600.000	Base	100.529646	230,082.10	97.297480	222,684.65	-7,397.45	0.01
3137ARV78	FREDDIE MAC FHR 4079 AH				2.000000	15 Jul 2027		
	231,617.520	Local	100.238095	232,168.99	98.709890	228,629.40	-3,539.59	0.01
Original Face:	24,000,000.000	Base	100.238095	232,168.99	98.709890	228,629.40	-3,539.59	0.01
3137AW3Y9	FREDDIE MAC FHR 4137 GA				2.000000	15 Feb 2042		
	269,889.140	Local	101.195165	273,114.76	93.072350	251,192.16	-21,922.60	0.01
Original Face:	9,815,000.000	Base	101.195165	273,114.76	93.072350	251,192.16	-21,922.60	0.01
3137GACU9	FREDDIE MAC FHR 3721 DB				3.000000	15 Sep 2030		
	95,696.300	Local	100.724615	96,389.73	97.893250	93,680.22	-2,709.51	0.01
Original Face:	10,000,000.000	Base	100.724615	96,389.73	97.893250	93,680.22	-2,709.51	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
313921FR4	FANNIE MAE FNR 2001 56 KZ					6.500000	25 Oct 2031		
		Local	240,491.120	104.330871	250,906.48	102.827880	247,291.92	-3,614.56	0.01
Original Face:		Base	12,777,000.000	104.330871	250,906.48	102.827880	247,291.92	-3,614.56	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	118,181.300	104.635310	123,659.37	98.294330	116,165.52	-7,493.85	0.01
Original Face:		Base	10,000,000.000	104.635310	123,659.37	98.294330	116,165.52	-7,493.85	0.01
31397UG52	FANNIE MAE FNR 2011 64 DB					4.000000	25 Jul 2041		
		Local	95,434.350	103.003824	98,301.03	97.848850	93,381.41	-4,919.62	0.01
Original Face:		Base	5,000,000.000	103.003824	98,301.03	97.848850	93,381.41	-4,919.62	0.01
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	35,302.900	103.508295	36,541.43	100.025230	35,311.81	-1,229.62	0.00
Original Face:		Base	5,000,000.000	103.508295	36,541.43	100.025230	35,311.81	-1,229.62	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	98.398219	9,839,821.90	-160,178.10	0.57
		Base		100.000000	10,000,000.00	98.398219	9,839,821.90	-160,178.10	0.57
31428JAV9	FARMER MAC NOTES 08/27 VAR					3.710000	09 Aug 2027		
		Local	15,000,000.000	100.000000	15,000,000.00	99.998211	14,999,731.65	-268.35	0.87
		Base		100.000000	15,000,000.00	99.998211	14,999,731.65	-268.35	0.87
36179MBB5	GNMA II POOL MA0034 G2 04/42 FLOATING VAR					5.625000	20 Apr 2042		
		Local	164,988.400	101.986146	168,265.31	101.629305	167,676.56	-588.75	0.01
Original Face:		Base	9,875,825.000	101.986146	168,265.31	101.629305	167,676.56	-588.75	0.01
3617HPQB3	GNMA II POOL BJ2250 G2 11/33 FIXED 3.5					3.500000	20 Nov 2033		
		Local	97,189.000	99.968165	97,158.06	97.626718	94,882.43	-2,275.63	0.01
Original Face:		Base	5,000,000.000	99.968165	97,158.06	97.626718	94,882.43	-2,275.63	0.01
38375GZ53	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 102 PA					2.000000	20 Aug 2041		
		Local	388,835.700	100.712581	391,606.47	96.180260	373,983.19	-17,623.28	0.02
Original Face:		Base	10,000,000.000	100.712581	391,606.47	96.180260	373,983.19	-17,623.28	0.02
38375U4R8	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 H01 QA					2.000000	20 Dec 2063		
		Local	5,036.160	99.731343	5,022.63	96.189510	4,844.26	-178.37	0.00
Original Face:		Base	2,000,000.000	99.731343	5,022.63	96.189510	4,844.26	-178.37	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
38378BX38	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 132 AC					1.619870	16 Jun 2053		
		Local	479,088.600	96.274211	461,238.77	94.579670	453,120.42	-8,118.35	0.03
Original Face:		Base	10,000,000.000	96.274211	461,238.77	94.579670	453,120.42	-8,118.35	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,244,677.900	95.444852	2,142,429.49	84.645450	1,900,017.71	-242,411.78	0.11
Original Face:		Base	10,000,000.000	95.444852	2,142,429.49	84.645450	1,900,017.71	-242,411.78	0.11
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	327,309.500	98.100168	321,091.17	92.989140	304,362.29	-16,728.88	0.02
Original Face:		Base	5,000,000.000	98.100168	321,091.17	92.989140	304,362.29	-16,728.88	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	414,395.900	100.632171	417,015.59	88.923800	368,496.58	-48,519.01	0.02
Original Face:		Base	10,000,000.000	100.632171	417,015.59	88.923800	368,496.58	-48,519.01	0.02
38379TLD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 186 PE					2.500000	20 Dec 2045		
		Local	384,111.900	100.174397	384,781.78	87.719340	336,940.42	-47,841.36	0.02
Original Face:		Base	10,000,000.000	100.174397	384,781.78	87.719340	336,940.42	-47,841.36	0.02
38379UF43	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 105 A					2.000000	16 Aug 2056		
		Local	960,606.400	96.532072	927,293.26	86.436390	830,313.49	-96,979.77	0.05
Original Face:		Base	4,000,000.000	96.532072	927,293.26	86.436390	830,313.49	-96,979.77	0.05
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,753,462.950	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.09
Original Face:		Base	5,000,000.000	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.09
38380GPY4	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 118 KH					2.250000	20 Oct 2046		
		Local	3,968.400	99.922135	3,965.31	99.755320	3,958.69	-6.62	0.00
Original Face:		Base	10,000,000.000	99.922135	3,965.31	99.755320	3,958.69	-6.62	0.00
38380VL90	GOVERNMENT NATIONAL MORTGAGE A GNR 2018 36 HB					3.000000	20 May 2045		
		Local	1,257,617.850	99.704457	1,253,901.05	96.556840	1,214,316.06	-39,584.99	0.07
Original Face:		Base	5,000,000.000	99.704457	1,253,901.05	96.556840	1,214,316.06	-39,584.99	0.07
38381HWD9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 184 AB					3.250000	16 Jan 2054		
		Local	4,683,183.970	93.251877	4,367,156.94	93.865940	4,395,914.66	28,757.72	0.25
Original Face:		Base	5,000,000.000	93.251877	4,367,156.94	93.865940	4,395,914.66	28,757.72	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
38381TVS1	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 44 LD				3.000000	20 Apr 2049		
	321,431.300	Local	108.342010	348,245.13	92.377770	296,931.07	-51,314.06	0.02
Original Face:	10,000,000.000	Base	108.342010	348,245.13	92.377770	296,931.07	-51,314.06	0.02
91282CKK6	US TREASURY N/B 04/26 4.875				4.875000	30 Apr 2026		
	50,000,000.000	Local	99.997095	49,998,547.55	100.087953	50,043,976.50	45,428.95	2.90
		Base	99.997095	49,998,547.55	100.087953	50,043,976.50	45,428.95	2.90
91282CPP0	US TREASURY N/B 12/28 3.5				3.500000	15 Dec 2028		
	40,000,000.000	Local	99.978686	39,991,474.35	99.164062	39,665,624.80	-325,849.55	2.30
		Base	99.978686	39,991,474.35	99.164062	39,665,624.80	-325,849.55	2.30
91282CQB0	US TREASURY N/B 02/28 3.375				3.375000	29 Feb 2028		
	80,000,000.000	Local	99.380937	79,504,749.52	99.203125	79,362,500.00	-142,249.52	4.59
		Base	99.380937	79,504,749.52	99.203125	79,362,500.00	-142,249.52	4.59
91282CQH7	US TREASURY N/B 03/28 3.875				3.875000	31 Mar 2028		
	35,000,000.000	Local	99.859214	34,950,724.89	100.144531	35,050,585.85	99,860.96	2.03
		Base	99.859214	34,950,724.89	100.144531	35,050,585.85	99,860.96	2.03
US DOLLAR Total								
	414,814,736.070	Local		413,850,471.20		411,382,186.04	-2,468,285.16	23.81
Original Face:	287,029,571.000	Base		413,850,471.20		411,382,186.04	-2,468,285.16	23.81
FIXED INCOME Total								
	414,814,736.070	Base		413,850,471.20		411,382,186.04	-2,468,285.16	23.81
Original Face:	287,029,571.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,732,529,890.380	Base		1,730,518,146.03		1,728,059,672.40	-2,458,473.63	100.00
	Original Face:	287,029,571.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			49,999.990	1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
		Base		1.000000	49,999.99	1.000000	49,999.99	0.00	0.00
US DOLLAR Total									
			49,999.990		49,999.99		49,999.99	0.00	0.00
		Base			49,999.99		49,999.99	0.00	0.00
CASH Total									
			49,999.990		49,999.99		49,999.99	0.00	0.00
		Base			49,999.99		49,999.99	0.00	0.00
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
03785ED27	APPLE INC					3.620000	02 Apr 2026		
			25,000,000.000	99.989944	24,997,486.11	99.989944	24,997,486.00	-0.11	0.70
		Base		99.989944	24,997,486.11	99.989944	24,997,486.00	-0.11	0.70
03785EDQ4	APPLE INC					3.620000	24 Apr 2026		
			25,000,000.000	99.768722	24,942,180.55	99.768722	24,942,180.50	-0.05	0.70
		Base		99.768722	24,942,180.55	99.768722	24,942,180.50	-0.05	0.70
04821UDT6	ATLANTIC ASSET SECUR					3.730000	27 Apr 2026		
			25,000,000.000	99.730611	24,932,652.78	99.730611	24,932,652.75	-0.03	0.70
		Base		99.730611	24,932,652.78	99.730611	24,932,652.75	-0.03	0.70
06741EDA5	BARCLAYS BK PLC 04/26 ZCP					3.740000	10 Apr 2026		
			25,000,000.000	99.906500	24,976,625.00	99.906500	24,976,625.00	0.00	0.70
		Base		99.906500	24,976,625.00	99.906500	24,976,625.00	0.00	0.70
06741EFH8	BARCLAYS BK PLC					3.880000	17 Jun 2026		
			25,000,000.000	99.170111	24,792,527.78	99.156180	24,789,045.00	-3,482.78	0.70
		Base		99.170111	24,792,527.78	99.156180	24,789,045.00	-3,482.78	0.70

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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
07644BEU2	BEDFORD ROW FDG CORP					3.700000	28 May 2026		
		Local	25,000,000.000	99.414167	24,853,541.67	99.414167	24,853,541.75	0.08	0.70
		Base		99.414167	24,853,541.67	99.414167	24,853,541.75	0.08	0.70
07644BFV9	BEDFORD ROW FDG CORP					3.700000	29 Jun 2026		
		Local	25,000,000.000	99.085278	24,771,319.45	99.027500	24,756,875.00	-14,444.45	0.70
		Base		99.085278	24,771,319.45	99.027500	24,756,875.00	-14,444.45	0.70
14912ED20	CATERPLR FIN SRV CO.					3.720000	02 Apr 2026		
		Local	25,000,000.000	99.989667	24,997,416.67	99.989667	24,997,416.75	0.08	0.70
		Base		99.989667	24,997,416.67	99.989667	24,997,416.75	0.08	0.70
14912EDD6	CATERPLR FIN SRV CO.					3.730000	13 Apr 2026		
		Local	25,000,000.000	99.875667	24,968,916.67	99.875667	24,968,916.75	0.08	0.70
		Base		99.875667	24,968,916.67	99.875667	24,968,916.75	0.08	0.70
15963UED4	CHARIOT FNDG LLC					3.720000	13 May 2026		
		Local	25,000,000.000	99.566000	24,891,500.00	99.566000	24,891,500.00	0.00	0.70
		Base		99.566000	24,891,500.00	99.566000	24,891,500.00	0.00	0.70
16677KDA8	CHEVRON CORP					3.630000	10 Apr 2026		
		Local	25,000,000.000	99.909250	24,977,312.50	99.909250	24,977,312.50	0.00	0.70
		Base		99.909250	24,977,312.50	99.909250	24,977,312.50	0.00	0.70
16677KEV1	CHEVRON CORP 05/26 ZCP					3.680000	29 May 2026		
		Local	25,000,000.000	99.407111	24,851,777.78	99.407111	24,851,777.75	-0.03	0.70
		Base		99.407111	24,851,777.78	99.407111	24,851,777.75	-0.03	0.70
17277BGM1	CISCO SYSTEMS INC					3.600000	21 Jul 2026		
		Local	25,000,000.000	98.890000	24,722,500.00	98.818610	24,704,652.50	-17,847.50	0.69
		Base		98.890000	24,722,500.00	98.818610	24,704,652.50	-17,847.50	0.69
24422DD99	DEERE JOHN CR INC					3.660000	09 Apr 2026		
		Local	25,000,000.000	99.918667	24,979,666.78	99.918667	24,979,666.75	-0.03	0.70
		Base		99.918667	24,979,666.78	99.918667	24,979,666.75	-0.03	0.70
24422DDM0	DEERE JOHN CR INC					3.630000	21 Apr 2026		
		Local	25,000,000.000	99.798333	24,949,583.33	99.798333	24,949,583.25	-0.08	0.70
		Base		99.798333	24,949,583.33	99.798333	24,949,583.25	-0.08	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
29101BD25	EMERSON ELECTRIC CO					3.650000	02 Apr 2026		
		Local	25,000,000.000	99.989861	24,997,465.28	99.989861	24,997,465.25	-0.03	0.70
		Base		99.989861	24,997,465.28	99.989861	24,997,465.25	-0.03	0.70
30229BD20	EXXON MOBIL CORP					3.640000	02 Apr 2026		
		Local	25,000,000.000	99.989889	24,997,472.22	99.989889	24,997,472.25	0.03	0.70
		Base		99.989889	24,997,472.22	99.989889	24,997,472.25	0.03	0.70
30229BDT1	EXXON MOBIL CORP					3.740000	27 Apr 2026		
		Local	25,000,000.000	99.729889	24,932,472.22	99.729889	24,932,472.25	0.03	0.70
		Base		99.729889	24,932,472.22	99.729889	24,932,472.25	0.03	0.70
30601WD63	FAIRWAY FINANCE CORP					3.870000	06 Apr 2026		
		Local	25,000,000.000	99.946250	24,986,562.50	99.946250	24,986,562.50	0.00	0.70
		Base		99.946250	24,986,562.50	99.946250	24,986,562.50	0.00	0.70
30601WGP8	FAIRWAY FINANCE CORP					3.900000	23 Jul 2026		
		Local	25,000,000.000	98.775833	24,693,958.34	98.761830	24,690,457.50	-3,500.84	0.69
		Base		98.775833	24,693,958.34	98.761830	24,690,457.50	-3,500.84	0.69
34108BD93	FLORIDA PWR + LGT CO					3.680000	09 Apr 2026		
		Local	25,000,000.000	99.918222	24,979,555.55	99.918222	24,979,555.50	-0.05	0.70
		Base		99.918222	24,979,555.55	99.918222	24,979,555.50	-0.05	0.70
38346MDQ4	GOTHAM FDG CORP					3.720000	24 Apr 2026		
		Local	25,000,000.000	99.762333	24,940,583.33	99.762333	24,940,583.25	-0.08	0.70
		Base		99.762333	24,940,583.33	99.762333	24,940,583.25	-0.08	0.70
38346MGU2	GOTHAM FDG CORP					3.920000	28 Jul 2026		
		Local	25,000,000.000	98.715111	24,678,777.78	98.707530	24,676,882.50	-1,895.28	0.69
		Base		98.715111	24,678,777.78	98.707530	24,676,882.50	-1,895.28	0.69
40060XET3	GTA FDG LLC DISC					3.720000	27 May 2026		
		Local	25,000,000.000	99.421333	24,855,333.33	99.421333	24,855,333.25	-0.08	0.70
		Base		99.421333	24,855,333.33	99.421333	24,855,333.25	-0.08	0.70
40588MD20	HALKIN FINANCE LLC USC					3.750000	02 Apr 2026		
		Local	25,000,000.000	99.989583	24,997,395.83	99.989583	24,997,395.75	-0.08	0.70
		Base		99.989583	24,997,395.83	99.989583	24,997,395.75	-0.08	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
40588MED5	HALKIN FINANCE LLC USC				3.730000	13 May 2026		
	25,000,000.000	Local	99.564833	24,891,208.33	99.564833	24,891,208.25	-0.08	0.70
		Base	99.564833	24,891,208.33	99.564833	24,891,208.25	-0.08	0.70
43707MDL8	HOME DEPOT (THE)				3.750000	20 Apr 2026		
	25,000,000.000	Local	99.802083	24,950,520.83	99.802083	24,950,520.75	-0.08	0.70
		Base	99.802083	24,950,520.83	99.802083	24,950,520.75	-0.08	0.70
47816GD71	JOHNSON + JOHNSON				3.690000	07 Apr 2026		
	25,000,000.000	Local	99.938500	24,984,625.00	99.938500	24,984,625.00	0.00	0.70
		Base	99.938500	24,984,625.00	99.938500	24,984,625.00	0.00	0.70
47816GE88	JOHNSON + JOHNSON				3.650000	08 May 2026		
	25,000,000.000	Local	99.624861	24,906,215.28	99.624861	24,906,215.25	-0.03	0.70
		Base	99.624861	24,906,215.28	99.624861	24,906,215.25	-0.03	0.70
47816GEK1	JOHNSON + JOHNSON				3.550000	19 May 2026		
	25,000,000.000	Local	99.526667	24,881,666.67	99.526667	24,881,666.75	0.08	0.70
		Base	99.526667	24,881,666.67	99.526667	24,881,666.75	0.08	0.70
4820P3E41	JUPITER SECT CO LLC				3.720000	04 May 2026		
	25,000,000.000	Local	99.659000	24,914,750.00	99.659000	24,914,750.00	0.00	0.70
		Base	99.659000	24,914,750.00	99.659000	24,914,750.00	0.00	0.70
53127UE48	LIBERTY FUNDING LLC				3.700000	04 May 2026		
	25,000,000.000	Local	99.660833	24,915,208.33	99.660833	24,915,208.25	-0.08	0.70
		Base	99.660833	24,915,208.33	99.660833	24,915,208.25	-0.08	0.70
53127UEU0	LIBERTY FUNDING LLC				3.690000	28 May 2026		
	25,000,000.000	Local	99.415750	24,853,937.50	99.415750	24,853,937.50	0.00	0.70
		Base	99.415750	24,853,937.50	99.415750	24,853,937.50	0.00	0.70
56274MDG4	MANHATTAN ASSET FDG.				3.770000	16 Apr 2026		
	25,000,000.000	Local	99.842917	24,960,729.17	99.842917	24,960,729.25	0.08	0.70
		Base	99.842917	24,960,729.17	99.842917	24,960,729.25	0.08	0.70
56274MDT6	MANHATTAN ASSET FDG.				3.710000	27 Apr 2026		
	25,000,000.000	Local	99.732056	24,933,013.89	99.732056	24,933,014.00	0.11	0.70
		Base	99.732056	24,933,013.89	99.732056	24,933,014.00	0.11	0.70

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58934BE75	MERCK + CO. INC					3.750000	07 May 2026		
		Local	25,000,000.000	99.625000	24,906,250.00	99.625000	24,906,250.00	0.00	0.70
		Base		99.625000	24,906,250.00	99.625000	24,906,250.00	0.00	0.70
64106HEV9	NESTLE FIN FRANCE S.					3.720000	29 May 2026		
		Local	25,000,000.000	99.400667	24,850,166.66	99.400667	24,850,166.75	0.09	0.70
		Base		99.400667	24,850,166.66	99.400667	24,850,166.75	0.09	0.70
64106HFW6	NESTLE FIN FRANCE S.					3.630000	30 Jun 2026		
		Local	25,000,000.000	99.092500	24,773,125.00	99.041890	24,760,472.50	-12,652.50	0.70
		Base		99.092500	24,773,125.00	99.041890	24,760,472.50	-12,652.50	0.70
64951XDH2	NEW YORK LFE CAP COR					3.630000	17 Apr 2026		
		Local	15,227,000.000	99.838667	15,202,433.77	99.838667	15,202,433.82	0.05	0.43
		Base		99.838667	15,202,433.77	99.838667	15,202,433.82	0.05	0.43
64951XF56	NEW YORK LFE CAP COR					3.650000	05 Jun 2026		
		Local	16,000,000.000	99.340972	15,894,555.56	99.305530	15,888,884.80	-5,670.76	0.45
		Base		99.340972	15,894,555.56	99.305530	15,888,884.80	-5,670.76	0.45
64952YDE6	NEW YORK LIFE SHORT TERM FDG L 04/26 ZCP					3.730000	14 Apr 2026		
		Local	10,000,000.000	99.865306	9,986,530.56	99.865306	9,986,530.60	0.04	0.28
		Base		99.865306	9,986,530.56	99.865306	9,986,530.60	0.04	0.28
67983UG15	OLD LINE FUNDING LLC 07/26 ZCP					3.690000	01 Jul 2026		
		Local	25,000,000.000	99.067250	24,766,812.50	98.998220	24,749,555.00	-17,257.50	0.70
		Base		99.067250	24,766,812.50	98.998220	24,749,555.00	-17,257.50	0.70
67983UG64	OLD LINE FUNDING LLC					3.680000	06 Jul 2026		
		Local	25,000,000.000	99.018667	24,754,666.67	98.943780	24,735,945.00	-18,721.67	0.69
		Base		99.018667	24,754,666.67	98.943780	24,735,945.00	-18,721.67	0.69
69039UD67	OVERWATCH ALPHA FDG LLC 04/26 ZCP					3.740000	06 Apr 2026		
		Local	25,000,000.000	99.948056	24,987,013.89	99.948056	24,987,014.00	0.11	0.70
		Base		99.948056	24,987,013.89	99.948056	24,987,014.00	0.11	0.70
69039UDD2	OVERWATCH ALPHA FDG LLC					3.750000	13 Apr 2026		
		Local	25,000,000.000	99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	0.70
		Base		99.875000	24,968,750.00	99.875000	24,968,750.00	0.00	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
71344UFW4	PEPSICO INC					3.680000	30 Jun 2026		
		Local	25,000,000.000	99.080000	24,770,000.00	99.052170	24,763,042.50	-6,957.50	0.70
		Base		99.080000	24,770,000.00	99.052170	24,763,042.50	-6,957.50	0.70
74271UDM9	PROCTOR GAMBLE AND CO					3.620000	21 Apr 2026		
		Local	25,000,000.000	99.798889	24,949,722.22	99.798889	24,949,722.25	0.03	0.70
		Base		99.798889	24,949,722.22	99.798889	24,949,722.25	0.03	0.70
77119MDL8	ROCHE HOLDING INC					3.630000	20 Apr 2026		
		Local	25,000,000.000	99.808417	24,952,104.17	99.808417	24,952,104.25	0.08	0.70
		Base		99.808417	24,952,104.17	99.808417	24,952,104.25	0.08	0.70
82124MET3	SHEFFIELD RECEIVABLE					3.730000	27 May 2026		
		Local	25,000,000.000	99.419778	24,854,944.45	99.419778	24,854,944.50	0.05	0.70
		Base		99.419778	24,854,944.45	99.419778	24,854,944.50	0.05	0.70
88602UEF3	THUNDER BAY FNDNG LLC					3.700000	15 May 2026		
		Local	25,000,000.000	99.547778	24,886,944.45	99.547778	24,886,944.50	0.05	0.70
		Base		99.547778	24,886,944.45	99.547778	24,886,944.50	0.05	0.70
88602UFB1	THUNDER BAY FNDNG LLC					3.700000	11 Jun 2026		
		Local	25,000,000.000	99.270278	24,817,569.45	99.225600	24,806,400.00	-11,169.45	0.70
		Base		99.270278	24,817,569.45	99.225600	24,806,400.00	-11,169.45	0.70
89233HDV3	TOYOTA MOTOR CREDIT					3.810000	29 Apr 2026		
		Local	15,000,000.000	99.703667	14,955,550.00	99.703667	14,955,550.05	0.05	0.42
		Base		99.703667	14,955,550.00	99.703667	14,955,550.05	0.05	0.42
89233HF17	TOYOTA MOTOR CREDIT					3.880000	01 Jun 2026		
		Local	25,000,000.000	99.342556	24,835,638.89	99.344980	24,836,245.00	606.11	0.70
		Base		99.342556	24,835,638.89	99.344980	24,836,245.00	606.11	0.70
912797QD2	TREASURY BILL 04/26 0.00000					3.551000	16 Apr 2026		
		Local	50,000,000.000	99.849825	49,924,912.48	99.849825	49,924,912.59	0.11	1.40
		Base		99.849825	49,924,912.48	99.849825	49,924,912.59	0.11	1.40
912797QN0	TREASURY BILL 05/26 0.00000					3.600100	14 May 2026		
		Local	50,000,000.000	99.567341	49,783,670.64	99.567341	49,783,670.60	-0.04	1.40
		Base		99.567341	49,783,670.64	99.567341	49,783,670.60	-0.04	1.40

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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
912797QX8	TREASURY BILL 06/26 0.00000				3.595500	11 Jun 2026		
	50,000,000.000	Local	99.291495	49,645,747.65	99.289606	49,644,803.00	-944.65	1.39
		Base	99.291495	49,645,747.65	99.289606	49,644,803.00	-944.65	1.39
912797RF6	TREASURY BILL 07/26 0.00000				3.485000	09 Jul 2026		
	10,000,000.000	Local	99.041625	9,904,162.50	99.008377	9,900,837.70	-3,324.80	0.28
		Base	99.041625	9,904,162.50	99.008377	9,900,837.70	-3,324.80	0.28
912797RG4	TREASURY BILL 08/26 0.00000				3.530500	06 Aug 2026		
	10,000,000.000	Local	98.754518	9,875,451.80	98.732952	9,873,295.20	-2,156.60	0.28
		Base	98.754518	9,875,451.80	98.732952	9,873,295.20	-2,156.60	0.28
912797RS8	TREASURY BILL 09/26 0.00000				3.530700	03 Sep 2026		
	10,000,000.000	Local	98.479838	9,847,983.75	98.453541	9,845,354.10	-2,629.65	0.28
		Base	98.479838	9,847,983.75	98.453541	9,845,354.10	-2,629.65	0.28
912797SA6	TREASURY BILL 10/26 0.00000				3.590700	01 Oct 2026		
	10,000,000.000	Local	98.184702	9,818,470.20	98.173389	9,817,338.90	-1,131.30	0.28
		Base	98.184702	9,818,470.20	98.173389	9,817,338.90	-1,131.30	0.28
912797SD0	TREASURY BILL 04/26 0.00000				3.525100	02 Apr 2026		
	50,000,000.000	Local	99.990114	49,995,056.91	99.990114	49,995,056.80	-0.11	1.40
		Base	99.990114	49,995,056.91	99.990114	49,995,056.80	-0.11	1.40
912797SL2	TREASURY BILL 04/26 0.00000				3.532500	09 Apr 2026		
	50,000,000.000	Local	99.920037	49,960,018.44	99.920037	49,960,018.40	-0.04	1.40
		Base	99.920037	49,960,018.44	99.920037	49,960,018.40	-0.04	1.40
912797SM0	TREASURY BILL 04/26 0.00000				3.580000	23 Apr 2026		
	50,000,000.000	Local	99.780226	49,890,113.10	99.780226	49,890,113.00	-0.10	1.40
		Base	99.780226	49,890,113.10	99.780226	49,890,113.00	-0.10	1.40
912797SN8	TREASURY BILL 04/26 0.00000				3.590500	30 Apr 2026		
	50,000,000.000	Local	99.710113	49,855,056.34	99.710113	49,855,056.30	-0.04	1.40
		Base	99.710113	49,855,056.34	99.710113	49,855,056.30	-0.04	1.40
912797SP3	TREASURY BILL 05/26 0.00000				3.596500	07 May 2026		
	50,000,000.000	Local	99.640330	49,820,165.04	99.640330	49,820,165.00	-0.04	1.40
		Base	99.640330	49,820,165.04	99.640330	49,820,165.00	-0.04	1.40

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912797SV0	TREASURY BILL 05/26 0.00000				3.593000	21 May 2026		
	50,000,000.000	Local	99.498389	49,749,194.34	99.498389	49,749,194.39	0.05	1.40
		Base	99.498389	49,749,194.34	99.498389	49,749,194.39	0.05	1.40
912797SW8	TREASURY BILL 05/26 0.00000				3.605000	28 May 2026		
	50,000,000.000	Local	99.427546	49,713,772.88	99.427546	49,713,772.80	-0.08	1.40
		Base	99.427546	49,713,772.88	99.427546	49,713,772.80	-0.08	1.40
912797SX6	TREASURY BILL 06/26 0.00000				3.606000	04 Jun 2026		
	50,000,000.000	Local	99.358240	49,679,119.89	99.356978	49,678,489.00	-630.89	1.40
		Base	99.358240	49,679,119.89	99.356978	49,678,489.00	-630.89	1.40
912797TD9	TREASURY BILL 06/26 0.00000				3.600500	18 Jun 2026		
	50,000,000.000	Local	99.224932	49,612,465.80	99.220975	49,610,487.50	-1,978.30	1.39
		Base	99.224932	49,612,465.80	99.220975	49,610,487.50	-1,978.30	1.39
912797TE7	TREASURY BILL 06/26 0.00000				3.635500	25 Jun 2026		
	50,000,000.000	Local	99.148904	49,574,452.08	99.152755	49,576,377.50	1,925.42	1.39
		Base	99.148904	49,574,452.08	99.152755	49,576,377.50	1,925.42	1.39
912797TF4	TREASURY BILL 07/26 0.00000				3.495500	02 Jul 2026		
	50,000,000.000	Local	99.092835	49,546,417.74	99.078722	49,539,361.00	-7,056.74	1.39
		Base	99.092835	49,546,417.74	99.078722	49,539,361.00	-7,056.74	1.39
912797TG2	TREASURY BILL 04/26 0.00000				3.630000	07 Apr 2026		
	50,000,000.000	Local	99.939587	49,969,793.32	99.939587	49,969,793.39	0.07	1.40
		Base	99.939587	49,969,793.32	99.939587	49,969,793.39	0.07	1.40
912797TH0	TREASURY BILL 04/26 0.00000				3.626000	14 Apr 2026		
	50,000,000.000	Local	99.869206	49,934,602.76	99.869206	49,934,602.90	0.14	1.40
		Base	99.869206	49,934,602.76	99.869206	49,934,602.90	0.14	1.40
912797TJ6	TREASURY BILL 04/26 0.00000				3.626500	21 Apr 2026		
	50,000,000.000	Local	99.798533	49,899,266.71	99.798534	49,899,266.80	0.09	1.40
		Base	99.798533	49,899,266.71	99.798534	49,899,266.80	0.09	1.40
912797TK3	TREASURY BILL 04/26 0.00000				3.627500	28 Apr 2026		
	50,000,000.000	Local	99.730112	49,865,056.22	99.730112	49,865,056.10	-0.12	1.40
		Base	99.730112	49,865,056.22	99.730112	49,865,056.10	-0.12	1.40

& 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
912797TL1	TREASURY BILL 05/26 0.00000					3.626700	05 May 2026		
		Local	50,000,000.000	99.661226	49,830,613.01	99.661226	49,830,613.10	0.09	1.40
		Base		99.661226	49,830,613.01	99.661226	49,830,613.10	0.09	1.40
912797TN7	TREASURY BILL 07/26 0.00000					3.491000	16 Jul 2026		
		Local	10,000,000.000	98.972095	9,897,209.47	98.944729	9,894,472.90	-2,736.57	0.28
		Base		98.972095	9,897,209.47	98.944729	9,894,472.90	-2,736.57	0.28
912797TP2	TREASURY BILL 07/26 0.00000					3.517500	23 Jul 2026		
		Local	10,000,000.000	98.895896	9,889,589.56	98.871224	9,887,122.40	-2,467.16	0.28
		Base		98.895896	9,889,589.56	98.871224	9,887,122.40	-2,467.16	0.28
912797TQ0	TREASURY BILL 07/26 0.00000					3.526000	30 Jul 2026		
		Local	10,000,000.000	98.824667	9,882,466.66	98.798450	9,879,845.00	-2,621.66	0.28
		Base		98.824667	9,882,466.66	98.798450	9,879,845.00	-2,621.66	0.28
912797TR8	TREASURY BILL 05/26 0.00000					3.621000	12 May 2026		
		Local	50,000,000.000	99.591731	49,795,865.48	99.591731	49,795,865.40	-0.08	1.40
		Base		99.591731	49,795,865.48	99.591731	49,795,865.40	-0.08	1.40
912797TS6	TREASURY BILL 05/26 0.00000					3.620000	19 May 2026		
		Local	50,000,000.000	99.522107	49,761,053.39	99.522107	49,761,053.30	-0.09	1.40
		Base		99.522107	49,761,053.39	99.522107	49,761,053.30	-0.09	1.40
912797TT4	TREASURY BILL 05/26 0.00000					3.550000	26 May 2026		
		Local	20,000,000.000	99.457639	19,891,527.80	99.457639	19,891,527.80	0.00	0.56
		Base		99.457639	19,891,527.80	99.457639	19,891,527.80	0.00	0.56
912797TU1	TREASURY BILL 06/26 0.00000					3.577500	02 Jun 2026		
		Local	20,000,000.000	99.383875	19,876,775.05	99.378134	19,875,626.80	-1,148.25	0.56
		Base		99.383875	19,876,775.05	99.378134	19,875,626.80	-1,148.25	0.56
912797TW7	TREASURY BILL 08/26 0.00000					3.500700	13 Aug 2026		
		Local	10,000,000.000	98.696962	9,869,696.19	98.659977	9,865,997.70	-3,698.49	0.28
		Base		98.696962	9,869,696.19	98.659977	9,865,997.70	-3,698.49	0.28
912797TX5	TREASURY BILL 08/26 0.00000					3.495500	20 Aug 2026		
		Local	10,000,000.000	98.630930	9,863,092.95	98.593246	9,859,324.60	-3,768.35	0.28
		Base		98.630930	9,863,092.95	98.593246	9,859,324.60	-3,768.35	0.28

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797TY3	TREASURY BILL 08/26 0.00000					3.517000	27 Aug 2026		
		Local	10,000,000.000	98.554122	9,855,412.21	98.519794	9,851,979.40	-3,432.81	0.28
		Base		98.554122	9,855,412.21	98.519794	9,851,979.40	-3,432.81	0.28
912797TZ0	TREASURY BILL 06/26 0.00000					3.565000	09 Jun 2026		
		Local	20,000,000.000	99.316708	19,863,341.67	99.311032	19,862,206.40	-1,135.27	0.56
		Base		99.316708	19,863,341.67	99.311032	19,862,206.40	-1,135.27	0.56
912797UA3	TREASURY BILL 06/26 0.00000					3.595500	16 Jun 2026		
		Local	20,000,000.000	99.240950	19,848,190.06	99.240106	19,848,021.20	-168.86	0.56
		Base		99.240950	19,848,190.06	99.240106	19,848,021.20	-168.86	0.56
912797UB1	TREASURY BILL 06/26 0.00000					3.591000	23 Jun 2026		
		Local	20,000,000.000	99.172075	19,834,415.00	99.174611	19,834,922.20	507.20	0.56
		Base		99.172075	19,834,415.00	99.174611	19,834,922.20	507.20	0.56
912797UC9	TREASURY BILL 06/26 0.00000					3.587500	30 Jun 2026		
		Local	20,000,000.000	99.103125	19,820,625.00	99.100575	19,820,115.00	-510.00	0.56
		Base		99.103125	19,820,625.00	99.100575	19,820,115.00	-510.00	0.56
912797UF2	TREASURY BILL 09/26 0.00000					3.520500	10 Sep 2026		
		Local	10,000,000.000	98.415775	9,841,577.53	98.383285	9,838,328.50	-3,249.03	0.28
		Base		98.415775	9,841,577.53	98.383285	9,838,328.50	-3,249.03	0.28
912797UG0	TREASURY BILL 09/26 0.00000					3.543000	17 Sep 2026		
		Local	10,000,000.000	98.336759	9,833,675.86	98.311232	9,831,123.20	-2,552.66	0.28
		Base		98.336759	9,833,675.86	98.311232	9,831,123.20	-2,552.66	0.28
912797UH8	TREASURY BILL 09/26 0.00000					3.620500	24 Sep 2026		
		Local	10,000,000.000	98.229978	9,822,997.77	98.251733	9,825,173.30	2,175.53	0.28
		Base		98.229978	9,822,997.77	98.251733	9,825,173.30	2,175.53	0.28
912797UN5	TREASURY BILL 07/26 0.00000					3.590000	07 Jul 2026		
		Local	20,000,000.000	99.032694	19,806,538.89	99.028148	19,805,629.60	-909.29	0.56
		Base		99.032694	19,806,538.89	99.028148	19,805,629.60	-909.29	0.56
912797UP0	TREASURY BILL 07/26 0.00000					3.597500	14 Jul 2026		
		Local	20,000,000.000	98.960722	19,792,144.38	98.961444	19,792,288.80	144.42	0.56
		Base		98.960722	19,792,144.38	98.961444	19,792,288.80	144.42	0.56

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797UQ8	TREASURY BILL 07/26 0.00000					3.592500	21 Jul 2026		
		Local	20,000,000.000	98.892312	19,778,462.47	98.887687	19,777,537.40	-925.07	0.56
		Base		98.892312	19,778,462.47	98.887687	19,777,537.40	-925.07	0.56
912797UR6	TREASURY BILL 07/26 0.00000					3.635000	28 Jul 2026		
		Local	20,000,000.000	98.808528	19,761,705.64	98.817542	19,763,508.40	1,802.76	0.56
		Base		98.808528	19,761,705.64	98.817542	19,763,508.40	1,802.76	0.56
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					3.630000	01 Apr 2026		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.62
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.62
92646LET3	VICTORY RECEIVABLES					3.720000	27 May 2026		
		Local	25,000,000.000	99.421333	24,855,333.33	99.421333	24,855,333.25	-0.08	0.70
		Base		99.421333	24,855,333.33	99.421333	24,855,333.25	-0.08	0.70
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.650000	01 Apr 2026		
		Local	200,000,000.000	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.62
		Base		100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	5.62
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.660000	01 Apr 2026		
		Local	25,000,000.000	100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
		Base		100.000000	25,000,000.00	100.000000	25,000,000.00	0.00	0.70
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR					3.640000	01 Apr 2026		
		Local	4,978,787.940	100.000000	4,978,787.94	100.000000	4,978,787.94	0.00	0.14
		Base		100.000000	4,978,787.94	100.000000	4,978,787.94	0.00	0.14
93114FDT8	WAL MART STORES INC					3.670000	27 Apr 2026		
		Local	25,000,000.000	99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.70
		Base		99.734944	24,933,736.11	99.734944	24,933,736.00	-0.11	0.70
93114FE18	WAL MART STORES INC					3.770000	01 May 2026		
		Local	25,000,000.000	99.685833	24,921,458.33	99.685833	24,921,458.25	-0.08	0.70
		Base		99.685833	24,921,458.33	99.685833	24,921,458.25	-0.08	0.70
93114FE59	WAL MART STORES INC					3.770000	05 May 2026		
		Local	25,000,000.000	99.643944	24,910,986.11	99.643944	24,910,986.00	-0.11	0.70
		Base		99.643944	24,910,986.11	99.643944	24,910,986.00	-0.11	0.70

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
979QRC005	BANK OF AMERICA REPO				3.650000	01 Apr 2026		
	250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.02
		Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	7.02
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Apr 2026		
	100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.81
		Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	2.81
US DOLLAR Total								
	3,541,205,787.940	Local		3,527,851,465.14		3,527,695,849.58	-155,615.56	99.09
		Base		3,527,851,465.14		3,527,695,849.58	-155,615.56	99.09
CASH EQUIVALENT Total								
	3,541,205,787.940	Base		3,527,851,465.14		3,527,695,849.58	-155,615.56	99.09
EQUITY								
US DOLLAR							Exchange Rate:	1.000000
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	14,315,659.600	Local	1.000000	14,315,659.60	1.000000	14,315,659.60	0.00	0.40
		Base	1.000000	14,315,659.60	1.000000	14,315,659.60	0.00	0.40
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	18,036,992.630	Local	1.000000	18,036,992.63	1.000000	18,036,992.63	0.00	0.51
		Base	1.000000	18,036,992.63	1.000000	18,036,992.63	0.00	0.51
US DOLLAR Total								
	32,352,652.230	Local		32,352,652.23		32,352,652.23	0.00	0.91
		Base		32,352,652.23		32,352,652.23	0.00	0.91
EQUITY Total								
	32,352,652.230	Base		32,352,652.23		32,352,652.23	0.00	0.91

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *March 31, 2026*

View Date: *April 7, 2026*

Base Currency: USD - US DOLLAR

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

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

Books Closed

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		3,573,608,440.160	Base		3,560,254,117.36		3,560,098,501.80	-155,615.56	100.00

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.020	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	
138994009	CANTOR FITZGERALD REPO REPO					3.650000	30 Apr 2026		
			80,000,000.000	100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.65
		Base		100.000000	80,000,000.00	100.000000	80,000,000.00	0.00	2.65
912797QD2	TREASURY BILL 04/26 0.00000					3.550000	16 Apr 2026		
			80,000,000.000	99.850677	79,880,541.69	99.850677	79,880,541.79	0.10	2.65
		Base		99.850677	79,880,541.69	99.850677	79,880,541.79	0.10	2.65
912797QN0	TREASURY BILL 05/26 0.00000					3.600000	14 May 2026		
			80,000,000.000	99.568340	79,654,671.82	99.568340	79,654,671.80	-0.02	2.64
		Base		99.568340	79,654,671.82	99.568340	79,654,671.80	-0.02	2.64
912797QX8	TREASURY BILL 06/26 0.00000					3.592900	11 Jun 2026		
			70,000,000.000	99.292049	69,504,434.59	99.289606	69,502,724.20	-1,710.39	2.30
		Base		99.292049	69,504,434.59	99.289606	69,502,724.20	-1,710.39	2.30
912797RF6	TREASURY BILL 07/26 0.00000					3.485000	09 Jul 2026		
			10,000,000.000	99.041625	9,904,162.50	99.008377	9,900,837.70	-3,324.80	0.33
		Base		99.041625	9,904,162.50	99.008377	9,900,837.70	-3,324.80	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
912797RG4	TREASURY BILL 08/26 0.00000					3.530500	06 Aug 2026		
		Local	10,000,000.000	98.754518	9,875,451.80	98.732952	9,873,295.20	-2,156.60	0.33
		Base		98.754518	9,875,451.80	98.732952	9,873,295.20	-2,156.60	0.33
912797RS8	TREASURY BILL 09/26 0.00000					3.530700	03 Sep 2026		
		Local	10,000,000.000	98.479838	9,847,983.75	98.453541	9,845,354.10	-2,629.65	0.33
		Base		98.479838	9,847,983.75	98.453541	9,845,354.10	-2,629.65	0.33
912797SA6	TREASURY BILL 10/26 0.00000					3.590700	01 Oct 2026		
		Local	10,000,000.000	98.184702	9,818,470.20	98.173389	9,817,338.90	-1,131.30	0.33
		Base		98.184702	9,818,470.20	98.173389	9,817,338.90	-1,131.30	0.33
912797SD0	TREASURY BILL 04/26 0.00000					3.525100	02 Apr 2026		
		Local	80,000,000.000	99.990151	79,992,120.54	99.990151	79,992,120.40	-0.14	2.65
		Base		99.990151	79,992,120.54	99.990151	79,992,120.40	-0.14	2.65
912797SL2	TREASURY BILL 04/26 0.00000					3.532500	09 Apr 2026		
		Local	80,000,000.000	99.920880	79,936,704.00	99.920880	79,936,704.00	0.00	2.65
		Base		99.920880	79,936,704.00	99.920880	79,936,704.00	0.00	2.65
912797SM0	TREASURY BILL 04/26 0.00000					3.585500	23 Apr 2026		
		Local	70,000,000.000	99.780380	69,846,265.85	99.780380	69,846,265.81	-0.04	2.32
		Base		99.780380	69,846,265.85	99.780380	69,846,265.81	-0.04	2.32
912797SN8	TREASURY BILL 04/26 0.00000					3.590000	30 Apr 2026		
		Local	80,000,000.000	99.709960	79,767,967.74	99.709960	79,767,967.80	0.06	2.64
		Base		99.709960	79,767,967.74	99.709960	79,767,967.80	0.06	2.64
912797SP3	TREASURY BILL 05/26 0.00000					3.597500	07 May 2026		
		Local	80,000,000.000	99.640125	79,712,100.01	99.640125	79,712,100.01	0.00	2.64
		Base		99.640125	79,712,100.01	99.640125	79,712,100.01	0.00	2.64
912797SV0	TREASURY BILL 05/26 0.00000					3.595000	21 May 2026		
		Local	80,000,000.000	99.497535	79,598,027.81	99.497535	79,598,028.20	0.39	2.64
		Base		99.497535	79,598,027.81	99.497535	79,598,028.20	0.39	2.64
912797SW8	TREASURY BILL 05/26 0.00000					3.600000	28 May 2026		
		Local	80,000,000.000	99.427669	79,542,134.80	99.427669	79,542,134.80	0.00	2.64
		Base		99.427669	79,542,134.80	99.427669	79,542,134.80	0.00	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
912797SX6	TREASURY BILL 06/26 0.00000				3.606000	04 Jun 2026		
	80,000,000.000	Local	99.358022	79,486,417.72	99.356978	79,485,582.40	-835.32	2.64
		Base	99.358022	79,486,417.72	99.356978	79,485,582.40	-835.32	2.64
912797TD9	TREASURY BILL 06/26 0.00000				3.601500	18 Jun 2026		
	80,000,000.000	Local	99.222852	79,378,281.60	99.220975	79,376,780.00	-1,501.60	2.63
		Base	99.222852	79,378,281.60	99.220975	79,376,780.00	-1,501.60	2.63
912797TE7	TREASURY BILL 06/26 0.00000				3.625900	25 Jun 2026		
	80,000,000.000	Local	99.147022	79,317,617.48	99.152755	79,322,204.00	4,586.52	2.63
		Base	99.147022	79,317,617.48	99.152755	79,322,204.00	4,586.52	2.63
912797TF4	TREASURY BILL 07/26 0.00000				3.495500	02 Jul 2026		
	50,000,000.000	Local	99.093216	49,546,608.14	99.078722	49,539,361.00	-7,247.14	1.64
		Base	99.093216	49,546,608.14	99.078722	49,539,361.00	-7,247.14	1.64
912797TG2	TREASURY BILL 04/26 0.00000				3.622500	07 Apr 2026		
	80,000,000.000	Local	99.939617	79,951,693.32	99.939617	79,951,693.39	0.07	2.65
		Base	99.939617	79,951,693.32	99.939617	79,951,693.39	0.07	2.65
912797TH0	TREASURY BILL 04/26 0.00000				3.626000	14 Apr 2026		
	80,000,000.000	Local	99.869151	79,895,321.13	99.869152	79,895,321.20	0.07	2.65
		Base	99.869151	79,895,321.13	99.869152	79,895,321.20	0.07	2.65
912797TJ6	TREASURY BILL 04/26 0.00000				3.626000	21 Apr 2026		
	80,000,000.000	Local	99.798556	79,838,844.58	99.798556	79,838,844.80	0.22	2.65
		Base	99.798556	79,838,844.58	99.798556	79,838,844.80	0.22	2.65
912797TK3	TREASURY BILL 04/26 0.00000				3.627500	28 Apr 2026		
	80,000,000.000	Local	99.729316	79,783,452.48	99.729316	79,783,452.40	-0.08	2.65
		Base	99.729316	79,783,452.48	99.729316	79,783,452.40	-0.08	2.65
912797TL1	TREASURY BILL 05/26 0.00000				3.637000	05 May 2026		
	70,000,000.000	Local	99.661077	69,762,753.61	99.661076	69,762,753.50	-0.11	2.31
		Base	99.661077	69,762,753.61	99.661076	69,762,753.50	-0.11	2.31
912797TN7	TREASURY BILL 07/26 0.00000				3.491000	16 Jul 2026		
	10,000,000.000	Local	98.972095	9,897,209.47	98.944729	9,894,472.90	-2,736.57	0.33
		Base	98.972095	9,897,209.47	98.944729	9,894,472.90	-2,736.57	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
912797TP2	TREASURY BILL 07/26 0.00000					3.517500	23 Jul 2026		
		Local	10,000,000.000	98.895896	9,889,589.56	98.871224	9,887,122.40	-2,467.16	0.33
		Base		98.895896	9,889,589.56	98.871224	9,887,122.40	-2,467.16	0.33
912797TQ0	TREASURY BILL 07/26 0.00000					3.526000	30 Jul 2026		
		Local	10,000,000.000	98.824667	9,882,466.66	98.798450	9,879,845.00	-2,621.66	0.33
		Base		98.824667	9,882,466.66	98.798450	9,879,845.00	-2,621.66	0.33
912797TR8	TREASURY BILL 05/26 0.00000					3.621000	12 May 2026		
		Local	70,000,000.000	99.590465	69,713,325.60	99.590465	69,713,325.41	-0.19	2.31
		Base		99.590465	69,713,325.60	99.590465	69,713,325.41	-0.19	2.31
912797TS6	TREASURY BILL 05/26 0.00000					3.620000	19 May 2026		
		Local	70,000,000.000	99.520895	69,664,626.70	99.520895	69,664,626.70	0.00	2.31
		Base		99.520895	69,664,626.70	99.520895	69,664,626.70	0.00	2.31
912797TT4	TREASURY BILL 05/26 0.00000					3.550000	26 May 2026		
		Local	20,000,000.000	99.457639	19,891,527.80	99.457639	19,891,527.80	0.00	0.66
		Base		99.457639	19,891,527.80	99.457639	19,891,527.80	0.00	0.66
912797TU1	TREASURY BILL 06/26 0.00000					3.577500	02 Jun 2026		
		Local	20,000,000.000	99.383875	19,876,775.05	99.378134	19,875,626.80	-1,148.25	0.66
		Base		99.383875	19,876,775.05	99.378134	19,875,626.80	-1,148.25	0.66
912797TW7	TREASURY BILL 08/26 0.00000					3.500700	13 Aug 2026		
		Local	10,000,000.000	98.696962	9,869,696.19	98.659977	9,865,997.70	-3,698.49	0.33
		Base		98.696962	9,869,696.19	98.659977	9,865,997.70	-3,698.49	0.33
912797TX5	TREASURY BILL 08/26 0.00000					3.495500	20 Aug 2026		
		Local	10,000,000.000	98.630930	9,863,092.95	98.593246	9,859,324.60	-3,768.35	0.33
		Base		98.630930	9,863,092.95	98.593246	9,859,324.60	-3,768.35	0.33
912797TY3	TREASURY BILL 08/26 0.00000					3.517000	27 Aug 2026		
		Local	10,000,000.000	98.554122	9,855,412.21	98.519794	9,851,979.40	-3,432.81	0.33
		Base		98.554122	9,855,412.21	98.519794	9,851,979.40	-3,432.81	0.33
912797TZ0	TREASURY BILL 06/26 0.00000					3.565000	09 Jun 2026		
		Local	20,000,000.000	99.316708	19,863,341.67	99.311032	19,862,206.40	-1,135.27	0.66
		Base		99.316708	19,863,341.67	99.311032	19,862,206.40	-1,135.27	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
912797UA3	TREASURY BILL 06/26 0.00000				3.595500	16 Jun 2026		
	20,000,000.000	Local	99.240950	19,848,190.06	99.240106	19,848,021.20	-168.86	0.66
		Base	99.240950	19,848,190.06	99.240106	19,848,021.20	-168.86	0.66
912797UB1	TREASURY BILL 06/26 0.00000				3.591000	23 Jun 2026		
	20,000,000.000	Local	99.172075	19,834,415.00	99.174611	19,834,922.20	507.20	0.66
		Base	99.172075	19,834,415.00	99.174611	19,834,922.20	507.20	0.66
912797UC9	TREASURY BILL 06/26 0.00000				3.587500	30 Jun 2026		
	20,000,000.000	Local	99.103125	19,820,625.00	99.100575	19,820,115.00	-510.00	0.66
		Base	99.103125	19,820,625.00	99.100575	19,820,115.00	-510.00	0.66
912797UF2	TREASURY BILL 09/26 0.00000				3.520500	10 Sep 2026		
	10,000,000.000	Local	98.415775	9,841,577.53	98.383285	9,838,328.50	-3,249.03	0.33
		Base	98.415775	9,841,577.53	98.383285	9,838,328.50	-3,249.03	0.33
912797UG0	TREASURY BILL 09/26 0.00000				3.543000	17 Sep 2026		
	10,000,000.000	Local	98.336759	9,833,675.86	98.311232	9,831,123.20	-2,552.66	0.33
		Base	98.336759	9,833,675.86	98.311232	9,831,123.20	-2,552.66	0.33
912797UH8	TREASURY BILL 09/26 0.00000				3.620500	24 Sep 2026		
	10,000,000.000	Local	98.229978	9,822,997.77	98.251733	9,825,173.30	2,175.53	0.33
		Base	98.229978	9,822,997.77	98.251733	9,825,173.30	2,175.53	0.33
912797UN5	TREASURY BILL 07/26 0.00000				3.590000	07 Jul 2026		
	20,000,000.000	Local	99.032694	19,806,538.89	99.028148	19,805,629.60	-909.29	0.66
		Base	99.032694	19,806,538.89	99.028148	19,805,629.60	-909.29	0.66
912797UP0	TREASURY BILL 07/26 0.00000				3.597500	14 Jul 2026		
	20,000,000.000	Local	98.960722	19,792,144.38	98.961444	19,792,288.80	144.42	0.66
		Base	98.960722	19,792,144.38	98.961444	19,792,288.80	144.42	0.66
912797UQ8	TREASURY BILL 07/26 0.00000				3.592500	21 Jul 2026		
	20,000,000.000	Local	98.892312	19,778,462.47	98.887687	19,777,537.40	-925.07	0.66
		Base	98.892312	19,778,462.47	98.887687	19,777,537.40	-925.07	0.66
912797UR6	TREASURY BILL 07/26 0.00000				3.635000	28 Jul 2026		
	20,000,000.000	Local	98.808528	19,761,705.64	98.817542	19,763,508.40	1,802.76	0.66
		Base	98.808528	19,761,705.64	98.817542	19,763,508.40	1,802.76	0.66

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
921FRK000	BMO TRIPARTY MTGE REPO CLAS/ISIT/RTRP MATU//20121224					3.650000	01 Apr 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.32
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.32
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.660000	01 Apr 2026		
		Local	90,000,000.000	100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	2.98
		Base		100.000000	90,000,000.00	100.000000	90,000,000.00	0.00	2.98
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.660000	30 Apr 2026		
		Local	85,000,000.000	100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.82
		Base		100.000000	85,000,000.00	100.000000	85,000,000.00	0.00	2.82
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.650000	01 Apr 2026		
		Local	290,007,610.330	100.000000	290,007,610.33	100.000000	290,007,610.33	0.00	9.62
		Base		100.000000	290,007,610.33	100.000000	290,007,610.33	0.00	9.62
927WWR006	TD SECURITIES REPO TD SECURITIES REPO					3.660000	01 Apr 2026		
		Local	75,000,000.000	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.49
		Base		100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	2.49
942PVL006	WESTERN ALLIANCE ICS WESTERN ALLIANCE ICS					3.410000	01 Apr 2026		
		Local	84,973,281.330	100.000000	84,973,281.33	100.000000	84,973,281.33	0.00	2.82
		Base		100.000000	84,973,281.33	100.000000	84,973,281.33	0.00	2.82
979QHR003	SOUTH STREET REPO					3.700000	01 Apr 2026		
		Local	48,872,052.700	100.000000	48,872,052.70	100.000000	48,872,052.70	0.00	1.62
		Base		100.000000	48,872,052.70	100.000000	48,872,052.70	0.00	1.62
985FHY004	MITSUBISHI UFJ REPO					3.640000	01 Apr 2026		
		Local	103,984,480.930	100.000000	103,984,480.93	100.000000	103,984,480.93	0.00	3.45
		Base		100.000000	103,984,480.93	100.000000	103,984,480.93	0.00	3.45
985FHY004	MITSUBISHI UFJ REPO					3.630000	30 Apr 2026		
		Local	100,000,000.000	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.32
		Base		100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	3.32
US DOLLAR Total									
		Local	2,987,837,425.290		2,978,086,848.91		2,978,046,205.40	-40,643.51	98.75
		Base			2,978,086,848.91		2,978,046,205.40	-40,643.51	98.75

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT Total									
		Base	2,987,837,425.290		2,978,086,848.91		2,978,046,205.40	-40,643.51	98.75
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
38141W323	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FS TRSRY OBL FST								
		Local	6,692,044.900	1.000000	6,692,044.90	1.000000	6,692,044.90	0.00	0.22
		Base		1.000000	6,692,044.90	1.000000	6,692,044.90	0.00	0.22
4812CA553	JPMORGAN US TREASURY PLUS MONE JPMORGAN US TR PL MMKT								
		Local	31,070,423.770	1.000000	31,070,423.77	1.000000	31,070,423.77	0.00	1.03
		Base		1.000000	31,070,423.77	1.000000	31,070,423.77	0.00	1.03
US DOLLAR Total									
		Local	37,762,468.670		37,762,468.67		37,762,468.67	0.00	1.25
		Base			37,762,468.67		37,762,468.67	0.00	1.25
EQUITY Total									
		Base	37,762,468.670		37,762,468.67		37,762,468.67	0.00	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
FUND Total								
		3,025,649,893.980	Base	3,015,899,317.60		3,015,858,674.09	-40,643.51	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								
		-13,735.120	Local	1.000000	-13,735.12	1.000000	-13,735.12	0.00	0.00
			Base	1.000000	-13,735.12	1.000000	-13,735.12	0.00	0.00
US DOLLAR Total									
		-13,735.120	Local		-13,735.12		-13,735.12	0.00	0.00
			Base		-13,735.12		-13,735.12	0.00	0.00
CASH Total									
		-13,735.120	Base		-13,735.12		-13,735.12	0.00	0.00
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
09199J9T9	BLACKROCK CASH SWEEP BLACKROCK LIQ FD MUNICASH IN					2.303515	31 Dec 2049		
		650,855.360	Local	100.010001	650,920.45	100.000000	650,855.36	-65.09	0.20
			Base	100.010001	650,920.45	100.000000	650,855.36	-65.09	0.20
US DOLLAR Total									
		650,855.360	Local		650,920.45		650,855.36	-65.09	0.20
			Base		650,920.45		650,855.36	-65.09	0.20
CASH EQUIVALENT Total									
		650,855.360	Base		650,920.45		650,855.36	-65.09	0.20
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
0054824G6	ADAMS ARAPAHOE CNTYS CO JT S ADASCD 12/26 FIXED 5.5					5.500000	01 Dec 2026		
		1,750,000.000	Local	101.637771	1,778,661.00	102.030430	1,785,532.53	6,871.53	0.55
			Base	101.637771	1,778,661.00	102.030430	1,785,532.53	6,871.53	0.55

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03588JLN0	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5				5.000000	01 Apr 2028		
	8,640,000.000	Local	103.633352	8,953,921.59	104.910570	9,064,273.25	110,351.66	2.81
		Base	103.633352	8,953,921.59	104.910570	9,064,273.25	110,351.66	2.81
03588JLY6	ANNE ARUNDEL CNTY MD AAR 04/28 FIXED 5				5.000000	01 Apr 2028		
	4,235,000.000	Local	103.633352	4,388,872.45	104.910570	4,442,962.64	54,090.19	1.38
		Base	103.633352	4,388,872.45	104.910570	4,442,962.64	54,090.19	1.38
083023QJ3	BENTON CNTY WA SCH DIST 400 R BENSCD 12/26 FIXED 5				5.000000	01 Dec 2026		
	2,360,000.000	Local	101.595344	2,397,650.12	101.615180	2,398,118.25	468.13	0.74
		Base	101.595344	2,397,650.12	101.615180	2,398,118.25	468.13	0.74
100853J27	BOSTON MA BOS 11/26 FIXED 5				5.000000	01 Nov 2026		
	18,035,000.000	Local	101.483105	18,302,478.03	101.492120	18,304,103.84	1,625.81	5.68
		Base	101.483105	18,302,478.03	101.492120	18,304,103.84	1,625.81	5.68
158843ZL9	CHANDLER AZ CHA 07/29 FIXED 5				5.000000	01 Jul 2029		
	5,000,000.000	Local	107.656000	5,382,800.00	107.578220	5,378,911.00	-3,889.00	1.67
		Base	107.656000	5,382,800.00	107.578220	5,378,911.00	-3,889.00	1.67
1994922N8	COLUMBUS OH COL 08/28 FIXED 5				5.000000	15 Aug 2028		
	7,040,000.000	Local	105.126902	7,400,933.89	105.723770	7,442,953.41	42,019.52	2.31
		Base	105.126902	7,400,933.89	105.723770	7,442,953.41	42,019.52	2.31
232769MR7	CYPRESS FAIRBANKS TX INDEP SCH CYSSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
	5,250,000.000	Local	101.106710	5,308,102.27	102.174840	5,364,179.10	56,076.83	1.67
		Base	101.106710	5,308,102.27	102.174840	5,364,179.10	56,076.83	1.67
236092PB2	DANE CNTY WI DAN 06/28 FIXED 4				4.000000	01 Jun 2028		
	7,575,000.000	Local	102.691340	7,778,869.01	102.890640	7,793,965.98	15,096.97	2.42
		Base	102.691340	7,778,869.01	102.890640	7,793,965.98	15,096.97	2.42
246381TC1	DELAWARE ST DES 05/27 FIXED 5				5.000000	01 May 2027		
	4,605,000.000	Local	102.564210	4,723,081.88	102.648600	4,726,968.03	3,886.15	1.47
		Base	102.564210	4,723,081.88	102.648600	4,726,968.03	3,886.15	1.47
246381TE7	DELAWARE ST DES 05/29 FIXED 5				5.000000	01 May 2029		
	2,770,000.000	Local	107.341000	2,973,345.70	107.298230	2,972,160.97	-1,184.73	0.92
		Base	107.341000	2,973,345.70	107.298230	2,972,160.97	-1,184.73	0.92

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
249002MT0	DENTON TX INDEP SCH DIST DNNSCD 08/28 FIXED 5					5.000000	15 Aug 2028		
		Local	2,625,000.000	104.920439	2,754,161.52	105.659770	2,773,568.96	19,407.44	0.86
		Base		104.920439	2,754,161.52	105.659770	2,773,568.96	19,407.44	0.86
249174ZH9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,250,000.000	103.473528	1,293,419.10	104.121050	1,301,513.13	8,094.03	0.40
		Base		103.473528	1,293,419.10	104.121050	1,301,513.13	8,094.03	0.40
249174ZQ9	DENVER CITY CNTY CO SCH DIST DENSCD 12/27 FIXED 5					5.000000	01 Dec 2027		
		Local	1,800,000.000	103.989935	1,871,818.83	104.121050	1,874,178.90	2,360.07	0.58
		Base		103.989935	1,871,818.83	104.121050	1,874,178.90	2,360.07	0.58
2548392M4	DISTRICT OF COLUMBIA REVENUE DISGEN 04/38 ADJUSTABLE VAR					2.420000	01 Apr 2038		
		Local	13,000,000.000	100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.04
		Base		100.000000	13,000,000.00	100.000000	13,000,000.00	0.00	4.04
30382ALQ3	FAIRFAX CNTY VA FAI 10/27 FIXED 4					4.000000	01 Oct 2027		
		Local	9,000,000.000	102.280799	9,205,271.90	102.260370	9,203,433.30	-1,838.60	2.86
		Base		102.280799	9,205,271.90	102.260370	9,203,433.30	-1,838.60	2.86
405815HE4	HALIFAX FL HOSP MED CTR HALMED 06/48 ADJUSTABLE VAR					2.380000	01 Jun 2048		
		Local	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.66
Original Face:		Base	15,000,000.000	100.000000	15,000,000.00	100.000000	15,000,000.00	0.00	4.66
430686RR8	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/27 FIXED 5					5.000000	15 Feb 2027		
		Local	2,365,000.000	102.016776	2,412,696.76	102.201050	2,417,054.83	4,358.07	0.75
		Base		102.016776	2,412,696.76	102.201050	2,417,054.83	4,358.07	0.75
430686RS6	HIGHLAND PARK TX INDEP SCH DIS HGPSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	6,625,000.000	104.211216	6,903,993.06	104.627600	6,931,578.50	27,585.44	2.15
		Base		104.211216	6,903,993.06	104.627600	6,931,578.50	27,585.44	2.15
486063Y46	KATY TX INDEP SCH DIST KATSCD 02/28 FIXED 5					5.000000	15 Feb 2028		
		Local	1,000,000.000	104.041220	1,040,412.20	104.608870	1,046,088.70	5,676.50	0.32
		Base		104.041220	1,040,412.20	104.608870	1,046,088.70	5,676.50	0.32
498531UT7	KLEIN TX INDEP SCH DIST KLNSCD 08/28 FIXED 5					5.000000	01 Aug 2028		
		Local	5,000,000.000	105.005219	5,250,260.97	105.503790	5,275,189.50	24,928.53	1.64
		Base		105.005219	5,250,260.97	105.503790	5,275,189.50	24,928.53	1.64

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52882PFH6	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/26 FIXED 5				5.000000	15 Aug 2026		
	1,710,000.000	Local	100.873347	1,724,934.24	100.923810	1,725,797.15	862.91	0.54
		Base	100.873347	1,724,934.24	100.923810	1,725,797.15	862.91	0.54
52882PHC5	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/27 FIXED 5				5.000000	15 Aug 2027		
	2,000,000.000	Local	102.804581	2,056,091.61	103.415120	2,068,302.40	12,210.79	0.64
		Base	102.804581	2,056,091.61	103.415120	2,068,302.40	12,210.79	0.64
52882PHD3	LEWISVILLE TX INDEP SCH DIST LEWSCD 08/28 FIXED 5				5.000000	15 Aug 2028		
	2,000,000.000	Local	104.732535	2,094,650.69	105.683470	2,113,669.40	19,018.71	0.66
		Base	104.732535	2,094,650.69	105.683470	2,113,669.40	19,018.71	0.66
54659LAK0	LOUISVILLE JEFFERSON CNTY KY LOUMED 10/39 ADJUSTABLE VAR				2.420000	01 Oct 2039		
	15,355,000.000	Local	100.000000	15,355,000.00	100.000000	15,355,000.00	0.00	4.77
Original Face:	15,355,000.000	Base	100.000000	15,355,000.00	100.000000	15,355,000.00	0.00	4.77
592112YW0	MET GOVT NASHVILLE DAVIDSON MET 01/28 FIXED 5				5.000000	01 Jan 2028		
	8,770,000.000	Local	104.193000	9,137,726.10	104.223030	9,140,359.73	2,633.63	2.84
		Base	104.193000	9,137,726.10	104.223030	9,140,359.73	2,633.63	2.84
60412AT86	MINNESOTA ST MNS 08/27 FIXED 5				5.000000	01 Aug 2027		
	13,495,000.000	Local	103.222923	13,929,933.42	103.320680	13,943,125.77	13,192.35	4.33
		Base	103.222923	13,929,933.42	103.320680	13,943,125.77	13,192.35	4.33
6133407M4	MONTGOMERY CNTY MD MON 10/26 FIXED 5				5.000000	01 Oct 2026		
	13,390,000.000	Local	100.722192	13,486,701.49	101.332860	13,568,469.95	81,768.46	4.21
		Base	100.722192	13,486,701.49	101.332860	13,568,469.95	81,768.46	4.21
625517PM3	MULTNOMAH CNTY OR SCH DIST 1J MULSCD 06/28 FIXED 5				5.000000	15 Jun 2028		
	10,000,000.000	Local	105.299722	10,529,972.22	105.333810	10,533,381.00	3,408.78	3.27
		Base	105.299722	10,529,972.22	105.333810	10,533,381.00	3,408.78	3.27
645793BK5	NEW JERSEY ST HLTH CARE FACS F NJSMED 07/35 ADJUSTABLE VAR				2.420000	01 Jul 2035		
	8,180,000.000	Local	100.000000	8,180,000.00	100.000000	8,180,000.00	0.00	2.54
		Base	100.000000	8,180,000.00	100.000000	8,180,000.00	0.00	2.54
677523RX2	OHIO ST OHS 05/28 FIXED 5				5.000000	01 May 2028		
	8,000,000.000	Local	105.056427	8,404,514.13	105.095270	8,407,621.60	3,107.47	2.61
		Base	105.056427	8,404,514.13	105.095270	8,407,621.60	3,107.47	2.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
727177C47	PLANO TX PNO 09/26 FIXED 5				5.000000	01 Sep 2026		
	6,925,000.000	Local	100.984079	6,993,147.48	101.034840	6,996,662.67	3,515.19	2.17
		Base	100.984079	6,993,147.48	101.034840	6,996,662.67	3,515.19	2.17
727199D99	PLANO TX INDEP SCH DIST PNOSCD 02/28 FIXED 5				5.000000	15 Feb 2028		
	8,000,000.000	Local	103.415976	8,273,278.09	104.590130	8,367,210.40	93,932.31	2.60
		Base	103.415976	8,273,278.09	104.590130	8,367,210.40	93,932.31	2.60
735439NE7	PORT TACOMA WA REVENUE PTT 12/44 ADJUSTABLE VAR				2.500000	01 Dec 2044		
	17,250,000.000	Local	100.000000	17,250,000.00	100.000000	17,250,000.00	0.00	5.36
		Base	100.000000	17,250,000.00	100.000000	17,250,000.00	0.00	5.36
7417017W0	PRINCE GEORGES CNTY MD PRI 07/26 FIXED 5				5.000000	01 Jul 2026		
	7,500,000.000	Local	100.530145	7,539,760.90	100.626810	7,547,010.75	7,249.85	2.34
		Base	100.530145	7,539,760.90	100.626810	7,547,010.75	7,249.85	2.34
889855W99	TOMBALL TX INDEP SCH DIST TBLSCD 02/27 FIXED 5				5.000000	15 Feb 2027		
	9,365,000.000	Local	101.990501	9,551,410.45	102.192310	9,570,309.83	18,899.38	2.97
		Base	101.990501	9,551,410.45	102.192310	9,570,309.83	18,899.38	2.97
917542XB3	UTAH ST UTS 07/27 FIXED 5				5.000000	01 Jul 2027		
	15,000,000.000	Local	102.870453	15,430,567.93	103.093210	15,463,981.50	33,413.57	4.80
		Base	102.870453	15,430,567.93	103.093210	15,463,981.50	33,413.57	4.80
930864GD9	WAKE CNTY NC WAK 05/26 FIXED 5				5.000000	01 May 2026		
	16,510,000.000	Local	100.221993	16,546,651.07	100.215180	16,545,526.22	-1,124.85	5.14
		Base	100.221993	16,546,651.07	100.215180	16,545,526.22	-1,124.85	5.14
93974E5C6	WASHINGTON ST WAS 07/27 FIXED 5				5.000000	01 Jul 2027		
	7,000,000.000	Local	102.595671	7,181,696.97	103.080700	7,215,649.00	33,952.03	2.24
		Base	102.595671	7,181,696.97	103.080700	7,215,649.00	33,952.03	2.24
93974E5D4	WASHINGTON ST WAS 07/28 FIXED 5				5.000000	01 Jul 2028		
	5,000,000.000	Local	104.539979	5,226,998.94	105.456220	5,272,811.00	45,812.06	1.64
		Base	104.539979	5,226,998.94	105.456220	5,272,811.00	45,812.06	1.64
93974ENF9	WASHINGTON ST WAS 06/26 FIXED 5				5.000000	01 Jun 2026		
	5,910,000.000	Local	100.228382	5,923,497.37	100.415740	5,934,570.23	11,072.86	1.84
		Base	100.228382	5,923,497.37	100.415740	5,934,570.23	11,072.86	1.84

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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
97705MM69	WISCONSIN ST WIS 05/28 FIXED 5				5.000000	01 May 2028		
	7,375,000.000	Local	105.162382	7,755,725.66	105.034860	7,746,320.93	-9,404.73	2.40
		Base	105.162382	7,755,725.66	105.034860	7,746,320.93	-9,404.73	2.40
US DOLLAR Total								
	313,660,000.000	Local		320,693,009.04		321,442,514.35	749,505.31	99.79
Original Face:	30,355,000.000	Base		320,693,009.04		321,442,514.35	749,505.31	99.79
FIXED INCOME Total								
	313,660,000.000	Base		320,693,009.04		321,442,514.35	749,505.31	99.79
Original Face:	30,355,000.000							

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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									
		314,297,120.240	Base		321,330,194.37		322,079,634.59	749,440.22	100.00
	Original Face:	30,355,000.000							

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH									
US DOLLAR							Exchange Rate:	1.000000	
USD	US DOLLAR								
			50,000.000	1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
		Base		1.000000	50,000.00	1.000000	50,000.00	0.00	0.01
US DOLLAR Total									
			50,000.000		50,000.00		50,000.00	0.00	0.01
		Base			50,000.00		50,000.00	0.00	0.01
CASH Total									
			50,000.000	Base	50,000.00		50,000.00	0.00	0.01
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
26244JD71	DUKE ENERGY CORP					3.800000	07 Apr 2026		
			10,000,000.000	99.936667	9,993,666.67	99.936667	9,993,666.70	0.03	1.27
		Base		99.936667	9,993,666.67	99.936667	9,993,666.70	0.03	1.27
38346MD27	GOTHAM FDG CORP					3.760000	02 Apr 2026		
			5,000,000.000	99.989556	4,999,477.78	99.989556	4,999,477.80	0.02	0.63
		Base		99.989556	4,999,477.78	99.989556	4,999,477.80	0.02	0.63
40060XFJ4	GTA FDG LLC DISC					3.780000	18 Jun 2026		
			10,000,000.000	99.181000	9,918,100.00	99.142410	9,914,241.00	-3,859.00	1.26
		Base		99.181000	9,918,100.00	99.142410	9,914,241.00	-3,859.00	1.26
40588MEL7	HALKIN FINANCE LLC USC					3.730000	20 May 2026		
			10,000,000.000	99.492306	9,949,230.56	99.492306	9,949,230.60	0.04	1.26
		Base		99.492306	9,949,230.56	99.492306	9,949,230.60	0.04	1.26
40588MFG7	HALKIN FINANCE LLC USC					3.800000	16 Jun 2026		
			10,000,000.000	99.197778	9,919,777.78	99.171390	9,917,139.00	-2,638.78	1.26
		Base		99.197778	9,919,777.78	99.171390	9,917,139.00	-2,638.78	1.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
52953HED8	LEXINGTON PARKER CAP CO LLC DI				4.000000	13 May 2026		
	1,592,000.000	Local	99.533334	1,584,570.67	99.533334	1,584,570.67	0.00	0.20
		Base	99.533334	1,584,570.67	99.533334	1,584,570.67	0.00	0.20
56274MEN8	MANHATTAN ASSET FDG.				3.700000	22 May 2026		
	10,000,000.000	Local	99.475833	9,947,583.34	99.475833	9,947,583.30	-0.04	1.26
		Base	99.475833	9,947,583.34	99.475833	9,947,583.30	-0.04	1.26
57978DDT3	MCCORMICK + COMPANY				3.850000	27 Apr 2026		
	5,000,000.000	Local	99.721944	4,986,097.22	99.721944	4,986,097.20	-0.02	0.63
		Base	99.721944	4,986,097.22	99.721944	4,986,097.20	-0.02	0.63
57978DES4	MCCORMICK + COMPANY				4.000000	26 May 2026		
	10,000,000.000	Local	99.388889	9,938,888.89	99.388889	9,938,888.89	0.00	1.26
		Base	99.388889	9,938,888.89	99.388889	9,938,888.89	0.00	1.26
65339NDG6	NEXTERA ENERGY CAP HLDGS INC				3.850000	16 Apr 2026		
	5,000,000.000	Local	99.839583	4,991,979.17	99.839583	4,991,979.15	-0.02	0.63
		Base	99.839583	4,991,979.17	99.839583	4,991,979.15	-0.02	0.63
69039UFQ1	OVERWATCH ALPHA FDG LLC 06/26 ZCP				3.800000	24 Jun 2026		
	10,000,000.000	Local	99.113333	9,911,333.33	99.081530	9,908,153.00	-3,180.33	1.26
		Base	99.113333	9,911,333.33	99.081530	9,908,153.00	-3,180.33	1.26
70109MDU5	PARKER HANNIFIN CORP				4.000000	28 Apr 2026		
	5,000,000.000	Local	99.700000	4,985,000.00	99.700000	4,985,000.00	0.00	0.63
		Base	99.700000	4,985,000.00	99.700000	4,985,000.00	0.00	0.63
71855BFW7	PHILLIPS 66				4.390000	30 Jun 2026		
	10,000,000.000	Local	98.902500	9,890,250.00	98.963530	9,896,353.00	6,103.00	1.26
		Base	98.902500	9,890,250.00	98.963530	9,896,353.00	6,103.00	1.26
82124MES5	SHEFFIELD RECEIVABLE				3.730000	26 May 2026		
	5,000,000.000	Local	99.430139	4,971,506.94	99.430139	4,971,506.94	0.00	0.63
		Base	99.430139	4,971,506.94	99.430139	4,971,506.94	0.00	0.63
82434UEL7	SHERWIN WILLIAMS CO				3.850000	20 May 2026		
	10,000,000.000	Local	99.475972	9,947,597.22	99.475972	9,947,597.20	-0.02	1.26
		Base	99.475972	9,947,597.22	99.475972	9,947,597.20	-0.02	1.26

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
84262MDE5	SOUTHERN COMPANY					4.070000	14 Apr 2026		
		Local	10,000,000.000	99.853028	9,985,302.78	99.853028	9,985,302.80	0.02	1.27
		Base		99.853028	9,985,302.78	99.853028	9,985,302.80	0.02	1.27
85462DD83	STANLEY WORKS (THE)					4.000000	08 Apr 2026		
		Local	10,000,000.000	99.922222	9,992,222.22	99.922222	9,992,222.20	-0.02	1.27
		Base		99.922222	9,992,222.22	99.922222	9,992,222.20	-0.02	1.27
85462DDA8	STANLEY WORKS (THE)					4.150000	10 Apr 2026		
		Local	10,000,000.000	99.896250	9,989,625.00	99.896250	9,989,625.00	0.00	1.27
		Base		99.896250	9,989,625.00	99.896250	9,989,625.00	0.00	1.27
912797TD9	TREASURY BILL 06/26 0.00000					3.495500	18 Jun 2026		
		Local	10,000,000.000	99.242642	9,924,264.17	99.220975	9,922,097.50	-2,166.67	1.26
		Base		99.242642	9,924,264.17	99.220975	9,922,097.50	-2,166.67	1.26
91842KD29	VW CR INC 04/26 ZCP					4.170000	02 Apr 2026		
		Local	7,250,000.000	99.988417	7,249,160.21	99.988417	7,249,160.23	0.02	0.92
		Base		99.988417	7,249,160.21	99.988417	7,249,160.23	0.02	0.92
91842KFQ4	VW CR INC					4.140000	24 Jun 2026		
		Local	10,000,000.000	99.034000	9,903,400.00	99.013450	9,901,345.00	-2,055.00	1.26
		Base		99.034000	9,903,400.00	99.013450	9,901,345.00	-2,055.00	1.26
91842KHH2	VW CR INC					3.850000	17 Aug 2026		
		Local	10,000,000.000	98.524167	9,852,416.67	98.386060	9,838,606.00	-13,810.67	1.25
		Base		98.524167	9,852,416.67	98.386060	9,838,606.00	-13,810.67	1.25
979QHR003	SOUTH STREET REPO					3.680000	01 Apr 2026		
		Local	6,069,024.150	100.000000	6,069,024.15	100.000000	6,069,024.15	0.00	0.77
		Base		100.000000	6,069,024.15	100.000000	6,069,024.15	0.00	0.77
US DOLLAR Total									
		Local	189,911,024.150		188,900,474.77		188,878,867.33	-21,607.44	23.95
		Base			188,900,474.77		188,878,867.33	-21,607.44	23.95
CASH EQUIVALENT Total									
		Base	189,911,024.150		188,900,474.77		188,878,867.33	-21,607.44	23.95

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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
FIXED INCOME									
US DOLLAR							Exchange Rate:	1.000000	
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75					4.750000	17 Jan 2028		
		Local	10,000,000.000	99.967406	9,996,740.61	101.215498	10,121,549.80	124,809.19	1.28
		Base		99.967406	9,996,740.61	101.215498	10,121,549.80	124,809.19	1.28
010392FU7	ALABAMA POWER CO SR UNSECURED 09/30 1.45					1.450000	15 Sep 2030		
		Local	5,000,000.000	99.797775	4,989,888.75	87.848253	4,392,412.65	-597,476.10	0.56
		Base		99.797775	4,989,888.75	87.848253	4,392,412.65	-597,476.10	0.56
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
		Local	7,500,000.000	99.933616	7,495,021.23	95.947236	7,196,042.70	-298,978.53	0.91
		Base		99.933616	7,495,021.23	95.947236	7,196,042.70	-298,978.53	0.91
025816CL1	AMERICAN EXPRESS CO SR UNSECURED 11/26 VAR					4.280000	04 Nov 2026		
		Local	6,000,000.000	100.000000	6,000,000.00	100.169672	6,010,180.32	10,180.32	0.76
		Base		100.000000	6,000,000.00	100.169672	6,010,180.32	10,180.32	0.76
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,309,000.000	99.541059	5,284,634.83	96.077973	5,100,779.59	-183,855.24	0.65
		Base		99.541059	5,284,634.83	96.077973	5,100,779.59	-183,855.24	0.65
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.913872	4,995,693.60	96.624379	4,831,218.95	-164,474.65	0.61
		Base		99.913872	4,995,693.60	96.624379	4,831,218.95	-164,474.65	0.61
040555DK7	ARIZONA PUBLIC SERVICE SR UNSECURED 03/36 5.1					5.100000	15 Mar 2036		
		Local	5,000,000.000	99.790889	4,989,544.47	98.336941	4,916,847.05	-72,697.42	0.62
		Base		99.790889	4,989,544.47	98.336941	4,916,847.05	-72,697.42	0.62
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.799807	3,492,993.24	90.972190	3,184,026.65	-308,966.59	0.40
		Base		99.799807	3,492,993.24	90.972190	3,184,026.65	-308,966.59	0.40
05594HAB9	BMW VEHICLE LEASE TRUST BMWLT 2025 2 A2A					3.940000	26 Nov 2027		
		Local	3,529,382.490	99.997103	3,529,280.24	99.945610	3,527,462.86	-1,817.38	0.45
Original Face:		Base	4,000,000.000	99.997103	3,529,280.24	99.945610	3,527,462.86	-1,817.38	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
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	98.993343	2,474,833.58	-25,166.42	0.31
		Base	100.000000	2,500,000.00	98.993343	2,474,833.58	-25,166.42	0.31
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5				3.500000	19 Apr 2026		
	2,500,000.000	Local	100.109376	2,502,734.39	99.951376	2,498,784.40	-3,949.99	0.32
		Base	100.109376	2,502,734.39	99.951376	2,498,784.40	-3,949.99	0.32
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4				2.400000	30 Apr 2030		
	2,500,000.000	Local	99.968179	2,499,204.48	92.843905	2,321,097.63	-178,106.85	0.29
		Base	99.968179	2,499,204.48	92.843905	2,321,097.63	-178,106.85	0.29
097023CN3	BOEING CO SR UNSECURED 02/30 2.95				2.950000	01 Feb 2030		
	5,000,000.000	Local	99.957260	4,997,863.02	94.067769	4,703,388.45	-294,474.57	0.60
		Base	99.957260	4,997,863.02	94.067769	4,703,388.45	-294,474.57	0.60
10637WAA7	BREAN ASSET BACKED SECURITIES BABS 2022 RM5 A 144A				4.500000	25 Sep 2062		
	4,375,137.950	Local	91.703657	4,012,161.52	97.943240	4,285,151.86	272,990.34	0.54
Original Face:	5,000,000.000	Base	91.703657	4,012,161.52	97.943240	4,285,151.86	272,990.34	0.54
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A				1.400000	25 Oct 2063		
	3,004,160.650	Local	95.971179	2,883,128.38	95.381860	2,865,424.31	-17,704.07	0.36
Original Face:	5,000,000.000	Base	95.971179	2,883,128.38	95.381860	2,865,424.31	-17,704.07	0.36
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A				1.750000	25 Oct 2061		
	8,618,914.660	Local	93.444372	8,053,890.64	98.503810	8,489,959.32	436,068.68	1.08
Original Face:	12,250,000.000	Base	93.444372	8,053,890.64	98.503810	8,489,959.32	436,068.68	1.08
10638NAA6	BREAN ASSET BACKED SECURITIES BABS 2022 RM3 A 144A				1.750000	25 Feb 2062		
	3,625,673.110	Local	95.693674	3,469,539.80	95.196810	3,451,525.14	-18,014.66	0.44
Original Face:	5,000,000.000	Base	95.693674	3,469,539.80	95.196810	3,451,525.14	-18,014.66	0.44
12666DAC5	CNH EQUIPMENT TRUST CNH 2023 B A3				5.600000	15 Feb 2029		
	3,537,815.750	Local	99.995024	3,537,639.71	101.272870	3,582,847.55	45,207.84	0.45
Original Face:	5,000,000.000	Base	99.995024	3,537,639.71	101.272870	3,582,847.55	45,207.84	0.45
12675EAB4	CNH EQUIPMENT TRUST CNH 2025 B A2A				4.370000	15 Nov 2028		
	3,445,620.380	Local	99.998104	3,445,555.05	100.100570	3,449,085.64	3,530.59	0.44
Original Face:	4,000,000.000	Base	99.998104	3,445,555.05	100.100570	3,449,085.64	3,530.59	0.44

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
149123CH2	CATERPILLAR INC SR UNSECURED 04/30 2.6					2.600000	09 Apr 2030		
		Local	5,000,000.000	99.782385	4,989,119.26	93.832415	4,691,620.75	-297,498.51	0.59
		Base		99.782385	4,989,119.26	93.832415	4,691,620.75	-297,498.51	0.59
14913UAR1	CATERPILLAR FINL SERVICE SR UNSECURED 10/27 4.4					4.400000	15 Oct 2027		
		Local	5,000,000.000	99.974836	4,998,741.82	100.467812	5,023,390.60	24,648.78	0.64
		Base		99.974836	4,998,741.82	100.467812	5,023,390.60	24,648.78	0.64
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	5,000,000.000	99.953409	4,997,670.44	99.521973	4,976,098.65	-21,571.79	0.63
		Base		99.953409	4,997,670.44	99.521973	4,976,098.65	-21,571.79	0.63
17329U3B5	CITIGROUP GLOBAL MARKETS COMPANY GUAR 10/28 VAR					4.270000	06 Oct 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	98.820900	4,941,045.00	-58,955.00	0.63
		Base		100.000000	5,000,000.00	98.820900	4,941,045.00	-58,955.00	0.63
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
		Local	2,500,000.000	99.633518	2,490,837.95	89.429187	2,235,729.68	-255,108.27	0.28
		Base		99.633518	2,490,837.95	89.429187	2,235,729.68	-255,108.27	0.28
18978GAE4	CNH EQUIPMENT TRUST CNH 2024 C A4					4.120000	15 Mar 2032		
		Local	3,500,000.000	99.992217	3,499,727.59	99.295210	3,475,332.35	-24,395.24	0.44
Original Face:		Base	3,500,000.000	99.992217	3,499,727.59	99.295210	3,475,332.35	-24,395.24	0.44
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.030000	05 Jan 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.939000	9,993,900.00	-6,100.00	1.27
		Base		100.000000	10,000,000.00	99.939000	9,993,900.00	-6,100.00	1.27
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	99.297306	2,482,432.65	-17,567.35	0.31
		Base		100.000000	2,500,000.00	99.297306	2,482,432.65	-17,567.35	0.31
31288RK56	FED HM LN PC POOL 842116 FH 03/56 FLOATING VAR					4.415000	01 Mar 2056		
		Local	5,000,000.000	99.492172	4,974,608.58	98.781067	4,939,053.35	-35,555.23	0.63
Original Face:		Base	5,000,000.000	99.492172	4,974,608.58	98.781067	4,939,053.35	-35,555.23	0.63
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
		Local	470,160.100	100.931017	474,537.37	90.037979	423,322.65	-51,214.72	0.05
Original Face:		Base	5,000,000.000	100.931017	474,537.37	90.037979	423,322.65	-51,214.72	0.05

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3128MFW95	FED HM LN PC POOL G16772 FG 02/34 FIXED 4					4.000000	01 Feb 2034		
		Local	458,386.700	101.597073	465,707.47	99.228565	454,850.54	-10,856.93	0.06
Original Face:		Base	5,000,000.000	101.597073	465,707.47	99.228565	454,850.54	-10,856.93	0.06
3133EEUM0	FEDERAL FARM CREDIT BANK BONDS 03/35 3.41					3.410000	20 Mar 2035		
		Local	6,000,000.000	115.983699	6,959,021.94	91.519125	5,491,147.50	-1,467,874.44	0.70
		Base		115.983699	6,959,021.94	91.519125	5,491,147.50	-1,467,874.44	0.70
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
		Local	4,000,000.000	111.456875	4,458,274.98	97.353892	3,894,155.68	-564,119.30	0.49
		Base		111.456875	4,458,274.98	97.353892	3,894,155.68	-564,119.30	0.49
3133EJX95	FEDERAL FARM CREDIT BANK BONDS 11/34 3.68					3.680000	27 Nov 2034		
		Local	2,070,000.000	117.577241	2,433,848.89	93.871426	1,943,138.52	-490,710.37	0.25
		Base		117.577241	2,433,848.89	93.871426	1,943,138.52	-490,710.37	0.25
3133ET3K1	FEDERAL FARM CREDIT BANK BONDS 12/33 4.87					4.870000	09 Dec 2033		
		Local	10,000,000.000	99.805887	9,980,588.71	99.069763	9,906,976.30	-73,612.41	1.26
		Base		99.805887	9,980,588.71	99.069763	9,906,976.30	-73,612.41	1.26
3133ETK63	FEDERAL FARM CREDIT BANK BONDS 04/35 4.99					4.990000	23 Apr 2035		
		Local	5,000,000.000	99.768177	4,988,408.83	99.872781	4,993,639.05	5,230.22	0.63
		Base		99.768177	4,988,408.83	99.872781	4,993,639.05	5,230.22	0.63
3133ETZM2	FEDERAL FARM CREDIT BANK BONDS 09/34 4.95					4.950000	25 Sep 2034		
		Local	10,000,000.000	99.894552	9,989,455.20	99.071510	9,907,151.00	-82,304.20	1.26
		Base		99.894552	9,989,455.20	99.071510	9,907,151.00	-82,304.20	1.26
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
		Local	2,500,000.000	99.968937	2,499,223.42	95.496976	2,387,424.40	-111,799.02	0.30
		Base		99.968937	2,499,223.42	95.496976	2,387,424.40	-111,799.02	0.30
3136A53R5	FANNIE MAE FNR 2012 55 PD					3.000000	25 May 2042		
		Local	423,520.980	101.886639	431,511.29	95.100980	402,772.60	-28,738.69	0.05
Original Face:		Base	5,100,000.000	101.886639	431,511.29	95.100980	402,772.60	-28,738.69	0.05
3136B02X3	FANNIE MAE FNR 2018 13 PA					3.000000	25 Mar 2048		
		Local	242,986.210	98.985428	240,520.94	89.318820	217,032.42	-23,488.52	0.03
Original Face:		Base	2,025,000.000	98.985428	240,520.94	89.318820	217,032.42	-23,488.52	0.03

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3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	667,726.000	98.988650	660,972.95	93.752240	626,008.08	-34,964.87	0.08
	Original Face:	Base	5,000,000.000	98.988650	660,972.95	93.752240	626,008.08	-34,964.87	0.08
3136B32C3	FANNIE MAE FNR 2019 7 AL					3.000000	25 Aug 2048		
		Local	422,636.970	101.031292	426,995.59	92.875210	392,524.97	-34,470.62	0.05
	Original Face:	Base	3,000,000.000	101.031292	426,995.59	92.875210	392,524.97	-34,470.62	0.05
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
		Local	422,636.970	99.892570	422,182.93	92.875210	392,524.97	-29,657.96	0.05
	Original Face:	Base	3,000,000.000	99.892570	422,182.93	92.875210	392,524.97	-29,657.96	0.05
3136BBU75	FANNIE MAE FNR 2020 70 VA					2.000000	25 Apr 2032		
		Local	2,219,820.020	102.611268	2,277,785.48	93.031590	2,065,133.86	-212,651.62	0.26
	Original Face:	Base	4,036,000.000	102.611268	2,277,785.48	93.031590	2,065,133.86	-212,651.62	0.26
3136BBV74	FANNIE MAE FNR 2020 70 VC					2.000000	25 Apr 2032		
		Local	2,748,878.800	102.802781	2,825,923.86	93.214320	2,562,348.68	-263,575.18	0.32
	Original Face:	Base	5,000,000.000	102.802781	2,825,923.86	93.214320	2,562,348.68	-263,575.18	0.32
3136BHBB4	FANNIE MAE FNR 2021 27 JD					1.250000	25 May 2051		
		Local	1,421,684.690	100.362976	1,426,845.07	74.723340	1,062,330.28	-364,514.79	0.13
	Original Face:	Base	3,015,000.000	100.362976	1,426,845.07	74.723340	1,062,330.28	-364,514.79	0.13
3136BL6F2	FANNIE MAE FNR 2022 13 LV					3.000000	25 Jul 2033		
		Local	2,200,169.610	99.172030	2,181,952.86	93.939400	2,066,826.13	-115,126.73	0.26
	Original Face:	Base	3,250,145.000	99.172030	2,181,952.86	93.939400	2,066,826.13	-115,126.73	0.26
3136BLMG2	FANNIE MAE FNR 2022 1 KV					3.000000	25 Jun 2033		
		Local	1,004,898.090	100.467508	1,009,596.07	94.007410	944,678.67	-64,917.40	0.12
	Original Face:	Base	1,500,000.000	100.467508	1,009,596.07	94.007410	944,678.67	-64,917.40	0.12
3136BPEA5	FANNIE MAE FNR 2022 66 PA					4.500000	25 Dec 2049		
		Local	4,885,916.420	99.068756	4,840,416.60	99.007540	4,837,425.65	-2,990.95	0.61
	Original Face:	Base	7,682,489.000	99.068756	4,840,416.60	99.007540	4,837,425.65	-2,990.95	0.61
3136BU7G9	FANNIE MAE FNR 2025 18 DA					5.500000	25 Nov 2051		
		Local	6,386,719.260	99.677981	6,366,152.81	100.908910	6,444,768.79	78,615.98	0.82
	Original Face:	Base	10,000,000.000	99.677981	6,366,152.81	100.908910	6,444,768.79	78,615.98	0.82

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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
3136BUH37	FANNIE MAE FNR 2025 5 EA					5.500000	25 Oct 2051		
		Local	3,000,169.980	99.479326	2,984,548.87	100.544900	3,016,517.91	31,969.04	0.38
Original Face:		Base	5,000,000.000	99.479326	2,984,548.87	100.544900	3,016,517.91	31,969.04	0.38
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
		Local	2,704,172.040	99.911255	2,701,772.22	100.395660	2,714,871.37	13,099.15	0.34
Original Face:		Base	3,000,000.000	99.911255	2,701,772.22	100.395660	2,714,871.37	13,099.15	0.34
3136BYLD2	FANNIE MAE FNR 2025 108 MC					4.500000	25 May 2055		
		Local	4,929,337.450	99.229811	4,891,372.23	98.585270	4,859,600.63	-31,771.60	0.62
Original Face:		Base	5,000,000.000	99.229811	4,891,372.23	98.585270	4,859,600.63	-31,771.60	0.62
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	5,000,000.000	99.955872	4,997,793.62	88.666208	4,433,310.40	-564,483.22	0.56
		Base		99.955872	4,997,793.62	88.666208	4,433,310.40	-564,483.22	0.56
3136G5CR9	FANNIE MAE FNR 2026 18 DG					5.000000	25 Jan 2050		
		Local	5,000,000.000	99.734391	4,986,719.57	100.688950	5,034,447.50	47,727.93	0.64
Original Face:		Base	5,000,000.000	99.734391	4,986,719.57	100.688950	5,034,447.50	47,727.93	0.64
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	42,807.460	100.340828	42,953.36	99.497580	42,592.39	-360.97	0.01
Original Face:		Base	2,000,000.000	100.340828	42,953.36	99.497580	42,592.39	-360.97	0.01
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	7,679.280	100.028258	7,681.45	99.315050	7,626.68	-54.77	0.00
Original Face:		Base	2,000,000.000	100.028258	7,681.45	99.315050	7,626.68	-54.77	0.00
3137BSRE5	FHLMC MULTIFAMILY STRUCTURED P FHMS K059 A2					3.120000	25 Sep 2026		
		Local	8,638,621.000	99.414953	8,588,080.99	99.443090	8,590,511.66	2,430.67	1.09
Original Face:		Base	10,000,000.000	99.414953	8,588,080.99	99.443090	8,590,511.66	2,430.67	1.09
3137H6RC1	FREDDIE MAC FHR 5206 CD					3.500000	25 May 2049		
		Local	5,024,738.290	92.932652	4,669,622.55	93.071740	4,676,611.36	6,988.81	0.59
Original Face:		Base	8,381,000.000	92.932652	4,669,622.55	93.071740	4,676,611.36	6,988.81	0.59
3137H8MH1	FREDDIE MAC FHR 5245 DV					4.000000	25 Oct 2033		
		Local	1,056,999.140	98.107023	1,036,990.39	98.722850	1,043,499.68	6,509.29	0.13
Original Face:		Base	1,466,009.000	98.107023	1,036,990.39	98.722850	1,043,499.68	6,509.29	0.13

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137HBQV9	FREDDIE MAC FHR 5387 BA				5.250000	25 Oct 2053		
	3,717,285.720	Local	99.824345	3,710,756.11	100.598250	3,739,524.38	28,768.27	0.47
Original Face:	5,000,000.000	Base	99.824345	3,710,756.11	100.598250	3,739,524.38	28,768.27	0.47
3137HCA93	FREDDIE MAC FHR 5404 AB				5.500000	25 Jan 2048		
	1,319,877.050	Local	99.897862	1,318,528.95	100.680020	1,328,852.48	10,323.53	0.17
Original Face:	2,331,768.000	Base	99.897862	1,318,528.95	100.680020	1,328,852.48	10,323.53	0.17
3137HCKY7	FREDDIE MAC FHR 5407 AB				5.500000	25 Nov 2050		
	1,573,965.830	Local	99.213907	1,561,593.00	100.815290	1,586,798.22	25,205.22	0.20
Original Face:	3,643,671.000	Base	99.213907	1,561,593.00	100.815290	1,586,798.22	25,205.22	0.20
3137HFFV2	FREDDIE MAC FHR 5452 CB				5.000000	25 Aug 2051		
	2,788,183.690	Local	99.406982	2,771,649.26	99.876620	2,784,743.63	13,094.37	0.35
Original Face:	5,000,000.000	Base	99.406982	2,771,649.26	99.876620	2,784,743.63	13,094.37	0.35
3137HHZ95	FREDDIE MAC FHR 5492 PA				5.000000	25 Dec 2053		
	8,079,389.200	Local	98.098660	7,925,772.51	100.293320	8,103,087.66	177,315.15	1.03
Original Face:	8,872,000.000	Base	98.098660	7,925,772.51	100.293320	8,103,087.66	177,315.15	1.03
3137HJP50	FREDDIE MAC FHR 5507 EA				6.000000	25 Sep 2049		
	2,346,802.880	Local	100.366833	2,355,411.72	101.267230	2,376,542.27	21,130.55	0.30
Original Face:	5,000,000.000	Base	100.366833	2,355,411.72	101.267230	2,376,542.27	21,130.55	0.30
3137HJPM3	FREDDIE MAC FHR 5507 GB				5.500000	25 Mar 2051		
	2,798,100.880	Local	99.693913	2,789,536.25	100.560370	2,813,780.60	24,244.35	0.36
Original Face:	5,000,000.000	Base	99.693913	2,789,536.25	100.560370	2,813,780.60	24,244.35	0.36
3137HK2W3	FREDDIE MAC FHR 5520 GA				5.500000	25 Oct 2049		
	4,171,238.700	Local	100.000000	4,171,238.70	100.912560	4,209,303.76	38,065.06	0.53
Original Face:	5,825,000.000	Base	100.000000	4,171,238.70	100.912560	4,209,303.76	38,065.06	0.53
3137HMV72	FREDDIE MAC FHR 5578 KA				5.000000	25 Sep 2055		
	4,883,125.300	Local	99.860420	4,876,309.45	99.574440	4,862,344.67	-13,964.78	0.62
Original Face:	5,000,000.000	Base	99.860420	4,876,309.45	99.574440	4,862,344.67	-13,964.78	0.62
3137HMVB3	FREDDIE MAC FHR 5578 KE				4.750000	25 Sep 2055		
	4,883,125.300	Local	99.224457	4,845,254.55	98.823680	4,825,684.12	-19,570.43	0.61
Original Face:	5,000,000.000	Base	99.224457	4,845,254.55	98.823680	4,825,684.12	-19,570.43	0.61

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137HNU89	FREDDIE MAC FHR 5595 PH					5.000000	25 Dec 2054		
		Local	4,788,290.960	99.968933	4,786,803.37	99.429800	4,760,988.12	-25,815.25	0.60
Original Face:		Base	5,000,000.000	99.968933	4,786,803.37	99.429800	4,760,988.12	-25,815.25	0.60
3137HPHR7	FREDDIE MAC FHR 5613 GH					4.750000	25 Jan 2056		
		Local	4,938,357.100	99.844174	4,930,661.85	99.294380	4,903,511.06	-27,150.79	0.62
Original Face:		Base	5,000,000.000	99.844174	4,930,661.85	99.294380	4,903,511.06	-27,150.79	0.62
3137HPKU6	FREDDIE MAC FHR 5616 GB					4.150000	15 Dec 2032		
		Local	4,888,674.960	99.373415	4,858,043.24	97.762220	4,779,277.17	-78,766.07	0.61
Original Face:		Base	5,000,000.000	99.373415	4,858,043.24	97.762220	4,779,277.17	-78,766.07	0.61
3137HPTM5	FREDDIE MAC FHR 5616 DA					4.250000	15 Jun 2032		
		Local	9,737,310.710	99.620826	9,700,389.36	98.490210	9,590,297.77	-110,091.59	1.22
Original Face:		Base	10,000,000.000	99.620826	9,700,389.36	98.490210	9,590,297.77	-110,091.59	1.22
3137HQ4F5	FREDDIE MAC FHR 5633 DE					4.750000	25 Feb 2056		
		Local	4,906,206.750	98.687941	4,841,834.44	98.390570	4,827,244.79	-14,589.65	0.61
Original Face:		Base	5,000,000.000	98.687941	4,841,834.44	98.390570	4,827,244.79	-14,589.65	0.61
3137HQGV7	FREDDIE MAC FHR 5637 JA					4.500000	25 Feb 2049		
		Local	4,930,264.710	99.641449	4,912,587.22	98.970870	4,879,525.88	-33,061.34	0.62
Original Face:		Base	5,000,000.000	99.641449	4,912,587.22	98.970870	4,879,525.88	-33,061.34	0.62
3137HR4K2	FREDDIE MAC FHR 5650 PB					4.750000	25 Jan 2056		
		Local	10,000,000.000	99.109413	9,910,941.29	98.693540	9,869,354.00	-41,587.29	1.25
Original Face:		Base	10,000,000.000	99.109413	9,910,941.29	98.693540	9,869,354.00	-41,587.29	1.25
3138ASYU0	FNMA POOL AJ1622 FN 10/26 FIXED 3					3.000000	01 Oct 2026		
		Local	2,120.500	100.107050	2,122.77	99.417490	2,108.15	-14.62	0.00
Original Face:		Base	500,000.000	100.107050	2,122.77	99.417490	2,108.15	-14.62	0.00
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	320,602.600	100.264081	321,449.25	97.582386	312,851.67	-8,597.58	0.04
Original Face:		Base	5,000,000.000	100.264081	321,449.25	97.582386	312,851.67	-8,597.58	0.04
3138XMFR6	FNMA POOL AV9175 FN 03/34 FIXED 4					4.000000	01 Mar 2034		
		Local	801,616.970	102.603213	822,484.77	98.794195	791,951.03	-30,533.74	0.10
Original Face:		Base	7,000,000.000	102.603213	822,484.77	98.794195	791,951.03	-30,533.74	0.10

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31397QW53	FANNIE MAE FNR 2010 151 BL					4.000000	25 Jan 2031		
		Local	708,497.370	101.103325	716,314.40	99.031770	701,637.49	-14,676.91	0.09
Original Face:		Base	7,000,000.000	101.103325	716,314.40	99.031770	701,637.49	-14,676.91	0.09
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	35,302.900	103.508295	36,541.43	100.025230	35,311.81	-1,229.62	0.00
Original Face:		Base	5,000,000.000	103.508295	36,541.43	100.025230	35,311.81	-1,229.62	0.00
3140W4U54	FNMA POOL FA4203 FN 08/42 FIXED VAR					2.000000	01 Aug 2042		
		Local	5,463,578.410	88.809380	4,852,170.10	87.813115	4,797,738.39	-54,431.71	0.61
Original Face:		Base	5,533,818.000	88.809380	4,852,170.10	87.813115	4,797,738.39	-54,431.71	0.61
31418A5Z7	FNMA POOL MA1763 FN 01/34 FIXED 3.5					3.500000	01 Jan 2034		
		Local	577,342.290	101.358903	585,187.81	97.541846	563,150.33	-22,037.48	0.07
Original Face:		Base	7,000,000.000	101.358903	585,187.81	97.541846	563,150.33	-22,037.48	0.07
3618BH6G6	GNMA II POOL CU0871 G2 05/63 FIXED 5					5.000000	20 May 2063		
		Local	2,740,555.950	97.954633	2,684,501.52	99.403034	2,724,195.76	39,694.24	0.35
Original Face:		Base	5,000,000.000	97.954633	2,684,501.52	99.403034	2,724,195.76	39,694.24	0.35
375558BX0	GILEAD SCIENCES INC SR UNSECURED 10/27 1.2					1.200000	01 Oct 2027		
		Local	5,000,000.000	99.981355	4,999,067.73	95.836042	4,791,802.10	-207,265.63	0.61
		Base		99.981355	4,999,067.73	95.836042	4,791,802.10	-207,265.63	0.61
38141GXG4	GOLDMAN SACHS GROUP INC SR UNSECURED 02/30 2.6					2.600000	07 Feb 2030		
		Local	1,200,000.000	102.527729	1,230,332.75	93.029888	1,116,358.66	-113,974.09	0.14
		Base		102.527729	1,230,332.75	93.029888	1,116,358.66	-113,974.09	0.14
38141GYH1	GOLDMAN SACHS GROUP INC SR UNSECURED 09/27 VAR					4.450000	10 Sep 2027		
		Local	2,600,000.000	99.883495	2,596,970.86	100.033395	2,600,868.27	3,897.41	0.33
		Base		99.883495	2,596,970.86	100.033395	2,600,868.27	3,897.41	0.33
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	99.362428	4,968,121.40	-31,878.60	0.63
		Base		100.000000	5,000,000.00	99.362428	4,968,121.40	-31,878.60	0.63
38377TWU1	GOVERNMENT NATIONAL MORTGAGE A GNR 2011 17 PH					3.000000	20 Sep 2040		
		Local	55,120.050	99.876978	55,052.24	97.948460	53,989.24	-1,063.00	0.01
Original Face:		Base	3,000,000.000	99.876978	55,052.24	97.948460	53,989.24	-1,063.00	0.01

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38378B7E3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 33 AC					1.744000	16 May 2046		
		Local	115,898.720	97.130840	112,573.40	90.604320	105,009.25	-7,564.15	0.01
Original Face:		Base	675,000.000	97.130840	112,573.40	90.604320	105,009.25	-7,564.15	0.01
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	207,197.950	100.632164	208,507.78	88.923800	184,248.29	-24,259.49	0.02
Original Face:		Base	5,000,000.000	100.632164	208,507.78	88.923800	184,248.29	-24,259.49	0.02
38379UK39	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 127 AF					2.150000	16 Feb 2057		
		Local	395,857.440	96.646917	382,584.01	84.637550	335,044.04	-47,539.97	0.04
Original Face:		Base	1,600,000.000	96.646917	382,584.01	84.637550	335,044.04	-47,539.97	0.04
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,675,570.200	101.193846	1,695,573.93	97.251422	1,629,515.85	-66,058.08	0.21
Original Face:		Base	5,000,000.000	101.193846	1,695,573.93	97.251422	1,629,515.85	-66,058.08	0.21
38380QCU4	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H11 GA					1.250000	20 Jul 2067		
		Local	326,767.890	100.518897	328,463.48	99.165890	324,042.29	-4,421.19	0.04
Original Face:		Base	7,878,829.000	100.518897	328,463.48	99.165890	324,042.29	-4,421.19	0.04
38380QHW5	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FC					4.783250	20 Aug 2070		
		Local	2,975,389.900	103.318048	3,074,114.76	101.177980	3,010,439.40	-63,675.36	0.38
Original Face:		Base	5,000,000.000	103.318048	3,074,114.76	101.177980	3,010,439.40	-63,675.36	0.38
38380QHY1	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H15 FE					4.933250	20 Aug 2070		
		Local	2,977,352.350	104.237307	3,103,511.90	101.585930	3,024,571.07	-78,940.83	0.38
Original Face:		Base	5,000,000.000	104.237307	3,103,511.90	101.585930	3,024,571.07	-78,940.83	0.38
38381P2F9	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 132 MA					4.000000	20 May 2051		
		Local	4,908,806.300	98.452930	4,832,863.61	97.693670	4,795,593.03	-37,270.58	0.61
Original Face:		Base	5,000,000.000	98.452930	4,832,863.61	97.693670	4,795,593.03	-37,270.58	0.61
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	4,802,723.950	99.824551	4,794,297.61	99.835390	4,794,818.19	520.58	0.61
Original Face:		Base	5,000,000.000	99.824551	4,794,297.61	99.835390	4,794,818.19	520.58	0.61
38381QTB7	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 131 QD					4.500000	20 Jul 2051		
		Local	9,601,320.500	99.845390	9,586,475.94	99.096550	9,514,577.37	-71,898.57	1.21
Original Face:		Base	10,000,000.000	99.845390	9,586,475.94	99.096550	9,514,577.37	-71,898.57	1.21

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38381UK27	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 150 QD					4.500000	20 Jul 2051		
		Local	9,667,639.000	100.000000	9,667,639.00	99.314440	9,601,361.53	-66,277.47	1.22
Original Face:		Base	10,000,000.000	100.000000	9,667,639.00	99.314440	9,601,361.53	-66,277.47	1.22
38382BSL8	GOVERNMENT NATIONAL MORTGAGE A GNR 2019 153 HC					2.500000	20 Dec 2049		
		Local	795,131.860	100.451335	798,720.57	87.961450	699,409.51	-99,311.06	0.09
Original Face:		Base	6,993,000.000	100.451335	798,720.57	87.961450	699,409.51	-99,311.06	0.09
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.832380	20 Jul 2067		
		Local	355,585.540	97.740625	347,551.53	98.533020	350,369.17	2,817.64	0.04
Original Face:		Base	7,000,000.000	97.740625	347,551.53	98.533020	350,369.17	2,817.64	0.04
38383HTN9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 6 CA					3.000000	16 Jan 2044		
		Local	5,467,806.410	95.784600	5,237,316.48	96.811180	5,293,447.91	56,131.43	0.67
Original Face:		Base	9,418,000.000	95.784600	5,237,316.48	96.811180	5,293,447.91	56,131.43	0.67
38383YTF9	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 161 BA					4.500000	20 Oct 2048		
		Local	3,021,598.300	98.324693	2,970,977.25	98.529200	2,977,156.63	6,179.38	0.38
Original Face:		Base	5,000,000.000	98.324693	2,970,977.25	98.529200	2,977,156.63	6,179.38	0.38
38384AF32	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 84 MA					6.000000	20 Feb 2050		
		Local	1,756,756.750	100.588503	1,767,095.32	100.544600	1,766,324.05	-771.27	0.22
Original Face:		Base	5,000,000.000	100.588503	1,767,095.32	100.544600	1,766,324.05	-771.27	0.22
38384BXP1	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 98 BA					6.000000	20 Nov 2049		
		Local	917,675.180	99.895531	916,716.49	100.511680	922,370.74	5,654.25	0.12
Original Face:		Base	2,628,000.000	99.895531	916,716.49	100.511680	922,370.74	5,654.25	0.12
38384CFE4	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 117 MA					6.000000	20 Nov 2049		
		Local	1,719,956.800	99.977608	1,719,571.66	100.495660	1,728,481.94	8,910.28	0.22
Original Face:		Base	5,000,000.000	99.977608	1,719,571.66	100.495660	1,728,481.94	8,910.28	0.22
38384GNL0	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 187 CD					6.000000	20 Apr 2049		
		Local	870,973.350	100.846717	878,348.03	101.226430	881,655.23	3,307.20	0.11
Original Face:		Base	2,543,000.000	100.846717	878,348.03	101.226430	881,655.23	3,307.20	0.11
38384GZK9	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 186 JA					5.000000	20 Jun 2044		
		Local	1,864,197.900	98.804233	1,841,906.43	99.798410	1,860,439.86	18,533.43	0.24
Original Face:		Base	5,000,000.000	98.804233	1,841,906.43	99.798410	1,860,439.86	18,533.43	0.24

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38384JH98	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 22 HA					5.000000	20 Feb 2039		
		Local	1,301,880.650	99.255611	1,292,189.59	99.762490	1,298,788.55	6,598.96	0.16
Original Face:		Base	5,000,000.000	99.255611	1,292,189.59	99.762490	1,298,788.55	6,598.96	0.16
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA					4.500000	20 Dec 2049		
		Local	6,583,341.440	99.410875	6,544,557.32	99.447470	6,546,966.50	2,409.18	0.83
Original Face:		Base	8,000,000.000	99.410875	6,544,557.32	99.447470	6,546,966.50	2,409.18	0.83
38384PL65	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 94 E					4.500000	20 Jan 2050		
		Local	8,775,443.820	99.892153	8,765,979.75	99.814390	8,759,155.72	-6,824.03	1.11
Original Face:		Base	12,205,000.000	99.892153	8,765,979.75	99.814390	8,759,155.72	-6,824.03	1.11
38384PPX2	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 97 D					4.500000	20 Dec 2050		
		Local	3,054,838.600	99.557526	3,041,321.73	100.148680	3,059,380.53	18,058.80	0.39
Original Face:		Base	5,000,000.000	99.557526	3,041,321.73	100.148680	3,059,380.53	18,058.80	0.39
38384Q4H8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 117 CD					5.000000	20 Jan 2052		
		Local	3,542,734.350	99.787564	3,535,208.31	99.784270	3,535,091.61	-116.70	0.45
Original Face:		Base	5,000,000.000	99.787564	3,535,208.31	99.784270	3,535,091.61	-116.70	0.45
38384UQY8	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 127 QA					5.000000	20 Dec 2051		
		Local	2,626,091.150	99.681236	2,617,720.12	100.023330	2,626,703.82	8,983.70	0.33
Original Face:		Base	5,000,000.000	99.681236	2,617,720.12	100.023330	2,626,703.82	8,983.70	0.33
38384VKT3	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 130 AC					5.000000	20 Jan 2053		
		Local	2,160,945.360	98.900715	2,137,190.42	100.701340	2,176,100.93	38,910.51	0.28
Original Face:		Base	3,565,580.000	98.900715	2,137,190.42	100.701340	2,176,100.93	38,910.51	0.28
38384WAN5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 154 DA					5.000000	20 Jul 2050		
		Local	1,993,086.850	100.000000	1,993,086.85	99.672790	1,986,565.27	-6,521.58	0.25
Original Face:		Base	5,000,000.000	100.000000	1,993,086.85	99.672790	1,986,565.27	-6,521.58	0.25
38385DB62	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 47 BA					5.000000	20 Aug 2052		
		Local	11,190,547.650	99.713229	11,158,456.40	100.566460	11,253,937.63	95,481.23	1.43
Original Face:		Base	15,000,000.000	99.713229	11,158,456.40	100.566460	11,253,937.63	95,481.23	1.43
38385H5F0	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 199 PY					4.500000	20 Nov 2055		
		Local	4,934,102.750	98.379915	4,854,166.08	98.578040	4,863,941.78	9,775.70	0.62
Original Face:		Base	5,000,000.000	98.379915	4,854,166.08	98.578040	4,863,941.78	9,775.70	0.62

& 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
38385HDA2	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 175 AP					4.500000	20 Oct 2055		
		Local	4,870,228.300	99.549906	4,848,307.70	98.388680	4,791,753.34	-56,554.36	0.61
Original Face:		Base	5,000,000.000	99.549906	4,848,307.70	98.388680	4,791,753.34	-56,554.36	0.61
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	5,000,000.000	99.955229	4,997,761.46	100.738029	5,036,901.45	39,139.99	0.64
		Base		99.955229	4,997,761.46	100.738029	5,036,901.45	39,139.99	0.64
437076CA8	HOME DEPOT INC SR UNSECURED 04/27 2.5					2.500000	15 Apr 2027		
		Local	5,000,000.000	99.928238	4,996,411.88	98.417085	4,920,854.25	-75,557.63	0.62
		Base		99.928238	4,996,411.88	98.417085	4,920,854.25	-75,557.63	0.62
43849RAC9	HONEYWELL AEROSPACE INC COMPANY GUAR 144A 03/29 4					4.000000	16 Mar 2029		
		Local	2,500,000.000	99.834314	2,495,857.85	99.091048	2,477,276.20	-18,581.65	0.31
		Base		99.834314	2,495,857.85	99.091048	2,477,276.20	-18,581.65	0.31
45866FAV6	INTERCONTINENTALEXCHANGE SR UNSECURED 06/29 4.35					4.350000	15 Jun 2029		
		Local	7,000,000.000	99.947888	6,996,352.16	99.768650	6,983,805.50	-12,546.66	0.89
		Base		99.947888	6,996,352.16	99.768650	6,983,805.50	-12,546.66	0.89
46625HHV5	JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5					5.500000	15 Oct 2040		
		Local	1,000,000.000	135.267484	1,352,674.84	101.894065	1,018,940.65	-333,734.19	0.13
		Base		135.267484	1,352,674.84	101.894065	1,018,940.65	-333,734.19	0.13
47800AAD2	JOHN DEERE OWNER TRUST JDOT 2022 B A4					3.800000	15 May 2029		
		Local	3,750,000.000	99.973690	3,749,013.38	99.989560	3,749,608.50	595.12	0.48
Original Face:		Base	3,750,000.000	99.973690	3,749,013.38	99.989560	3,749,608.50	595.12	0.48
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	5,000,000.000	99.520985	4,976,049.25	69.774509	3,488,725.45	-1,487,323.80	0.44
		Base		99.520985	4,976,049.25	69.774509	3,488,725.45	-1,487,323.80	0.44
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.944821	4,997,241.07	97.831300	4,891,565.00	-105,676.07	0.62
		Base		99.944821	4,997,241.07	97.831300	4,891,565.00	-105,676.07	0.62
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.940493	2,498,512.32	102.100766	2,552,519.15	54,006.83	0.32
		Base		99.940493	2,498,512.32	102.100766	2,552,519.15	54,006.83	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
532457AZ1	ELI LILLY + CO SR UNSECURED 03/27 5.5					5.500000	15 Mar 2027		
		Local	5,000,000.000	101.777430	5,088,871.50	101.379185	5,068,959.25	-19,912.25	0.64
		Base		101.777430	5,088,871.50	101.379185	5,068,959.25	-19,912.25	0.64
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	99.007404	4,950,370.18	56.442570	2,822,128.50	-2,128,241.68	0.36
		Base		99.007404	4,950,370.18	56.442570	2,822,128.50	-2,128,241.68	0.36
63743HFJ6	NATIONAL RURAL UTIL COOP SR UNSECURED 09/28 5.05					5.050000	15 Sep 2028		
		Local	5,000,000.000	99.993221	4,999,661.04	101.555873	5,077,793.65	78,132.61	0.64
		Base		99.993221	4,999,661.04	101.555873	5,077,793.65	78,132.61	0.64
63743HFZ0	NATIONAL RURAL UTIL COOP SR UNSECURED 08/28 4.15					4.150000	25 Aug 2028		
		Local	5,000,000.000	99.909210	4,995,460.48	99.616280	4,980,814.00	-14,646.48	0.63
		Base		99.909210	4,995,460.48	99.616280	4,980,814.00	-14,646.48	0.63
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.856618	4,992,830.91	94.531607	4,726,580.35	-266,250.56	0.60
		Base		99.856618	4,992,830.91	94.531607	4,726,580.35	-266,250.56	0.60
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.845265	3,494,584.29	91.015971	3,185,558.99	-309,025.30	0.40
		Base		99.845265	3,494,584.29	91.015971	3,185,558.99	-309,025.30	0.40
665859AW4	NORTHERN TRUST CORP SR UNSECURED 05/27 4					4.000000	10 May 2027		
		Local	1,000,000.000	99.961301	999,613.01	99.892365	998,923.65	-689.36	0.13
		Base		99.961301	999,613.01	99.892365	998,923.65	-689.36	0.13
69371RT97	PACCAR FINANCIAL CORP SR UNSECURED 08/28 4					4.000000	08 Aug 2028		
		Local	5,000,000.000	99.953091	4,997,654.56	99.930462	4,996,523.10	-1,131.46	0.63
		Base		99.953091	4,997,654.56	99.930462	4,996,523.10	-1,131.46	0.63
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75					2.750000	19 Mar 2030		
		Local	5,000,000.000	104.300788	5,215,039.40	94.505277	4,725,263.85	-489,775.55	0.60
		Base		104.300788	5,215,039.40	94.505277	4,725,263.85	-489,775.55	0.60
718546AW4	PHILLIPS 66 COMPANY GUAR 12/30 2.15					2.150000	15 Dec 2030		
		Local	10,000,000.000	99.866151	9,986,615.06	89.633293	8,963,329.30	-1,023,285.76	1.14
		Base		99.866151	9,986,615.06	89.633293	8,963,329.30	-1,023,285.76	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
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25					2.250000	01 Jul 2030		
		Local	5,000,000.000	99.946251	4,997,312.55	91.428865	4,571,443.25	-425,869.30	0.58
		Base		99.946251	4,997,312.55	91.428865	4,571,443.25	-425,869.30	0.58
78014RDT4	ROYAL BANK OF CANADA SR UNSECURED 11/27 VAR					4.030000	18 Nov 2027		
		Local	2,500,000.000	100.000000	2,500,000.00	99.241722	2,481,043.05	-18,956.95	0.31
		Base		100.000000	2,500,000.00	99.241722	2,481,043.05	-18,956.95	0.31
78014RNM8	ROYAL BANK OF CANADA SR UNSECURED 06/26 VAR					4.302000	09 Jun 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.998906	4,999,945.30	-54.70	0.63
		Base		100.000000	5,000,000.00	99.998906	4,999,945.30	-54.70	0.63
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.680000	03 Mar 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.410100	5,020,505.00	20,505.00	0.64
		Base		100.000000	5,000,000.00	100.410100	5,020,505.00	20,505.00	0.64
8316A0EG1	SBA POOL 530134 SBA 05/47 FLOATING VAR					4.000000	25 May 2047		
		Local	2,739,891.060	100.000000	2,739,891.06	99.034600	2,713,440.15	-26,450.91	0.34
Original Face:		Base	5,000,000.000	100.000000	2,739,891.06	99.034600	2,713,440.15	-26,450.91	0.34
845011AC9	SOUTHWEST GAS CORP SR UNSECURED 06/30 2.2					2.200000	15 Jun 2030		
		Local	5,000,000.000	99.947165	4,997,358.23	90.968502	4,548,425.10	-448,933.13	0.58
		Base		99.947165	4,997,358.23	90.968502	4,548,425.10	-448,933.13	0.58
845011AF2	SOUTHWEST GAS CORP SR UNSECURED 12/27 5.8					5.800000	01 Dec 2027		
		Local	5,000,000.000	99.951378	4,997,568.88	102.189924	5,109,496.20	111,927.32	0.65
		Base		99.951378	4,997,568.88	102.189924	5,109,496.20	111,927.32	0.65
871829BK2	SYSCO CORPORATION COMPANY GUAR 02/30 2.4					2.400000	15 Feb 2030		
		Local	3,000,000.000	99.863243	2,995,897.28	91.634323	2,749,029.69	-246,867.59	0.35
		Base		99.863243	2,995,897.28	91.634323	2,749,029.69	-246,867.59	0.35
89114XGV9	TORONTO DOMINION BANK SR UNSECURED 01/27 VAR					4.290000	21 Jan 2027		
		Local	10,000,000.000	99.979278	9,997,927.81	99.743859	9,974,385.90	-23,541.91	1.26
		Base		99.979278	9,997,927.81	99.743859	9,974,385.90	-23,541.91	1.26
89236TPC3	TOYOTA MOTOR CREDIT CORP SR UNSECURED 12/30 4.15					4.150000	10 Dec 2030		
		Local	4,000,000.000	99.763868	3,990,554.71	97.772654	3,910,906.16	-79,648.55	0.50
		Base		99.763868	3,990,554.71	97.772654	3,910,906.16	-79,648.55	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
91282CJP7	US TREASURY N/B 12/26 4.375					4.375000	15 Dec 2026		
		Local	10,000,000.000	100.243580	10,024,357.99	100.420573	10,042,057.30	17,699.31	1.27
		Base		100.243580	10,024,357.99	100.420573	10,042,057.30	17,699.31	1.27
91324PEQ1	UNITEDHEALTH GROUP INC SR UNSECURED 02/30 5.3					5.300000	15 Feb 2030		
		Local	5,000,000.000	99.915012	4,995,750.60	102.817974	5,140,898.70	145,148.10	0.65
		Base		99.915012	4,995,750.60	102.817974	5,140,898.70	145,148.10	0.65
92343VFL3	VERIZON COMMUNICATIONS SR UNSECURED 09/30 1.5					1.500000	18 Sep 2030		
		Local	2,000,000.000	99.950427	1,999,008.53	87.722388	1,754,447.76	-244,560.77	0.22
		Base		99.950427	1,999,008.53	87.722388	1,754,447.76	-244,560.77	0.22
92343VHG2	VERIZON COMMUNICATIONS SR UNSECURED 01/36 5					5.000000	15 Jan 2036		
		Local	3,000,000.000	99.165146	2,974,954.37	98.026881	2,940,806.43	-34,147.94	0.37
		Base		99.165146	2,974,954.37	98.026881	2,940,806.43	-34,147.94	0.37
92826CAM4	VISA INC SR UNSECURED 04/30 2.05					2.050000	15 Apr 2030		
		Local	5,000,000.000	102.007304	5,100,365.18	91.913902	4,595,695.10	-504,670.08	0.58
		Base		102.007304	5,100,365.18	91.913902	4,595,695.10	-504,670.08	0.58
92826CAP7	VISA INC SR UNSECURED 08/27 0.75					0.750000	15 Aug 2027		
		Local	5,000,000.000	99.978618	4,998,930.90	95.728166	4,786,408.30	-212,522.60	0.61
		Base		99.978618	4,998,930.90	95.728166	4,786,408.30	-212,522.60	0.61
92868WAB3	VOLKSWAGEN AUTO LEASE TRUST VWALT 2025 A A2A					4.430000	20 Dec 2027		
		Local	2,197,617.030	99.997299	2,197,557.68	100.217730	2,202,401.90	4,844.22	0.28
Original Face:		Base	2,500,000.000	99.997299	2,197,557.68	100.217730	2,202,401.90	4,844.22	0.28
931142FB4	WALMART INC SR UNSECURED 04/28 3.9					3.900000	15 Apr 2028		
		Local	2,000,000.000	99.920522	1,998,410.43	99.924847	1,998,496.94	86.51	0.25
		Base		99.920522	1,998,410.43	99.924847	1,998,496.94	86.51	0.25
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1					4.100000	03 Jun 2026		
		Local	5,000,000.000	99.798925	4,989,946.24	100.005744	5,000,287.20	10,340.96	0.63
		Base		99.798925	4,989,946.24	100.005744	5,000,287.20	10,340.96	0.63
US DOLLAR Total									
		Local	615,796,262.530		614,892,545.54		599,601,387.93	-15,291,157.61	76.04
Original Face:		Base	487,668,309.000		614,892,545.54		599,601,387.93	-15,291,157.61	76.04

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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
FIXED INCOME Total									
		615,796,262.530	Base		614,892,545.54		599,601,387.93	-15,291,157.61	76.04
	Original Face:	487,668,309.000							

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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									
		805,757,286.680	Base		803,843,020.31		788,530,255.26	-15,312,765.05	100.00
	Original Face:	487,668,309.000							

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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						3.700000	30 Apr 2026		
			81,000,000.000	Local	100.000000	81,000,000.00	100.000000	81,000,000.00	0.00	3.42
				Base	100.000000	81,000,000.00	100.000000	81,000,000.00	0.00	3.42
22599G006	CREDIT AGRICOLE REPO REPO						3.660000	01 Apr 2026		
			250,000,000.000	Local	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	10.57
				Base	100.000000	250,000,000.00	100.000000	250,000,000.00	0.00	10.57
22599G006	CREDIT AGRICOLE REPO REPO						3.670000	01 Apr 2026		
			100,000,000.000	Local	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.23
				Base	100.000000	100,000,000.00	100.000000	100,000,000.00	0.00	4.23
43851UEE9	HONEYWELL INTERNATN						3.750000	14 May 2026		
			25,000,000.000	Local	99.552083	24,888,020.83	99.552083	24,888,020.75	-0.08	1.05
				Base	99.552083	24,888,020.83	99.552083	24,888,020.75	-0.08	1.05
47816GE54	JOHNSON + JOHNSON						3.590000	05 May 2026		
			25,000,000.000	Local	99.660944	24,915,236.11	99.660944	24,915,236.00	-0.11	1.05
				Base	99.660944	24,915,236.11	99.660944	24,915,236.00	-0.11	1.05

Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
60920WE48	MONDELEZ INTL INC				3.810000	04 May 2026		
	17,000,000.000	Local	99.650750	16,940,627.50	99.650750	16,940,627.50	0.00	0.72
		Base	99.650750	16,940,627.50	99.650750	16,940,627.50	0.00	0.72
60920WE48	MONDELEZ INTL INC				3.820000	04 May 2026		
	17,000,000.000	Local	99.649833	16,940,471.67	99.649833	16,940,471.61	-0.06	0.72
		Base	99.649833	16,940,471.67	99.649833	16,940,471.61	-0.06	0.72
63743DDA6	NATL RURAL UTIL COOP				3.820000	10 Apr 2026		
	25,000,000.000	Local	99.904500	24,976,125.00	99.904500	24,976,125.00	0.00	1.06
		Base	99.904500	24,976,125.00	99.904500	24,976,125.00	0.00	1.06
71344UF12	PEPSICO INC				3.530000	01 Jun 2026		
	25,000,000.000	Local	99.401861	24,850,465.28	99.360600	24,840,150.00	-10,315.28	1.05
		Base	99.401861	24,850,465.28	99.360600	24,840,150.00	-10,315.28	1.05
71344UJE0	PEPSICO INC				3.640000	14 Sep 2026		
	25,000,000.000	Local	98.321556	24,580,388.88	98.311440	24,577,860.00	-2,528.88	1.04
		Base	98.321556	24,580,388.88	98.311440	24,577,860.00	-2,528.88	1.04
78015DG61	ROYAL BK CDA				3.670000	06 Jul 2026		
	25,000,000.000	Local	99.021333	24,755,333.33	98.952940	24,738,235.00	-17,098.33	1.05
		Base	99.021333	24,755,333.33	98.952940	24,738,235.00	-17,098.33	1.05
8085A3FC4	SCHWAB CHARLES CORP 06/26 ZCP				3.990000	12 Jun 2026		
	25,000,000.000	Local	99.202000	24,800,500.00	99.227960	24,806,990.00	6,490.00	1.05
		Base	99.202000	24,800,500.00	99.227960	24,806,990.00	6,490.00	1.05
85462DDE0	STANLEY WORKS (THE)				4.020000	14 Apr 2026		
	25,000,000.000	Local	99.854833	24,963,708.34	99.854833	24,963,708.25	-0.09	1.06
		Base	99.854833	24,963,708.34	99.854833	24,963,708.25	-0.09	1.06
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.670000	01 Apr 2026		
	70,000,000.000	Local	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.96
		Base	100.000000	70,000,000.00	100.000000	70,000,000.00	0.00	2.96
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.670000	30 Apr 2026		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.17
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.17

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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
927WWR006	TD SECURITIES REPO TD SECURITIES REPO				3.660000	01 Apr 2026		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.11
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	2.11
927YHY004	RBC CAPITAL MARKETS REPO 04/16 VAR				3.640000	01 Apr 2026		
	245,021,212.050	Local	100.000000	245,021,212.05	100.000000	245,021,212.05	0.00	10.36
		Base	100.000000	245,021,212.05	100.000000	245,021,212.05	0.00	10.36
93114FDV3	WAL MART STORES INC				3.720000	29 Apr 2026		
	25,000,000.000	Local	99.710667	24,927,666.67	99.710667	24,927,666.75	0.08	1.05
		Base	99.710667	24,927,666.67	99.710667	24,927,666.75	0.08	1.05
979QHR003	SOUTH STREET REPO				3.500000	01 Apr 2026		
	133,000,000.000	Local	100.000000	133,000,000.00	100.000000	133,000,000.00	0.00	5.62
		Base	100.000000	133,000,000.00	100.000000	133,000,000.00	0.00	5.62
980UKM008	US BANK REPO				3.620000	01 Apr 2026		
	300,000,000.000	Local	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	12.68
		Base	100.000000	300,000,000.00	100.000000	300,000,000.00	0.00	12.68
985FHY004	MITSUBISHI UFJ REPO				3.640000	01 Apr 2026		
	479,776,762.230	Local	100.000000	479,776,762.23	100.000000	479,776,762.23	0.00	20.28
		Base	100.000000	479,776,762.23	100.000000	479,776,762.23	0.00	20.28
985FHY004	MITSUBISHI UFJ REPO				3.630000	30 Apr 2026		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.17
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	3.17
US DOLLAR Total								
	2,117,797,974.280	Local		2,116,336,517.89		2,116,313,065.14	-23,452.75	89.48
		Base		2,116,336,517.89		2,116,313,065.14	-23,452.75	89.48
CASH EQUIVALENT Total								
	2,117,797,974.280	Base		2,116,336,517.89		2,116,313,065.14	-23,452.75	89.48
EQUITY								
US DOLLAR							Exchange Rate:	1.000000

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
38141W273	GOLDMAN SACHS FINANCIAL SQUARE GLDMN SCHS FIN SQ GV FST							
	80,420,918.730	Local	1.000000	80,420,918.73	1.000000	80,420,918.73	0.00	3.40
		Base	1.000000	80,420,918.73	1.000000	80,420,918.73	0.00	3.40
4812CA561	JPMORGAN US GOVERNMENT MONEY M JPMORGAN US GOVT MMKT							
	94,168,183.070	Local	1.000000	94,168,183.07	1.000000	94,168,183.07	0.00	3.98
		Base	1.000000	94,168,183.07	1.000000	94,168,183.07	0.00	3.98
61747C707	MSILF GOVERNMENT PORTFOLIO MSILF GOVERNMENT INST							
	74,238,854.480	Local	1.000000	74,238,854.48	1.000000	74,238,854.48	0.00	3.14
		Base	1.000000	74,238,854.48	1.000000	74,238,854.48	0.00	3.14
US DOLLAR Total								
	248,827,956.280	Local		248,827,956.28		248,827,956.28	0.00	10.52
		Base		248,827,956.28		248,827,956.28	0.00	10.52
EQUITY Total								
	248,827,956.280	Base		248,827,956.28		248,827,956.28	0.00	10.52

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		2,366,675,930.560	Base		2,365,214,474.17		2,365,191,021.42	-23,452.75	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								
			49,999.990	1.000000	49,999.99	1.000000	49,999.99	0.00	0.04
		Base		1.000000	49,999.99	1.000000	49,999.99	0.00	0.04
US DOLLAR Total									
			49,999.990		49,999.99		49,999.99	0.00	0.04
		Base			49,999.99		49,999.99	0.00	0.04
CASH Total									
			49,999.990	Base	49,999.99		49,999.99	0.00	0.04
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
979QHR003	SOUTH STREET REPO					3.680000	01 Apr 2026		
			6,371,437.100	100.000000	6,371,437.10	100.000000	6,371,437.10	0.00	5.04
		Base		100.000000	6,371,437.10	100.000000	6,371,437.10	0.00	5.04
US DOLLAR Total									
			6,371,437.100		6,371,437.10		6,371,437.10	0.00	5.04
		Base			6,371,437.10		6,371,437.10	0.00	5.04
CASH EQUIVALENT Total									
			6,371,437.100	Base	6,371,437.10		6,371,437.10	0.00	5.04
FIXED INCOME									
US DOLLAR								Exchange Rate:	1.000000
02079KAJ6	ALPHABET INC SR UNSECURED 08/27 0.8					0.800000	15 Aug 2027		
			5,000,000.000	99.933616	4,996,680.81	95.947236	4,797,361.80	-199,319.01	3.80
		Base		99.933616	4,996,680.81	95.947236	4,797,361.80	-199,319.01	3.80

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
03444RAB4	ANDREW W MELLON FOUNDATI UNSECURED 08/27 0.947					0.947000	01 Aug 2027		
		Local	5,000,000.000	99.541059	4,977,052.96	96.077973	4,803,898.65	-173,154.31	3.80
		Base		99.541059	4,977,052.96	96.077973	4,803,898.65	-173,154.31	3.80
035240AV2	ANHEUSER BUSCH INBEV WOR COMPANY GUAR 06/30 3.5					3.500000	01 Jun 2030		
		Local	5,000,000.000	99.913872	4,995,693.60	96.624379	4,831,218.95	-164,474.65	3.82
		Base		99.913872	4,995,693.60	96.624379	4,831,218.95	-164,474.65	3.82
05348EBH1	AVALONBAY COMMUNITIES SR UNSECURED 01/31 2.45					2.450000	15 Jan 2031		
		Local	3,500,000.000	99.799807	3,492,993.24	90.972190	3,184,026.65	-308,966.59	2.52
		Base		99.799807	3,492,993.24	90.972190	3,184,026.65	-308,966.59	2.52
06048WL99	BANK OF AMERICA CORP SR UNSECURED 05/26 1.4					1.400000	14 May 2026		
		Local	2,500,000.000	100.000000	2,500,000.00	98.993343	2,474,833.58	-25,166.42	1.96
		Base		100.000000	2,500,000.00	98.993343	2,474,833.58	-25,166.42	1.96
06051GFX2	BANK OF AMERICA CORP SR UNSECURED 04/26 3.5					3.500000	19 Apr 2026		
		Local	2,500,000.000	100.109376	2,502,734.39	99.951376	2,498,784.40	-3,949.99	1.98
		Base		100.109376	2,502,734.39	99.951376	2,498,784.40	-3,949.99	1.98
09247XAQ4	BLACKROCK INC SR UNSECURED 04/30 2.4					2.400000	30 Apr 2030		
		Local	2,500,000.000	99.968179	2,499,204.48	92.843905	2,321,097.63	-178,106.85	1.84
		Base		99.968179	2,499,204.48	92.843905	2,321,097.63	-178,106.85	1.84
097023CN3	BOEING CO SR UNSECURED 02/30 2.95					2.950000	01 Feb 2030		
		Local	5,000,000.000	99.957260	4,997,863.02	94.067769	4,703,388.45	-294,474.57	3.72
		Base		99.957260	4,997,863.02	94.067769	4,703,388.45	-294,474.57	3.72
10638AAA4	BREAN ASSET BACKED SECURITIES BABS 2023 RM6 A1 144A					5.250000	25 Jan 2063		
		Local	573,284.520	94.488276	541,686.66	99.725960	571,713.49	30,026.83	0.45
Original Face:		Base	675,000.000	94.488276	541,686.66	99.725960	571,713.49	30,026.83	0.45
10638CAA0	BREAN ASSET BACKED SECURITIES BABS 2021 RM1 A 144A					1.400000	25 Oct 2063		
		Local	3,004,160.650	95.971179	2,883,128.38	95.381860	2,865,424.31	-17,704.07	2.27
Original Face:		Base	5,000,000.000	95.971179	2,883,128.38	95.381860	2,865,424.31	-17,704.07	2.27
10638MAA8	BREAN ASSET BACKED SECURITIES BABS 2021 RM2 A 144A					1.750000	25 Oct 2061		
		Local	4,221,509.220	94.289363	3,980,434.17	98.503810	4,158,347.42	177,913.25	3.29
Original Face:		Base	6,000,000.000	94.289363	3,980,434.17	98.503810	4,158,347.42	177,913.25	3.29

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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
189054AX7	CLOROX COMPANY SR UNSECURED 05/30 1.8					1.800000	15 May 2030		
			2,500,000.000	99.633518	2,490,837.95	89.429187	2,235,729.68	-255,108.27	1.77
		Base		99.633518	2,490,837.95	89.429187	2,235,729.68	-255,108.27	1.77
30231GBD3	EXXON MOBIL CORPORATION SR UNSECURED 08/26 2.275					2.275000	16 Aug 2026		
			2,500,000.000	100.000000	2,500,000.00	99.297306	2,482,432.65	-17,567.35	1.96
		Base		100.000000	2,500,000.00	99.297306	2,482,432.65	-17,567.35	1.96
3128HVKE8	FREDDIEMAC STRIP FHS 237 F22					4.136710	15 May 2036		
			92,325.600	100.026309	92,349.89	99.251765	91,634.79	-715.10	0.07
Original Face:		Base	16,000,000.000	100.026309	92,349.89	99.251765	91,634.79	-715.10	0.07
3128HXSR7	FREDDIEMAC STRIP FHS 268 25					2.500000	15 Aug 2042		
			470,160.100	100.931017	474,537.37	90.037979	423,322.65	-51,214.72	0.33
Original Face:		Base	5,000,000.000	100.931017	474,537.37	90.037979	423,322.65	-51,214.72	0.33
3128HXW76	FREDDIEMAC STRIP FHS 270 300					3.000000	15 Aug 2042		
			855,387.300	103.212587	882,867.36	91.472366	782,443.00	-100,424.36	0.62
Original Face:		Base	10,000,000.000	103.212587	882,867.36	91.472366	782,443.00	-100,424.36	0.62
3130AL5A8	FEDERAL HOME LOAN BANK BONDS 02/27 0.9					0.900000	26 Feb 2027		
			5,000,000.000	97.269736	4,863,486.78	97.527538	4,876,376.90	12,890.12	3.86
		Base		97.269736	4,863,486.78	97.527538	4,876,376.90	12,890.12	3.86
3133EJWT2	FEDERAL FARM CREDIT BANK BONDS 08/31 3.49					3.490000	13 Aug 2031		
			4,000,000.000	111.456875	4,458,274.98	97.353892	3,894,155.68	-564,119.30	3.08
		Base		111.456875	4,458,274.98	97.353892	3,894,155.68	-564,119.30	3.08
3135G05Y5	FANNIE MAE UNSECURED 10/27 0.75					0.750000	08 Oct 2027		
			2,500,000.000	99.968937	2,499,223.42	95.496976	2,387,424.40	-111,799.02	1.89
		Base		99.968937	2,499,223.42	95.496976	2,387,424.40	-111,799.02	1.89
3136B32E9	FANNIE MAE FNR 2019 7 LE					3.000000	25 Aug 2048		
			281,757.980	99.892564	281,455.27	92.875210	261,683.32	-19,771.95	0.21
Original Face:		Base	2,000,000.000	99.892564	281,455.27	92.875210	261,683.32	-19,771.95	0.21
3136BWZD1	FANNIE MAE FNR 2025 62 HA					5.000000	25 Nov 2051		
			1,802,781.360	99.911254	1,801,181.46	100.395660	1,809,914.24	8,732.78	1.43
Original Face:		Base	2,000,000.000	99.911254	1,801,181.46	100.395660	1,809,914.24	8,732.78	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
3136G4R88	FANNIE MAE NOTES 08/30 1.18					1.180000	26 Aug 2030		
		Local	2,700,000.000	99.955872	2,698,808.55	88.666208	2,393,987.62	-304,820.93	1.89
		Base		99.955872	2,698,808.55	88.666208	2,393,987.62	-304,820.93	1.89
3137AJ6H2	FREDDIE MAC FHR 3955 BK					2.000000	15 Feb 2041		
		Local	130,093.850	100.528941	130,781.97	96.975030	126,158.55	-4,623.42	0.10
Original Face:		Base	5,000,000.000	100.528941	130,781.97	96.975030	126,158.55	-4,623.42	0.10
3137AKHD6	FREDDIE MAC FHR 3989 BW					3.500000	15 Jan 2027		
		Local	64,211.190	100.341155	64,430.25	99.497580	63,888.58	-541.67	0.05
Original Face:		Base	3,000,000.000	100.341155	64,430.25	99.497580	63,888.58	-541.67	0.05
3137AL2X6	FREDDIE MAC FHR 3990 BH					3.500000	15 Jan 2032		
		Local	2,535,950.240	100.624915	2,551,797.77	97.654750	2,476,475.87	-75,321.90	1.96
Original Face:		Base	5,565,000.000	100.624915	2,551,797.77	97.654750	2,476,475.87	-75,321.90	1.96
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	7,679.280	100.028258	7,681.45	99.315050	7,626.68	-54.77	0.01
Original Face:		Base	2,000,000.000	100.028258	7,681.45	99.315050	7,626.68	-54.77	0.01
3137APJG6	FREDDIE MAC FHR 4030 BC					2.000000	15 Jan 2042		
		Local	184,514.800	100.266201	185,005.98	95.194300	175,647.57	-9,358.41	0.14
Original Face:		Base	5,000,000.000	100.266201	185,005.98	95.194300	175,647.57	-9,358.41	0.14
3137ATR20	FREDDIE MAC FHR 4097 VH					1.500000	15 Oct 2041		
		Local	209,545.160	100.267642	210,105.99	94.580300	198,188.44	-11,917.55	0.16
Original Face:		Base	14,878,168.000	100.267642	210,105.99	94.580300	198,188.44	-11,917.55	0.16
3137AYK42	FREDDIE MAC FHR 4172 PE					3.000000	15 Feb 2043		
		Local	3,430,981.700	99.347630	3,408,599.02	94.089810	3,228,204.16	-180,394.86	2.55
Original Face:		Base	5,000,000.000	99.347630	3,408,599.02	94.089810	3,228,204.16	-180,394.86	2.55
3137HBQV9	FREDDIE MAC FHR 5387 BA					5.250000	25 Oct 2053		
		Local	2,144,813.610	99.824346	2,141,046.15	100.598250	2,157,644.96	16,598.81	1.71
Original Face:		Base	2,884,919.000	99.824346	2,141,046.15	100.598250	2,157,644.96	16,598.81	1.71
3137HCA93	FREDDIE MAC FHR 5404 AB					5.500000	25 Jan 2048		
		Local	1,132,082.680	99.897862	1,130,926.39	100.680020	1,139,781.07	8,854.68	0.90
Original Face:		Base	2,000,000.000	99.897862	1,130,926.39	100.680020	1,139,781.07	8,854.68	0.90

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3138EDSW2	FNMA POOL AK8632 FN 04/42 FIXED 3.5					3.500000	01 Apr 2042		
		Local	709,630.450	102.605576	728,120.41	94.295924	669,152.59	-58,967.82	0.53
Original Face:		Base	5,000,000.000	102.605576	728,120.41	94.295924	669,152.59	-58,967.82	0.53
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	320,602.600	100.264081	321,449.25	97.582386	312,851.67	-8,597.58	0.25
Original Face:		Base	5,000,000.000	100.264081	321,449.25	97.582386	312,851.67	-8,597.58	0.25
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	118,181.300	104.634980	123,658.98	98.294330	116,165.52	-7,493.46	0.09
Original Face:		Base	10,000,000.000	104.634980	123,658.98	98.294330	116,165.52	-7,493.46	0.09
31398NY24	FANNIE MAE FNR 2010 123 PM					4.000000	25 Jul 2040		
		Local	393,274.680	104.911254	412,589.40	99.644090	391,874.98	-20,714.42	0.31
Original Face:		Base	6,000,000.000	104.911254	412,589.40	99.644090	391,874.98	-20,714.42	0.31
31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	35,302.900	103.508295	36,541.43	100.025230	35,311.81	-1,229.62	0.03
Original Face:		Base	5,000,000.000	103.508295	36,541.43	100.025230	35,311.81	-1,229.62	0.03
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	1,122,338.950	95.444850	1,071,214.73	84.645450	950,008.85	-121,205.88	0.75
Original Face:		Base	5,000,000.000	95.444850	1,071,214.73	84.645450	950,008.85	-121,205.88	0.75
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	207,197.950	100.632164	208,507.78	88.923800	184,248.29	-24,259.49	0.15
Original Face:		Base	5,000,000.000	100.632164	208,507.78	88.923800	184,248.29	-24,259.49	0.15
38380L2B8	GOVERNMENT NATIONAL MORTGAGE A GNR 2020 H04 EA					2.250000	20 Dec 2069		
		Local	1,340,456.160	101.193844	1,356,459.11	97.251422	1,303,612.68	-52,846.43	1.03
Original Face:		Base	4,000,000.000	101.193844	1,356,459.11	97.251422	1,303,612.68	-52,846.43	1.03
38381PS79	GOVERNMENT NATIONAL MORTGAGE A GNR 2025 127 P					5.000000	20 Jul 2055		
		Local	2,881,634.370	99.824551	2,876,578.57	99.835390	2,876,890.91	312.34	2.28
Original Face:		Base	3,000,000.000	99.824551	2,876,578.57	99.835390	2,876,890.91	312.34	2.28
38382YPC1	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 H06 AB					3.832380	20 Jul 2067		
		Local	152,393.800	97.740610	148,950.63	98.533020	150,158.21	1,207.58	0.12
Original Face:		Base	3,000,000.000	97.740610	148,950.63	98.533020	150,158.21	1,207.58	0.12

& 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
38383UTL4	GOVERNMENT NATIONAL MORTGAGE A GNR 2022 146 BA					4.000000	20 Aug 2042		
		Local	1,648,779.730	99.856481	1,646,413.41	99.702860	1,643,880.55	-2,532.86	1.30
	Original Face:	Base	5,675,162.000	99.856481	1,646,413.41	99.702860	1,643,880.55	-2,532.86	1.30
38384JQA5	GOVERNMENT NATIONAL MORTGAGE A GNR 2024 30 TA					4.500000	20 Dec 2049		
		Local	2,460,523.860	99.410875	2,446,028.29	99.447470	2,446,928.73	900.44	1.94
	Original Face:	Base	2,990,000.000	99.410875	2,446,028.29	99.447470	2,446,928.73	900.44	1.94
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55					4.550000	24 Feb 2028		
		Local	2,500,000.000	99.955229	2,498,880.73	100.738029	2,518,450.73	19,570.00	1.99
		Base		99.955229	2,498,880.73	100.738029	2,518,450.73	19,570.00	1.99
478160CR3	JOHNSON + JOHNSON SR UNSECURED 09/40 2.1					2.100000	01 Sep 2040		
		Local	2,500,000.000	99.520984	2,488,024.61	69.774509	1,744,362.73	-743,661.88	1.38
		Base		99.520984	2,488,024.61	69.774509	1,744,362.73	-743,661.88	1.38
49326EEK5	KEYCORP SR UNSECURED 04/27 2.25					2.250000	06 Apr 2027		
		Local	5,000,000.000	99.944821	4,997,241.07	97.831300	4,891,565.00	-105,676.07	3.87
		Base		99.944821	4,997,241.07	97.831300	4,891,565.00	-105,676.07	3.87
49327M3F9	KEYBANK NATIONAL ASSN SR UNSECURED 11/27 5.85					5.850000	15 Nov 2027		
		Local	2,500,000.000	99.940493	2,498,512.32	102.100766	2,552,519.15	54,006.83	2.02
		Base		99.940493	2,498,512.32	102.100766	2,552,519.15	54,006.83	2.02
532457BY3	ELI LILLY + CO SR UNSECURED 05/50 2.25					2.250000	15 May 2050		
		Local	5,000,000.000	99.007404	4,950,370.18	56.442570	2,822,128.50	-2,128,241.68	2.23
		Base		99.007404	4,950,370.18	56.442570	2,822,128.50	-2,128,241.68	2.23
65339KBM1	NEXTERA ENERGY CAPITAL COMPANY GUAR 11/29 2.75					2.750000	01 Nov 2029		
		Local	5,000,000.000	99.856618	4,992,830.91	94.531607	4,726,580.35	-266,250.56	3.74
		Base		99.856618	4,992,830.91	94.531607	4,726,580.35	-266,250.56	3.74
665859AV6	NORTHERN TRUST CORP SR UNSECURED 05/30 1.95					1.950000	01 May 2030		
		Local	3,500,000.000	99.845265	3,494,584.29	91.015971	3,185,558.99	-309,025.30	2.52
		Base		99.845265	3,494,584.29	91.015971	3,185,558.99	-309,025.30	2.52
69371RT97	PACCAR FINANCIAL CORP SR UNSECURED 08/28 4					4.000000	08 Aug 2028		
		Local	2,000,000.000	99.953092	1,999,061.83	99.930462	1,998,609.24	-452.59	1.58
		Base		99.953092	1,999,061.83	99.930462	1,998,609.24	-452.59	1.58

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
713448ES3	PEPSICO INC SR UNSECURED 03/30 2.75				2.750000	19 Mar 2030		
	1,539,000.000	Local	104.300788	1,605,189.13	94.505277	1,454,436.21	-150,752.92	1.15
		Base	104.300788	1,605,189.13	94.505277	1,454,436.21	-150,752.92	1.15
75513EAD3	RTX CORP SR UNSECURED 07/30 2.25				2.250000	01 Jul 2030		
	5,000,000.000	Local	99.946251	4,997,312.55	91.428865	4,571,443.25	-425,869.30	3.62
		Base	99.946251	4,997,312.55	91.428865	4,571,443.25	-425,869.30	3.62
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR				4.680000	03 Mar 2027		
	5,000,000.000	Local	100.000000	5,000,000.00	100.410100	5,020,505.00	20,505.00	3.97
		Base	100.000000	5,000,000.00	100.410100	5,020,505.00	20,505.00	3.97
94974BFY1	WELLS FARGO + COMPANY SUBORDINATED 06/26 4.1				4.100000	03 Jun 2026		
	5,000,000.000	Local	99.798925	4,989,946.24	100.005744	5,000,287.20	10,340.96	3.96
		Base	99.798925	4,989,946.24	100.005744	5,000,287.20	10,340.96	3.96
US DOLLAR Total								
	127,270,555.990	Local		127,129,335.56		119,990,347.28	-7,138,988.28	94.92
Original Face:	151,668,249.000	Base		127,129,335.56		119,990,347.28	-7,138,988.28	94.92
FIXED INCOME Total								
	127,270,555.990	Base		127,129,335.56		119,990,347.28	-7,138,988.28	94.92
Original Face:	151,668,249.000							

& Issue has redenominated but Local is not converted
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Holdings

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

As of: *March 31, 2026*

View Date: *April 7, 2026*

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		133,691,993.080	Base		133,550,772.65		126,411,784.37	-7,138,988.28	100.00
	Original Face:	151,668,249.000							

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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								
			631,683.140	1.000000	631,683.14	1.000000	631,683.14	0.00	0.05
		Base		1.000000	631,683.14	1.000000	631,683.14	0.00	0.05
US DOLLAR Total									
			631,683.140		631,683.14		631,683.14	0.00	0.05
		Base			631,683.14		631,683.14	0.00	0.05
CASH Total									
			631,683.140	Base	631,683.14		631,683.14	0.00	0.05
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
06418NKV3	BANK NOVA SCOTIA HOUSTON TEX 12/26 VAR					3.980000	03 Dec 2026		
			5,000,000.000	100.000000	5,000,000.00	99.989510	4,999,475.50	-524.50	0.37
		Base		100.000000	5,000,000.00	99.989510	4,999,475.50	-524.50	0.37
06741EDA5	BARCLAYS BK PLC 04/26 ZCP					3.740000	10 Apr 2026		
			5,000,000.000	99.906500	4,995,325.00	99.906500	4,995,325.00	0.00	0.37
		Base		99.906500	4,995,325.00	99.906500	4,995,325.00	0.00	0.37
07644BEU2	BEDFORD ROW FDG CORP					3.700000	28 May 2026		
			5,000,000.000	99.414167	4,970,708.33	99.414167	4,970,708.35	0.02	0.37
		Base		99.414167	4,970,708.33	99.414167	4,970,708.35	0.02	0.37
138994009	CANTOR FITZGERALD REPO REPO					3.700000	30 Apr 2026		
			27,000,000.000	100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	1.99
		Base		100.000000	27,000,000.00	100.000000	27,000,000.00	0.00	1.99
16677KEV1	CHEVRON CORP 05/26 ZCP					3.680000	29 May 2026		
			5,000,000.000	99.407111	4,970,355.56	99.407111	4,970,355.56	0.00	0.37
		Base		99.407111	4,970,355.56	99.407111	4,970,355.56	0.00	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
17277BGM1	CISCO SYSTEMS INC					3.600000	21 Jul 2026		
		Local	5,000,000.000	98.890000	4,944,500.00	98.818610	4,940,930.50	-3,569.50	0.36
		Base		98.890000	4,944,500.00	98.818610	4,940,930.50	-3,569.50	0.36
24422DDM0	DEERE JOHN CR INC					3.630000	21 Apr 2026		
		Local	6,700,000.000	99.798333	6,686,488.33	99.798333	6,686,488.31	-0.02	0.49
		Base		99.798333	6,686,488.33	99.798333	6,686,488.31	-0.02	0.49
30601WD63	FAIRWAY FINANCE CORP					3.870000	06 Apr 2026		
		Local	5,000,000.000	99.946250	4,997,312.50	99.946250	4,997,312.50	0.00	0.37
		Base		99.946250	4,997,312.50	99.946250	4,997,312.50	0.00	0.37
38346MDQ4	GOTHAM FDG CORP					3.720000	24 Apr 2026		
		Local	5,000,000.000	99.762333	4,988,116.67	99.762333	4,988,116.65	-0.02	0.37
		Base		99.762333	4,988,116.67	99.762333	4,988,116.65	-0.02	0.37
38346MGU2	GOTHAM FDG CORP					3.920000	28 Jul 2026		
		Local	5,000,000.000	98.715111	4,935,755.55	98.707530	4,935,376.50	-379.05	0.36
		Base		98.715111	4,935,755.55	98.707530	4,935,376.50	-379.05	0.36
40060XET3	GTA FDG LLC DISC					3.720000	27 May 2026		
		Local	5,000,000.000	99.421333	4,971,066.67	99.421333	4,971,066.65	-0.02	0.37
		Base		99.421333	4,971,066.67	99.421333	4,971,066.65	-0.02	0.37
46514TQB7	ISRAEL ST 05/26 1.68					1.680000	01 May 2026		
		Local	3,500,000.000	100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.26
		Base		100.000000	3,500,000.00	100.000000	3,500,000.00	0.00	0.26
56274MDG4	MANHATTAN ASSET FDG.					3.770000	16 Apr 2026		
		Local	5,000,000.000	99.842917	4,992,145.83	99.842917	4,992,145.85	0.02	0.37
		Base		99.842917	4,992,145.83	99.842917	4,992,145.85	0.02	0.37
56274MDT6	MANHATTAN ASSET FDG.					3.710000	27 Apr 2026		
		Local	5,000,000.000	99.732056	4,986,602.78	99.732056	4,986,602.80	0.02	0.37
		Base		99.732056	4,986,602.78	99.732056	4,986,602.80	0.02	0.37
64952YDE6	NEW YORK LIFE SHORT TERM FDG L 04/26 ZCP					3.730000	14 Apr 2026		
		Local	5,000,000.000	99.865306	4,993,265.28	99.865306	4,993,265.30	0.02	0.37
		Base		99.865306	4,993,265.28	99.865306	4,993,265.30	0.02	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
67983UG15	OLD LINE FUNDING LLC 07/26 ZCP					3.690000	01 Jul 2026		
		Local	5,000,000.000	99.067250	4,953,362.50	98.998220	4,949,911.00	-3,451.50	0.37
		Base		99.067250	4,953,362.50	98.998220	4,949,911.00	-3,451.50	0.37
67983UG64	OLD LINE FUNDING LLC					3.680000	06 Jul 2026		
		Local	5,000,000.000	99.018667	4,950,933.33	98.943780	4,947,189.00	-3,744.33	0.36
		Base		99.018667	4,950,933.33	98.943780	4,947,189.00	-3,744.33	0.36
69039UD67	OVERWATCH ALPHA FDG LLC 04/26 ZCP					3.740000	06 Apr 2026		
		Local	5,000,000.000	99.948056	4,997,402.78	99.948056	4,997,402.80	0.02	0.37
		Base		99.948056	4,997,402.78	99.948056	4,997,402.80	0.02	0.37
69039UDD2	OVERWATCH ALPHA FDG LLC					3.750000	13 Apr 2026		
		Local	5,000,000.000	99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	0.37
		Base		99.875000	4,993,750.00	99.875000	4,993,750.00	0.00	0.37
8085A3FC4	SCHWAB CHARLES CORP 06/26 ZCP					4.000000	12 Jun 2026		
		Local	5,000,000.000	99.200000	4,960,000.00	99.227960	4,961,398.00	1,398.00	0.37
		Base		99.200000	4,960,000.00	99.227960	4,961,398.00	1,398.00	0.37
82124MET3	SHEFFIELD RECEIVABLE					3.730000	27 May 2026		
		Local	5,000,000.000	99.419778	4,970,988.89	99.419778	4,970,988.89	0.00	0.37
		Base		99.419778	4,970,988.89	99.419778	4,970,988.89	0.00	0.37
88602UFB1	THUNDER BAY FNDNG LLC					3.700000	11 Jun 2026		
		Local	5,000,000.000	99.270278	4,963,513.89	99.225600	4,961,280.00	-2,233.89	0.37
		Base		99.270278	4,963,513.89	99.225600	4,961,280.00	-2,233.89	0.37
89233HDV3	TOYOTA MOTOR CREDIT					3.810000	29 Apr 2026		
		Local	5,000,000.000	99.703667	4,985,183.33	99.703667	4,985,183.35	0.02	0.37
		Base		99.703667	4,985,183.33	99.703667	4,985,183.35	0.02	0.37
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.620000	01 Apr 2026		
		Local	550,000,000.000	100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	40.56
		Base		100.000000	550,000,000.00	100.000000	550,000,000.00	0.00	40.56
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR					3.670000	01 Apr 2026		
		Local	10,000,000.000	100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.74
		Base		100.000000	10,000,000.00	100.000000	10,000,000.00	0.00	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description / Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
926NKW009	SANTANDER US CAP MARKETS REPO 04/15 VAR				3.670000	30 Apr 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
93114FE18	WAL MART STORES INC				3.770000	01 May 2026		
	5,000,000.000	Local	99.685833	4,984,291.67	99.685833	4,984,291.65	-0.02	0.37
		Base	99.685833	4,984,291.67	99.685833	4,984,291.65	-0.02	0.37
93114FE59	WAL MART STORES INC				3.770000	05 May 2026		
	5,000,000.000	Local	99.643944	4,982,197.22	99.643944	4,982,197.20	-0.02	0.37
		Base	99.643944	4,982,197.22	99.643944	4,982,197.20	-0.02	0.37
979QHR003	SOUTH STREET REPO				3.680000	01 Apr 2026		
	239,057,439.900	Local	100.000000	239,057,439.90	100.000000	239,057,439.90	0.00	17.63
		Base	100.000000	239,057,439.90	100.000000	239,057,439.90	0.00	17.63
US DOLLAR Total								
	951,257,439.900	Local		950,730,706.01		950,718,201.26	-12,504.75	70.12
		Base		950,730,706.01		950,718,201.26	-12,504.75	70.12
CASH EQUIVALENT Total								
	951,257,439.900	Base		950,730,706.01		950,718,201.26	-12,504.75	70.12
FIXED INCOME								
US DOLLAR							Exchange Rate:	1.000000
00724PAE9	ADOBE INC SR UNSECURED 04/27 4.85				4.850000	04 Apr 2027		
	3,000,000.000	Local	99.982385	2,999,471.55	100.686226	3,020,586.78	21,115.23	0.22
		Base	99.982385	2,999,471.55	100.686226	3,020,586.78	21,115.23	0.22
00724PAH2	ADOBE INC SR UNSECURED 01/28 4.75				4.750000	17 Jan 2028		
	10,000,000.000	Local	99.967406	9,996,740.61	101.215498	10,121,549.80	124,809.19	0.75
		Base	99.967406	9,996,740.61	101.215498	10,121,549.80	124,809.19	0.75
009158BN5	AIR PRODUCTS + CHEMICALS SR UNSECURED 06/28 4.3				4.300000	11 Jun 2028		
	5,000,000.000	Local	99.950169	4,997,508.46	100.333359	5,016,667.95	19,159.49	0.37
		Base	99.950169	4,997,508.46	100.333359	5,016,667.95	19,159.49	0.37

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
023135CF1	AMAZON.COM INC SR UNSECURED 04/27 3.3					3.300000	13 Apr 2027		
		Local	2,000,000.000	99.954608	1,999,092.15	99.239224	1,984,784.48	-14,307.67	0.15
		Base		99.954608	1,999,092.15	99.239224	1,984,784.48	-14,307.67	0.15
023135CS3	AMAZON.COM INC SR UNSECURED 11/28 3.9					3.900000	20 Nov 2028		
		Local	10,000,000.000	99.980546	9,998,054.59	99.591113	9,959,111.30	-38,943.29	0.73
		Base		99.980546	9,998,054.59	99.591113	9,959,111.30	-38,943.29	0.73
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	100.261221	5,013,061.05	13,061.05	0.37
		Base		100.000000	5,000,000.00	100.261221	5,013,061.05	13,061.05	0.37
037833EY2	APPLE INC SR UNSECURED 05/28 4					4.000000	12 May 2028		
		Local	5,000,000.000	99.859543	4,992,977.16	100.103280	5,005,164.00	12,186.84	0.37
		Base		99.859543	4,992,977.16	100.103280	5,005,164.00	12,186.84	0.37
06055JPZ6	BANK OF AMERICA CORP SR UNSECURED 01/29 4.1					4.100000	23 Jan 2029		
		Local	10,000,000.000	100.000000	10,000,000.00	99.713037	9,971,303.70	-28,696.30	0.74
		Base		100.000000	10,000,000.00	99.713037	9,971,303.70	-28,696.30	0.74
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	0.13
		Base		100.000000	2,000,000.00	85.056000	1,701,120.00	-298,880.00	0.13
06368EF72	BANK OF MONTREAL SR UNSECURED 02/27 1.05					1.050000	19 Feb 2027		
		Local	5,000,000.000	96.292124	4,814,606.19	96.715826	4,835,791.30	21,185.11	0.36
		Base		96.292124	4,814,606.19	96.715826	4,835,791.30	21,185.11	0.36
09711CAF1	BOFA FINANCE LLC SR UNSECURED 11/28 4.15					4.150000	20 Nov 2028		
		Local	7,000,000.000	100.000000	7,000,000.00	99.479591	6,963,571.37	-36,428.63	0.51
		Base		100.000000	7,000,000.00	99.479591	6,963,571.37	-36,428.63	0.51
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	99.784851	2,993,545.53	-6,454.47	0.22
		Base		100.000000	3,000,000.00	99.784851	2,993,545.53	-6,454.47	0.22
14913UAT7	CATERPILLAR FINL SERVICE SR UNSECURED 11/27 VAR					4.190000	15 Nov 2027		
		Local	3,000,000.000	100.000000	3,000,000.00	100.095000	3,002,850.00	2,850.00	0.22
		Base		100.000000	3,000,000.00	100.095000	3,002,850.00	2,850.00	0.22

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
14913UBD1	CATERPILLAR FINL SERVICE SR UNSECURED 11/28 3.95					3.950000	14 Nov 2028		
		Local	5,000,000.000	99.953409	4,997,670.44	99.521973	4,976,098.65	-21,571.79	0.37
		Base		99.953409	4,997,670.44	99.521973	4,976,098.65	-21,571.79	0.37
166756BH8	CHEVRON USA INC COMPANY GUAR 08/28 4.05					4.050000	13 Aug 2028		
		Local	10,000,000.000	99.993603	9,999,360.34	100.114187	10,011,418.70	12,058.36	0.74
		Base		99.993603	9,999,360.34	100.114187	10,011,418.70	12,058.36	0.74
166756BJ4	CHEVRON USA INC COMPANY GUAR 10/30 4.3					4.300000	15 Oct 2030		
		Local	5,000,000.000	101.136137	5,056,806.83	100.260604	5,013,030.20	-43,776.63	0.37
		Base		101.136137	5,056,806.83	100.260604	5,013,030.20	-43,776.63	0.37
233853BC3	DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 01/28 4.95					4.950000	13 Jan 2028		
		Local	3,000,000.000	99.917367	2,997,521.02	100.809939	3,024,298.17	26,777.15	0.22
		Base		99.917367	2,997,521.02	100.809939	3,024,298.17	26,777.15	0.22
24422EXF1	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 4.5					4.500000	08 Jan 2027		
		Local	3,000,000.000	99.970093	2,999,102.79	100.305132	3,009,153.96	10,051.17	0.22
		Base		99.970093	2,999,102.79	100.305132	3,009,153.96	10,051.17	0.22
24422EYB9	JOHN DEERE CAPITAL CORP SR UNSECURED 01/27 VAR					4.030000	05 Jan 2027		
		Local	10,000,000.000	100.000000	10,000,000.00	99.939000	9,993,900.00	-6,100.00	0.74
		Base		100.000000	10,000,000.00	99.939000	9,993,900.00	-6,100.00	0.74
26442UAT1	DUKE ENERGY PROGRESS LLC 1ST MORTGAGE 03/27 4.35					4.350000	06 Mar 2027		
		Local	2,000,000.000	99.972917	1,999,458.34	100.186865	2,003,737.30	4,278.96	0.15
		Base		99.972917	1,999,458.34	100.186865	2,003,737.30	4,278.96	0.15
3128MC5Y7	FED HM LN PC POOL G14263 FG 11/26 FIXED 3					3.000000	01 Nov 2026		
		Local	9,742.940	100.123885	9,755.01	99.480253	9,692.30	-62.71	0.00
Original Face:		Base	2,096,032.000	100.123885	9,755.01	99.480253	9,692.30	-62.71	0.00
3128MFNU8	FED HM LN PC POOL G16503 FG 12/30 FIXED 3.5					3.500000	01 Dec 2030		
		Local	20,203.900	100.456793	20,296.19	99.731655	20,149.68	-146.51	0.00
Original Face:		Base	5,000,000.000	100.456793	20,296.19	99.731655	20,149.68	-146.51	0.00
3130B82Q4	FEDERAL HOME LOAN BANK BONDS 10/30 4.125					4.125000	21 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	99.321743	4,966,087.15	-33,912.85	0.37
		Base		100.000000	5,000,000.00	99.321743	4,966,087.15	-33,912.85	0.37

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3130B95M8	FEDERAL HOME LOAN BANK BONDS 01/31 3.83					3.830000	23 Jan 2031		
		Local	5,000,000.000	100.000000	5,000,000.00	99.054155	4,952,707.75	-47,292.25	0.37
		Base		100.000000	5,000,000.00	99.054155	4,952,707.75	-47,292.25	0.37
3132GSCE7	FED HM LN PC POOL Q06969 FG 03/42 FIXED 3.5					3.500000	01 Mar 2042		
		Local	1,250,093.730	103.414338	1,292,776.15	94.536449	1,181,794.22	-110,981.93	0.09
Original Face:		Base	8,645,247.000	103.414338	1,292,776.15	94.536449	1,181,794.22	-110,981.93	0.09
3132GUNB6	FED HM LN PC POOL Q09086 FG 06/42 FIXED 3.5					3.500000	01 Jun 2042		
		Local	374,526.970	103.363106	387,122.71	94.473862	353,830.09	-33,292.62	0.03
Original Face:		Base	4,322,624.000	103.363106	387,122.71	94.473862	353,830.09	-33,292.62	0.03
3133ETYX9	FEDERAL FARM CREDIT BANK BONDS 09/29 3.9					3.900000	24 Sep 2029		
		Local	5,000,000.000	100.000000	5,000,000.00	99.383228	4,969,161.40	-30,838.60	0.37
		Base		100.000000	5,000,000.00	99.383228	4,969,161.40	-30,838.60	0.37
3135G07K3	FANNIE MAE NOTES 09/26 VAR					3.770000	11 Sep 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.033879	2,000,677.58	677.58	0.15
		Base		100.000000	2,000,000.00	100.033879	2,000,677.58	677.58	0.15
3136A6JR6	FANNIE MAE FNR 2012 58 PA					2.000000	25 Apr 2042		
		Local	147,845.890	101.088674	149,455.45	94.063130	139,068.47	-10,386.98	0.01
Original Face:		Base	4,322,624.000	101.088674	149,455.45	94.063130	139,068.47	-10,386.98	0.01
3136AAEK7	FANNIE MAE FNR 2012 129 TD					2.000000	25 May 2040		
		Local	231,518.310	100.993628	233,818.74	90.439350	209,383.65	-24,435.09	0.02
Original Face:		Base	4,322,624.000	100.993628	233,818.74	90.439350	209,383.65	-24,435.09	0.02
3136ABRK1	FANNIE MAE FNR 2013 9 PH					1.750000	25 Jul 2041		
		Local	172,406.520	100.576388	173,400.25	96.811220	166,908.86	-6,491.39	0.01
Original Face:		Base	5,111,816.000	100.576388	173,400.25	96.811220	166,908.86	-6,491.39	0.01
3136ABUD3	FANNIE MAE FNR 2013 7 AC					1.250000	25 Feb 2028		
		Local	98,767.460	99.938968	98,707.18	97.768010	96,562.98	-2,144.20	0.01
Original Face:		Base	4,322,624.000	99.938968	98,707.18	97.768010	96,562.98	-2,144.20	0.01
3136ABUY7	FANNIE MAE FNR 2013 7 GB					2.000000	25 Mar 2042		
		Local	336,713.290	101.106024	340,437.42	95.289580	320,852.68	-19,584.74	0.02
Original Face:		Base	5,326,337.000	101.106024	340,437.42	95.289580	320,852.68	-19,584.74	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
3136ABUZ4	FANNIE MAE FNR 2013 7 AD					1.500000	25 Feb 2028		
		Local	98,767.460	100.059068	98,825.80	97.950120	96,742.85	-2,082.95	0.01
Original Face:		Base	4,322,624.000	100.059068	98,825.80	97.950120	96,742.85	-2,082.95	0.01
3136ABW74	FANNIE MAE FNR 2013 6 AB					2.000000	25 Dec 2042		
		Local	425,140.480	100.507470	427,297.94	89.804040	381,793.33	-45,504.61	0.03
Original Face:		Base	8,645,247.000	100.507470	427,297.94	89.804040	381,793.33	-45,504.61	0.03
3136AEBJ5	FANNIE MAE FNR 2013 47 YA					2.000000	25 May 2040		
		Local	423,957.280	101.127203	428,736.14	90.261230	382,669.06	-46,067.08	0.03
Original Face:		Base	6,483,935.000	101.127203	428,736.14	90.261230	382,669.06	-46,067.08	0.03
3136AELZ8	FANNIE MAE FNR 2013 62 DB					1.250000	25 Jun 2028		
		Local	32,317.360	99.967572	32,306.88	98.859420	31,948.75	-358.13	0.00
Original Face:		Base	4,322,624.000	99.967572	32,306.88	98.859420	31,948.75	-358.13	0.00
3136B15A8	FANNIE MAE FNR 2018 37 CT					3.500000	25 May 2048		
		Local	316,519.180	99.717818	315,626.02	92.460180	292,654.20	-22,971.82	0.02
Original Face:		Base	4,507,221.000	99.717818	315,626.02	92.460180	292,654.20	-22,971.82	0.02
3136B1CE2	FANNIE MAE FNR 2018 16 LE					3.000000	25 May 2047		
		Local	667,726.000	98.988650	660,972.95	93.752240	626,008.08	-34,964.87	0.05
Original Face:		Base	5,000,000.000	98.988650	660,972.95	93.752240	626,008.08	-34,964.87	0.05
3137AGAB6	FREDDIE MAC FHR 3934 PB					2.000000	15 Jul 2041		
		Local	14,085.300	99.983813	14,083.02	99.357060	13,994.74	-88.28	0.00
Original Face:		Base	2,161,312.000	99.983813	14,083.02	99.357060	13,994.74	-88.28	0.00
3137AGRX0	FREDDIE MAC FHR 3935 JA					2.000000	15 May 2041		
		Local	12,280.270	99.967835	12,276.32	99.536890	12,223.40	-52.92	0.00
Original Face:		Base	2,472,541.000	99.967835	12,276.32	99.536890	12,223.40	-52.92	0.00
3137ANK95	FREDDIE MAC FHR 4024 C					3.000000	15 Mar 2027		
		Local	16,597.310	100.028017	16,601.96	99.315050	16,483.63	-118.33	0.00
Original Face:		Base	4,322,624.000	100.028017	16,601.96	99.315050	16,483.63	-118.33	0.00
3137AXMZ3	FREDDIE MAC FHR 4152 AG					1.500000	15 Jan 2028		
		Local	113,027.030	100.015244	113,044.26	98.070260	110,845.90	-2,198.36	0.01
Original Face:		Base	5,619,411.000	100.015244	113,044.26	98.070260	110,845.90	-2,198.36	0.01

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
3137AYLB5	FREDDIE MAC FHR 4161 CD					2.000000	15 Feb 2043		
		Local	557,587.160	100.938169	562,818.27	91.184880	508,435.18	-54,383.09	0.04
Original Face:		Base	4,322,624.000	100.938169	562,818.27	91.184880	508,435.18	-54,383.09	0.04
3137AYSG7	FREDDIE MAC FHR 4165 TD					1.500000	15 Dec 2042		
		Local	311,423.760	100.017629	311,478.66	94.066500	292,945.43	-18,533.23	0.02
Original Face:		Base	4,322,624.000	100.017629	311,478.66	94.066500	292,945.43	-18,533.23	0.02
3137AYSH5	FREDDIE MAC FHR 4165 TE					1.750000	15 Dec 2042		
		Local	778,559.290	100.546385	782,813.22	94.673190	737,086.92	-45,726.30	0.05
Original Face:		Base	10,806,559.000	100.546385	782,813.22	94.673190	737,086.92	-45,726.30	0.05
3137B1ZD7	FREDDIE MAC FHR 4204 QA					1.500000	15 Jul 2042		
		Local	554,344.660	99.930103	553,957.19	92.708210	513,923.01	-40,034.18	0.04
Original Face:		Base	6,483,935.000	99.930103	553,957.19	92.708210	513,923.01	-40,034.18	0.04
3137B2CM0	FREDDIE MAC FHR 4203 DM					3.000000	15 Apr 2033		
		Local	199,315.500	101.308624	201,923.79	98.309450	195,945.97	-5,977.82	0.01
Original Face:		Base	6,000,000.000	101.308624	201,923.79	98.309450	195,945.97	-5,977.82	0.01
3138ERYE4	FNMA POOL AL9708 FN 03/31 FIXED VAR					2.500000	01 Mar 2031		
		Local	922,440.110	100.264076	924,876.05	97.582386	900,139.07	-24,736.98	0.07
Original Face:		Base	14,386,036.000	100.264076	924,876.05	97.582386	900,139.07	-24,736.98	0.07
3138WND30	FNMA POOL AT1021 FN 05/28 FIXED 2.5					2.500000	01 May 2028		
		Local	273,194.830	100.677121	275,044.69	98.516973	269,143.28	-5,901.41	0.02
Original Face:		Base	6,483,935.000	100.677121	275,044.69	98.516973	269,143.28	-5,901.41	0.02
31393DDG3	FANNIE MAE FNR 2003 58 M					3.500000	25 Jul 2033		
		Local	108,717.660	100.648358	109,422.54	97.847870	106,377.91	-3,044.63	0.01
Original Face:		Base	33,932,595.000	100.648358	109,422.54	97.847870	106,377.91	-3,044.63	0.01
31397NJ30	FANNIE MAE FNR 2009 29 PA					5.000000	25 May 2049		
		Local	224,034.710	104.635309	234,419.41	98.294330	220,213.42	-14,205.99	0.02
Original Face:		Base	18,956,866.000	104.635309	234,419.41	98.294330	220,213.42	-14,205.99	0.02
31398NAR5	FANNIE MAE FNR 2010 102 FB					4.176380	25 Sep 2040		
		Local	2,469,837.600	99.240058	2,451,068.27	99.108680	2,447,823.44	-3,244.83	0.18
Original Face:		Base	90,000,000.000	99.240058	2,451,068.27	99.108680	2,447,823.44	-3,244.83	0.18

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31398WC36	FREDDIE MAC FHR 3620 PA					4.500000	15 Dec 2039		
		Local	45,780.340	103.508275	47,386.44	100.025230	45,791.89	-1,594.55	0.00
Original Face:		Base	6,483,935.000	103.508275	47,386.44	100.025230	45,791.89	-1,594.55	0.00
3140JCA38	FNMA POOL BM7225 FN 05/53 FLOATING VAR					5.401000	01 May 2053		
		Local	2,265,805.650	100.195738	2,270,240.69	103.320625	2,341,044.56	70,803.87	0.17
Original Face:		Base	3,000,000.000	100.195738	2,270,240.69	103.320625	2,341,044.56	70,803.87	0.17
377372AN7	GLAXOSMITHKLINE CAP INC COMPANY GUAR 05/28 3.875					3.875000	15 May 2028		
		Local	7,000,000.000	100.053396	7,003,737.70	99.485797	6,964,005.79	-39,731.91	0.51
		Base		100.053396	7,003,737.70	99.485797	6,964,005.79	-39,731.91	0.51
38151FHL0	GOLDMAN SACHS GROUP INC SR UNSECURED 05/26 VAR					4.300000	28 May 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	99.987541	4,999,377.05	-622.95	0.37
		Base		100.000000	5,000,000.00	99.987541	4,999,377.05	-622.95	0.37
38378EQC0	GOVERNMENT NATIONAL MORTGAGE A GNR 2012 69 QC					2.000000	16 Mar 2041		
		Local	612,956.420	101.494943	622,119.77	93.850540	575,262.91	-46,856.86	0.04
Original Face:		Base	7,989,505.000	101.494943	622,119.77	93.850540	575,262.91	-46,856.86	0.04
38378KBG3	GOVERNMENT NATIONAL MORTGAGE A GNR 2013 30 AB					1.900000	16 Sep 2053		
		Local	2,244,677.900	95.444852	2,142,429.49	84.645450	1,900,017.71	-242,411.78	0.14
Original Face:		Base	10,000,000.000	95.444852	2,142,429.49	84.645450	1,900,017.71	-242,411.78	0.14
38379RRX3	GOVERNMENT NATIONAL MORTGAGE A GNR 2017 54 AH					2.600000	16 Dec 2056		
		Local	327,309.500	98.100168	321,091.17	92.989140	304,362.29	-16,728.88	0.02
Original Face:		Base	5,000,000.000	98.100168	321,091.17	92.989140	304,362.29	-16,728.88	0.02
38379TBP3	GOVERNMENT NATIONAL MORTGAGE A GNR 2015 179 CE					2.750000	20 Dec 2045		
		Local	414,395.900	100.632171	417,015.59	88.923800	368,496.58	-48,519.01	0.03
Original Face:		Base	10,000,000.000	100.632171	417,015.59	88.923800	368,496.58	-48,519.01	0.03
38379UW28	GOVERNMENT NATIONAL MORTGAGE A GNR 2016 158 AE					2.050000	16 Aug 2057		
		Local	1,753,462.950	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.11
Original Face:		Base	5,000,000.000	96.975965	1,700,437.61	87.087030	1,527,038.81	-173,398.80	0.11
38383XET7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 43 PA					6.500000	20 Jan 2053		
		Local	599,448.120	103.006292	617,469.28	103.173840	618,473.64	1,004.36	0.05
Original Face:		Base	3,000,000.000	103.006292	617,469.28	103.173840	618,473.64	1,004.36	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
38384BAK7	GOVERNMENT NATIONAL MORTGAGE A GNR 2023 81 HG				5.500000	20 Nov 2045		
	1,216,729.170	Local	99.664567	1,212,647.86	100.562980	1,223,579.11	10,931.25	0.09
Original Face:	3,000,000.000	Base	99.664567	1,212,647.86	100.562980	1,223,579.11	10,931.25	0.09
427866BK3	HERSHEY COMPANY SR UNSECURED 02/28 4.55				4.550000	24 Feb 2028		
	3,500,000.000	Local	99.955229	3,498,433.02	100.738029	3,525,831.02	27,398.00	0.26
		Base	99.955229	3,498,433.02	100.738029	3,525,831.02	27,398.00	0.26
437076DB5	HOME DEPOT INC SR UNSECURED 06/27 4.875				4.875000	25 Jun 2027		
	2,000,000.000	Local	99.858119	1,997,162.38	100.949772	2,018,995.44	21,833.06	0.15
		Base	99.858119	1,997,162.38	100.949772	2,018,995.44	21,833.06	0.15
437076DH2	HOME DEPOT INC SR UNSECURED 09/28 3.75				3.750000	15 Sep 2028		
	5,000,000.000	Local	99.946306	4,997,315.32	99.338879	4,966,943.95	-30,371.37	0.37
		Base	99.946306	4,997,315.32	99.338879	4,966,943.95	-30,371.37	0.37
449276AB0	IBM INTERNAT CAPITAL COMPANY GUAR 02/27 4.6				4.600000	05 Feb 2027		
	15,000,000.000	Local	99.953167	14,992,975.11	100.168541	15,025,281.15	32,306.04	1.11
		Base	99.953167	14,992,975.11	100.168541	15,025,281.15	32,306.04	1.11
459200JZ5	IBM CORP SR UNSECURED 05/26 3.3				3.300000	15 May 2026		
	10,000,000.000	Local	99.856422	9,985,642.23	99.906170	9,990,617.00	4,974.77	0.74
		Base	99.856422	9,985,642.23	99.906170	9,990,617.00	4,974.77	0.74
459200LF6	IBM CORP SR UNSECURED 02/28 4.65				4.650000	10 Feb 2028		
	5,000,000.000	Local	99.991092	4,999,554.58	100.626547	5,031,327.35	31,772.77	0.37
		Base	99.991092	4,999,554.58	100.626547	5,031,327.35	31,772.77	0.37
459200LG4	IBM CORP SR UNSECURED 02/30 4.8				4.800000	10 Feb 2030		
	2,000,000.000	Local	102.273573	2,045,471.45	101.087286	2,021,745.72	-23,725.73	0.15
		Base	102.273573	2,045,471.45	101.087286	2,021,745.72	-23,725.73	0.15
46514BCL9	ISRAEL ST 06/26 5.1				5.100000	01 Jun 2026		
	5,000,000.000	Local	100.000000	5,000,000.00	99.976695	4,998,834.75	-1,165.25	0.37
		Base	100.000000	5,000,000.00	99.976695	4,998,834.75	-1,165.25	0.37
46514X2M0	ISRAEL ST 04/28 4.74				4.740000	01 Apr 2028		
	5,000,000.000	Local	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37
		Base	100.000000	5,000,000.00	100.000000	5,000,000.00	0.00	0.37

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
48125LRU8	JP MORGAN CHASE BANK NA SR UNSECURED 12/26 5.11					5.110000	08 Dec 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.553655	2,011,073.10	11,073.10	0.15
		Base		100.000000	2,000,000.00	100.553655	2,011,073.10	11,073.10	0.15
532457DB1	ELI LILLY + CO SR UNSECURED 10/28 4					4.000000	15 Oct 2028		
		Local	4,000,000.000	99.960092	3,998,403.68	99.879814	3,995,192.56	-3,211.12	0.29
		Base		99.960092	3,998,403.68	99.879814	3,995,192.56	-3,211.12	0.29
57636QBA1	MASTERCARD INC SR UNSECURED 01/28 4.1					4.100000	15 Jan 2028		
		Local	1,000,000.000	99.969778	999,697.78	100.126133	1,001,261.33	1,563.55	0.07
		Base		99.969778	999,697.78	100.126133	1,001,261.33	1,563.55	0.07
58933YAZ8	MERCK + CO INC SR UNSECURED 06/30 1.45					1.450000	24 Jun 2030		
		Local	5,000,000.000	89.472570	4,473,628.51	89.063253	4,453,162.65	-20,465.86	0.33
		Base		89.472570	4,473,628.51	89.063253	4,453,162.65	-20,465.86	0.33
58933YBP9	MERCK + CO INC COMPANY GUAR 09/27 3.85					3.850000	15 Sep 2027		
		Local	7,000,000.000	99.930788	6,995,155.17	99.851755	6,989,622.85	-5,532.32	0.52
		Base		99.930788	6,995,155.17	99.851755	6,989,622.85	-5,532.32	0.52
637432NQ4	NATIONAL RURAL UTIL COOP COLLATERAL T 11/28 3.9					3.900000	01 Nov 2028		
		Local	5,000,000.000	99.732674	4,986,633.69	98.816162	4,940,808.10	-45,825.59	0.36
		Base		99.732674	4,986,633.69	98.816162	4,940,808.10	-45,825.59	0.36
63743HFR8	NATIONAL RURAL UTIL COOP SR UNSECURED 05/27 5.1					5.100000	06 May 2027		
		Local	4,000,000.000	99.976176	3,999,047.05	100.744280	4,029,771.20	30,724.15	0.30
		Base		99.976176	3,999,047.05	100.744280	4,029,771.20	30,724.15	0.30
64105MAA9	NESTLE CAPITAL CORP COMPANY GUAR 144A 03/29 4.65					4.650000	12 Mar 2029		
		Local	5,000,000.000	99.907479	4,995,373.96	101.241671	5,062,083.55	66,709.59	0.37
		Base		99.907479	4,995,373.96	101.241671	5,062,083.55	66,709.59	0.37
64953BBP2	NEW YORK LIFE GLOBAL FDG SR SECURED 144A 06/27 VAR					4.280000	28 Jun 2027		
		Local	5,000,000.000	100.000000	5,000,000.00	100.141882	5,007,094.10	7,094.10	0.37
		Base		100.000000	5,000,000.00	100.141882	5,007,094.10	7,094.10	0.37
713448GL6	PEPSICO INC SR UNSECURED 01/29 4.1					4.100000	15 Jan 2029		
		Local	10,000,000.000	99.901641	9,990,164.10	99.960928	9,996,092.80	5,928.70	0.74
		Base		99.901641	9,990,164.10	99.960928	9,996,092.80	5,928.70	0.74

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Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
771196BP6	ROCHE HOLDINGS INC COMPANY GUAR 144A 09/28 3.625					3.625000	17 Sep 2028		
		Local	5,000,000.000	99.655501	4,982,775.06	99.037926	4,951,896.30	-30,878.76	0.37
		Base		99.655501	4,982,775.06	99.037926	4,951,896.30	-30,878.76	0.37
78014RQU7	ROYAL BANK OF CANADA SR UNSECURED 10/26 VAR					4.520000	17 Oct 2026		
		Local	5,000,000.000	100.000000	5,000,000.00	100.108918	5,005,445.90	5,445.90	0.37
		Base		100.000000	5,000,000.00	100.108918	5,005,445.90	5,445.90	0.37
78446YAA1	SLM STUDENT LOAN TRUST SLMA 2012 2 A					4.476380	25 Jan 2029		
		Local	312,600.680	100.000003	312,600.69	97.651900	305,260.50	-7,340.19	0.02
Original Face:		Base	2,161,312.000	100.000003	312,600.69	97.651900	305,260.50	-7,340.19	0.02
808513BZ7	CHARLES SCHWAB CORP SR UNSECURED 03/27 VAR					4.680000	03 Mar 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.410100	2,008,202.00	8,202.00	0.15
		Base		100.000000	2,000,000.00	100.410100	2,008,202.00	8,202.00	0.15
8316A0MJ6	SBA POOL 530360 SBA 07/32 FLOATING VAR					4.150000	25 Jul 2032		
		Local	1,374,642.970	100.000000	1,374,642.97	99.293889	1,364,936.46	-9,706.51	0.10
Original Face:		Base	3,000,000.000	100.000000	1,374,642.97	99.293889	1,364,936.46	-9,706.51	0.10
880591EZ1	TENN VALLEY AUTHORITY SR UNSECURED 03/28 3.875					3.875000	15 Mar 2028		
		Local	3,000,000.000	99.660339	2,989,810.17	100.069592	3,002,087.76	12,277.59	0.22
		Base		99.660339	2,989,810.17	100.069592	3,002,087.76	12,277.59	0.22
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	101.284646	2,025,692.92	25,692.92	0.15
		Base		100.000000	2,000,000.00	101.284646	2,025,692.92	25,692.92	0.15
89115KAK6	TORONTO DOMINION BANK SR UNSECURED 01/28 3.913					3.913000	13 Jan 2028		
		Local	5,000,000.000	100.000000	5,000,000.00	99.273534	4,963,676.70	-36,323.30	0.37
		Base		100.000000	5,000,000.00	99.273534	4,963,676.70	-36,323.30	0.37
89236TJZ9	TOYOTA MOTOR CREDIT CORP SR UNSECURED 03/27 3.05					3.050000	22 Mar 2027		
		Local	2,000,000.000	99.998143	1,999,962.86	98.932561	1,978,651.22	-21,311.64	0.15
		Base		99.998143	1,999,962.86	98.932561	1,978,651.22	-21,311.64	0.15
89236TNU5	TOYOTA MOTOR CREDIT CORP SR UNSECURED 09/30 4					4.000000	18 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	98.062514	4,903,125.70	-96,874.30	0.36
		Base		100.000000	5,000,000.00	98.062514	4,903,125.70	-96,874.30	0.36

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89236TNW1	TOYOTA MOTOR CREDIT CORP SR UNSECURED 10/30 4.05					4.050000	22 Oct 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	97.686524	4,884,326.20	-115,673.80	0.36
		Base		100.000000	5,000,000.00	97.686524	4,884,326.20	-115,673.80	0.36
90327QD97	USAA CAPITAL CORP SR UNSECURED 144A 06/27 5.25					5.250000	01 Jun 2027		
		Local	5,000,000.000	99.881997	4,994,099.84	101.210704	5,060,535.20	66,435.36	0.37
		Base		99.881997	4,994,099.84	101.210704	5,060,535.20	66,435.36	0.37
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	100.077976	10,007,797.60	7,797.60	0.74
		Base		100.000000	10,000,000.00	100.077976	10,007,797.60	7,797.60	0.74
91159XBH7	US BANCORP SR UNSECURED 03/30 5					5.000000	12 Mar 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	100.181191	5,009,059.55	9,059.55	0.37
		Base		100.000000	5,000,000.00	100.181191	5,009,059.55	9,059.55	0.37
91159XDW2	US BANCORP SR UNSECURED 09/30 4.5					4.500000	10 Sep 2030		
		Local	5,000,000.000	100.000000	5,000,000.00	100.104903	5,005,245.15	5,245.15	0.37
		Base		100.000000	5,000,000.00	100.104903	5,005,245.15	5,245.15	0.37
91282CCH2	US TREASURY N/B 06/28 1.25					1.250000	30 Jun 2028		
		Local	3,000,000.000	94.900625	2,847,018.74	94.507812	2,835,234.36	-11,784.38	0.21
		Base		94.900625	2,847,018.74	94.507812	2,835,234.36	-11,784.38	0.21
91282CDW8	US TREASURY N/B 01/29 1.75					1.750000	31 Jan 2029		
		Local	3,000,000.000	94.868588	2,846,057.64	94.460938	2,833,828.14	-12,229.50	0.21
		Base		94.868588	2,846,057.64	94.460938	2,833,828.14	-12,229.50	0.21
91282CJQ5	US TREASURY N/B 12/30 3.75					3.750000	31 Dec 2030		
		Local	3,000,000.000	99.951170	2,998,535.09	99.148438	2,974,453.14	-24,081.95	0.22
		Base		99.951170	2,998,535.09	99.148438	2,974,453.14	-24,081.95	0.22
91282CME8	US TREASURY N/B 12/26 4.25					4.250000	31 Dec 2026		
		Local	3,000,000.000	99.941066	2,998,231.97	100.351562	3,010,546.86	12,314.89	0.22
		Base		99.941066	2,998,231.97	100.351562	3,010,546.86	12,314.89	0.22
91282CNL1	US TREASURY N/B 06/27 3.75					3.750000	30 Jun 2027		
		Local	5,000,000.000	99.815314	4,990,765.72	99.917969	4,995,898.45	5,132.73	0.37
		Base		99.815314	4,990,765.72	99.917969	4,995,898.45	5,132.73	0.37

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91282CPA3	US TREASURY N/B 09/30 3.625					3.625000	30 Sep 2030		
		Local	2,000,000.000	99.700089	1,994,001.77	98.769531	1,975,390.62	-18,611.15	0.15
		Base		99.700089	1,994,001.77	98.769531	1,975,390.62	-18,611.15	0.15
91282CPD7	US TREASURY N/B 10/30 3.625					3.625000	31 Oct 2030		
		Local	3,000,000.000	99.443159	2,983,294.76	98.718750	2,961,562.50	-21,732.26	0.22
		Base		99.443159	2,983,294.76	98.718750	2,961,562.50	-21,732.26	0.22
91282CQH7	US TREASURY N/B 03/28 3.875					3.875000	31 Mar 2028		
		Local	5,000,000.000	99.769837	4,988,491.84	100.144531	5,007,226.55	18,734.71	0.37
		Base		99.769837	4,988,491.84	100.144531	5,007,226.55	18,734.71	0.37
91324PFF4	UNITEDHEALTH GROUP INC SR UNSECURED 07/26 4.75					4.750000	15 Jul 2026		
		Local	2,000,000.000	99.974426	1,999,488.52	100.194559	2,003,891.18	4,402.66	0.15
		Base		99.974426	1,999,488.52	100.194559	2,003,891.18	4,402.66	0.15
92348KCQ4	VERIZON MASTER TRUST VZMT 2024 3 A1A					5.340000	22 Apr 2030		
		Local	4,000,000.000	99.991922	3,999,676.88	101.319890	4,052,795.60	53,118.72	0.30
Original Face:		Base	4,000,000.000	99.991922	3,999,676.88	101.319890	4,052,795.60	53,118.72	0.30
92348KCU5	VERIZON MASTER TRUST VZMT 2024 4 A1A					5.210000	20 Jun 2029		
		Local	5,000,000.000	99.999299	4,999,964.95	100.278710	5,013,935.50	13,970.55	0.37
Original Face:		Base	5,000,000.000	99.999299	4,999,964.95	100.278710	5,013,935.50	13,970.55	0.37
92348KDM2	VERIZON MASTER TRUST VZMT 2024 8 A1A					4.620000	20 Nov 2030		
		Local	2,250,000.000	99.987403	2,249,716.57	100.741480	2,266,683.30	16,966.73	0.17
Original Face:		Base	2,250,000.000	99.987403	2,249,716.57	100.741480	2,266,683.30	16,966.73	0.17
92348KEF6	VERIZON MASTER TRUST VZMT 2025 5 A1A					4.400000	20 Jun 2031		
		Local	8,000,000.000	99.994978	7,999,598.24	100.418800	8,033,504.00	33,905.76	0.59
Original Face:		Base	8,000,000.000	99.994978	7,999,598.24	100.418800	8,033,504.00	33,905.76	0.59
92348KEN9	VERIZON MASTER TRUST VZMT 2025 7 A1A					3.960000	20 Aug 2031		
		Local	5,000,000.000	99.983938	4,999,196.90	99.541250	4,977,062.50	-22,134.40	0.37
Original Face:		Base	5,000,000.000	99.983938	4,999,196.90	99.541250	4,977,062.50	-22,134.40	0.37
92826CAY8	VISA INC SR UNSECURED 02/29 3.8					3.800000	12 Feb 2029		
		Local	3,000,000.000	99.889844	2,996,695.33	99.375789	2,981,273.67	-15,421.66	0.22
		Base		99.889844	2,996,695.33	99.375789	2,981,273.67	-15,421.66	0.22

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Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
928668BW1	VOLKSWAGEN GROUP AMERICA COMPANY GUAR 144A 09/28 5.65					5.650000	12 Sep 2028		
		Local	5,000,000.000	99.937128	4,996,856.40	101.954773	5,097,738.65	100,882.25	0.38
		Base		99.937128	4,996,856.40	101.954773	5,097,738.65	100,882.25	0.38
931142FA6	WALMART INC SR UNSECURED 04/26 4					4.000000	15 Apr 2026		
		Local	2,000,000.000	99.999411	1,999,988.22	99.999165	1,999,983.30	-4.92	0.15
		Base		99.999411	1,999,988.22	99.999165	1,999,983.30	-4.92	0.15
931142FL2	WALMART INC SR UNSECURED 04/27 4.1					4.100000	28 Apr 2027		
		Local	5,000,000.000	99.992890	4,999,644.50	100.162171	5,008,108.55	8,464.05	0.37
		Base		99.992890	4,999,644.50	100.162171	5,008,108.55	8,464.05	0.37
94106LBX6	WASTE MANAGEMENT INC COMPANY GUAR 07/27 4.95					4.950000	03 Jul 2027		
		Local	2,000,000.000	99.947181	1,998,943.61	100.964976	2,019,299.52	20,355.91	0.15
		Base		99.947181	1,998,943.61	100.964976	2,019,299.52	20,355.91	0.15
94988J6D4	WELLS FARGO BANK NA SR UNSECURED 08/26 5.45					5.450000	07 Aug 2026		
		Local	2,000,000.000	99.998991	1,999,979.82	100.334546	2,006,690.92	6,711.10	0.15
		Base		99.998991	1,999,979.82	100.334546	2,006,690.92	6,711.10	0.15
94988J6E2	WELLS FARGO BANK NA SR UNSECURED 08/26 VAR					4.690000	07 Aug 2026		
		Local	2,000,000.000	100.000000	2,000,000.00	100.188000	2,003,760.00	3,760.00	0.15
		Base		100.000000	2,000,000.00	100.188000	2,003,760.00	3,760.00	0.15
95000U3R2	WELLS FARGO + COMPANY SR UNSECURED 01/28 VAR					4.900000	24 Jan 2028		
		Local	3,000,000.000	100.000000	3,000,000.00	100.364446	3,010,933.38	10,933.38	0.22
		Base		100.000000	3,000,000.00	100.364446	3,010,933.38	10,933.38	0.22
95001DCH1	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.2					6.200000	20 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.047979	2,000,959.58	959.58	0.15
		Base		100.000000	2,000,000.00	100.047979	2,000,959.58	959.58	0.15
95001DCJ7	WELLS FARGO + COMPANY SR UNSECURED 10/27 6.25					6.250000	21 Oct 2027		
		Local	2,000,000.000	100.000000	2,000,000.00	100.052876	2,001,057.52	1,057.52	0.15
		Base		100.000000	2,000,000.00	100.052876	2,001,057.52	1,057.52	0.15
95001DKN9	WELLS FARGO + COMPANY SR UNSECURED 06/30 5.05					5.050000	05 Jun 2030		
		Local	2,000,000.000	100.000000	2,000,000.00	99.862097	1,997,241.94	-2,758.06	0.15
		Base		100.000000	2,000,000.00	99.862097	1,997,241.94	-2,758.06	0.15

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
95001DMV9	WELLS FARGO + COMPANY SR UNSECURED 12/30 4.2					4.200000	15 Dec 2030		
			5,000,000.000	99.526655	4,976,332.75	97.695633	4,884,781.65	-91,551.10	0.36
		Base		99.526655	4,976,332.75	97.695633	4,884,781.65	-91,551.10	0.36
US DOLLAR Total									
			407,079,501.560		405,907,338.39		404,527,988.12	-1,379,350.27	29.84
	Original Face:	Base	369,907,393.000		405,907,338.39		404,527,988.12	-1,379,350.27	29.84
FIXED INCOME Total									
		Base	407,079,501.560		405,907,338.39		404,527,988.12	-1,379,350.27	29.84
	Original Face:		369,907,393.000						

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
FUND Total									
		1,358,968,624.600	Base		1,357,269,727.54		1,355,877,872.52	-1,391,855.02	100.00
	Original Face:	369,907,393.000							

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
0347M3DP6	ANGLESEA FDG PLC + ANG					3.730000	23 Apr 2026		
		25,000,000.000	Local	99.772056	24,943,013.89	99.772056	24,943,014.00	0.11	3.55
			Base	99.772056	24,943,013.89	99.772056	24,943,014.00	0.11	3.55
04821UJR4	ATLANTIC ASSET SECUR					3.970000	25 Sep 2026		
		10,000,000.000	Local	98.048083	9,804,808.34	98.071670	9,807,167.00	2,358.66	1.40
			Base	98.048083	9,804,808.34	98.071670	9,807,167.00	2,358.66	1.40
06741ED72	BARCLAYS BK PLC 04/26 ZCP					3.740000	07 Apr 2026		
		15,000,000.000	Local	99.937667	14,990,650.00	99.937667	14,990,650.05	0.05	2.13
			Base	99.937667	14,990,650.00	99.937667	14,990,650.05	0.05	2.13
3703E1D70	GENERAL MILLS INC.					3.950000	07 Apr 2026		
		20,000,000.000	Local	99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	2.85
			Base	99.934167	19,986,833.33	99.934167	19,986,833.40	0.07	2.85
38346MEJ9	GOTHAM FDG CORP 05/26 ZCP					3.700000	18 May 2026		
		15,000,000.000	Local	99.516944	14,927,541.67	99.516944	14,927,541.60	-0.07	2.13
			Base	99.516944	14,927,541.67	99.516944	14,927,541.60	-0.07	2.13
38346MGT5	GOTHAM FDG CORP					3.900000	27 Jul 2026		
		25,000,000.000	Local	98.732500	24,683,125.00	98.718390	24,679,597.50	-3,527.50	3.51
			Base	98.732500	24,683,125.00	98.718390	24,679,597.50	-3,527.50	3.51
38346MJU9	GOTHAM FDG CORP					3.950000	28 Sep 2026		
		10,000,000.000	Local	98.025000	9,802,500.00	98.028770	9,802,877.00	377.00	1.40
			Base	98.025000	9,802,500.00	98.028770	9,802,877.00	377.00	1.40
40588MDD6	HALKIN FINANCE LLC USC					3.730000	13 Apr 2026		
		20,000,000.000	Local	99.875667	19,975,133.33	99.875667	19,975,133.40	0.07	2.84
			Base	99.875667	19,975,133.33	99.875667	19,975,133.40	0.07	2.84
40588MEL7	HALKIN FINANCE LLC USC					3.730000	20 May 2026		
		15,000,000.000	Local	99.492306	14,923,845.84	99.492306	14,923,845.90	0.06	2.13
			Base	99.492306	14,923,845.84	99.492306	14,923,845.90	0.06	2.13

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
40588MFG7	HALKIN FINANCE LLC USC					3.800000	16 Jun 2026		
		Local	20,000,000.000	99.197778	19,839,555.56	99.171390	19,834,278.00	-5,277.56	2.82
		Base		99.197778	19,839,555.56	99.171390	19,834,278.00	-5,277.56	2.82
4499929H1	ILA FINANCIAL SQUARE GOVT					3.550975	31 Dec 2030		
		Local	88,481,150.620	100.000000	88,481,150.62	100.000000	88,481,150.62	0.00	12.60
		Base		100.000000	88,481,150.62	100.000000	88,481,150.62	0.00	12.60
52953HJA9	LEXINGTON PARKER CAP CO LLC DI					4.000000	10 Sep 2026		
		Local	5,799,000.000	98.200000	5,694,618.00	98.205040	5,694,910.27	292.27	0.81
		Base		98.200000	5,694,618.00	98.205040	5,694,910.27	292.27	0.81
56274MDT6	MANHATTAN ASSET FDG.					3.710000	27 Apr 2026		
		Local	15,000,000.000	99.732056	14,959,808.33	99.732056	14,959,808.40	0.07	2.13
		Base		99.732056	14,959,808.33	99.732056	14,959,808.40	0.07	2.13
56274MEN8	MANHATTAN ASSET FDG.					3.700000	22 May 2026		
		Local	20,000,000.000	99.475833	19,895,166.67	99.475833	19,895,166.60	-0.07	2.83
		Base		99.475833	19,895,166.67	99.475833	19,895,166.60	-0.07	2.83
57978DDT3	MCCORMICK + COMPANY					3.850000	27 Apr 2026		
		Local	20,000,000.000	99.721944	19,944,388.89	99.721944	19,944,388.80	-0.09	2.84
		Base		99.721944	19,944,388.89	99.721944	19,944,388.80	-0.09	2.84
57978DES4	MCCORMICK + COMPANY					4.000000	26 May 2026		
		Local	20,000,000.000	99.388889	19,877,777.78	99.388889	19,877,777.80	0.02	2.83
		Base		99.388889	19,877,777.78	99.388889	19,877,777.80	0.02	2.83
60920WDM9	MONDELEZ INTL INC					4.010000	21 Apr 2026		
		Local	14,500,000.000	99.777222	14,467,697.23	99.777222	14,467,697.19	-0.04	2.06
		Base		99.777222	14,467,697.23	99.777222	14,467,697.19	-0.04	2.06
65339NDG6	NEXTERA ENERGY CAP HLDGS INC					3.850000	16 Apr 2026		
		Local	25,000,000.000	99.839583	24,959,895.83	99.839583	24,959,895.75	-0.08	3.55
		Base		99.839583	24,959,895.83	99.839583	24,959,895.75	-0.08	3.55
65478KDD0	NISOURCE INC					3.950000	13 Apr 2026		
		Local	20,000,000.000	99.868333	19,973,666.67	99.868333	19,973,666.60	-0.07	2.84
		Base		99.868333	19,973,666.67	99.868333	19,973,666.60	-0.07	2.84

& 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
69039UFP3	OVERWATCH ALPHA FDG LLC					3.860000	23 Jun 2026		
		Local	15,000,000.000	99.110056	14,866,508.33	99.092800	14,863,920.00	-2,588.33	2.12
		Base		99.110056	14,866,508.33	99.092800	14,863,920.00	-2,588.33	2.12
69039UFQ1	OVERWATCH ALPHA FDG LLC 06/26 ZCP					3.800000	24 Jun 2026		
		Local	20,000,000.000	99.113333	19,822,666.66	99.081530	19,816,306.00	-6,360.66	2.82
		Base		99.113333	19,822,666.66	99.081530	19,816,306.00	-6,360.66	2.82
70109MDU5	PARKER HANNIFIN CORP					4.000000	28 Apr 2026		
		Local	20,000,000.000	99.700000	19,940,000.00	99.700000	19,940,000.00	0.00	2.84
		Base		99.700000	19,940,000.00	99.700000	19,940,000.00	0.00	2.84
71855BD90	PHILLIPS 66					4.040000	09 Apr 2026		
		Local	11,000,000.000	99.910222	10,990,124.45	99.910222	10,990,124.42	-0.03	1.57
		Base		99.910222	10,990,124.45	99.910222	10,990,124.42	-0.03	1.57
71855BFW7	PHILLIPS 66					4.390000	30 Jun 2026		
		Local	25,000,000.000	98.902500	24,725,625.00	98.963530	24,740,882.50	15,257.50	3.52
		Base		98.902500	24,725,625.00	98.963530	24,740,882.50	15,257.50	3.52
82124ME63	SHEFFIELD RECEIVABLE					3.720000	06 May 2026		
		Local	30,000,000.000	99.638333	29,891,500.00	99.638333	29,891,499.90	-0.10	4.26
		Base		99.638333	29,891,500.00	99.638333	29,891,499.90	-0.10	4.26
82124MES5	SHEFFIELD RECEIVABLE					3.730000	26 May 2026		
		Local	15,000,000.000	99.430139	14,914,520.84	99.430139	14,914,520.84	0.00	2.12
		Base		99.430139	14,914,520.84	99.430139	14,914,520.84	0.00	2.12
82434UEL7	SHERWIN WILLIAMS CO					3.850000	20 May 2026		
		Local	15,000,000.000	99.475972	14,921,395.84	99.475972	14,921,395.80	-0.04	2.13
		Base		99.475972	14,921,395.84	99.475972	14,921,395.80	-0.04	2.13
84262MDE5	SOUTHERN COMPANY					4.070000	14 Apr 2026		
		Local	15,000,000.000	99.853028	14,977,954.17	99.853028	14,977,954.20	0.03	2.13
		Base		99.853028	14,977,954.17	99.853028	14,977,954.20	0.03	2.13
84262MDH8	SOUTHERN COMPANY					4.070000	17 Apr 2026		
		Local	25,000,000.000	99.819111	24,954,777.78	99.819111	24,954,777.75	-0.03	3.55
		Base		99.819111	24,954,777.78	99.819111	24,954,777.75	-0.03	3.55

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

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
85462DD83	STANLEY WORKS (THE)					4.000000	08 Apr 2026		
		Local	25,000,000.000	99.922222	24,980,555.56	99.922222	24,980,555.50	-0.06	3.56
		Base		99.922222	24,980,555.56	99.922222	24,980,555.50	-0.06	3.56
85462DDA8	STANLEY WORKS (THE)					4.150000	10 Apr 2026		
		Local	11,000,000.000	99.896250	10,988,587.50	99.896250	10,988,587.50	0.00	1.56
		Base		99.896250	10,988,587.50	99.896250	10,988,587.50	0.00	1.56
91842KFQ4	VW CR INC					4.140000	24 Jun 2026		
		Local	30,000,000.000	99.034000	29,710,200.00	99.013450	29,704,035.00	-6,165.00	4.23
		Base		99.034000	29,710,200.00	99.013450	29,704,035.00	-6,165.00	4.23
91842KHH2	VW CR INC					3.850000	17 Aug 2026		
		Local	10,000,000.000	98.524167	9,852,416.67	98.386060	9,838,606.00	-13,810.67	1.40
		Base		98.524167	9,852,416.67	98.386060	9,838,606.00	-13,810.67	1.40
92646LDA5	VICTORY RECEIVABLES 04/26 ZCP					3.720000	10 Apr 2026		
		Local	10,000,000.000	99.907000	9,990,700.00	99.907000	9,990,700.00	0.00	1.42
		Base		99.907000	9,990,700.00	99.907000	9,990,700.00	0.00	1.42
92646LJN1	VICTORY RECEIVABLES					3.970000	22 Sep 2026		
		Local	25,000,000.000	98.081167	24,520,291.67	98.104980	24,526,245.00	5,953.33	3.49
		Base		98.081167	24,520,291.67	98.104980	24,526,245.00	5,953.33	3.49
US DOLLAR Total									
		Local	705,780,150.620		702,179,001.45		702,165,510.29	-13,491.16	100.00
		Base			702,179,001.45		702,165,510.29	-13,491.16	100.00
CASH EQUIVALENT Total									
		Base	705,780,150.620		702,179,001.45		702,165,510.29	-13,491.16	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
FUND Total									
		705,780,150.620	Base		702,179,001.45		702,165,510.29	-13,491.16	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units		Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH										
US DOLLAR								Exchange Rate:	1.000000	
USD	US DOLLAR									
			4,418.860	Local	1.000000	4,418.86	1.000000	4,418.86	0.00	0.01
				Base	1.000000	4,418.86	1.000000	4,418.86	0.00	0.01
US DOLLAR Total										
			4,418.860	Local		4,418.86		4,418.86	0.00	0.01
				Base		4,418.86		4,418.86	0.00	0.01
CASH Total										
			4,418.860	Base		4,418.86		4,418.86	0.00	0.01
CASH EQUIVALENT										
US DOLLAR								Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT						3.550975	31 Dec 2030		
			23,558.910	Local	100.000000	23,558.91	100.000000	23,558.91	0.00	0.07
				Base	100.000000	23,558.91	100.000000	23,558.91	0.00	0.07
US DOLLAR Total										
			23,558.910	Local		23,558.91		23,558.91	0.00	0.07
				Base		23,558.91		23,558.91	0.00	0.07
CASH EQUIVALENT Total										
			23,558.910	Base		23,558.91		23,558.91	0.00	0.07
EQUITY										
US DOLLAR								Exchange Rate:	1.000000	
78462F103	STATE STREET SPDR S+P 500 ETF SS SPDR S+P 500 ETF TRUST US									
			52,492.000	Local	411.785776	21,615,458.94	650.340000	34,137,647.28	12,522,188.34	95.96
				Base	411.785776	21,615,458.94	650.340000	34,137,647.28	12,522,188.34	95.96

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
922908363	VANGUARD S+P 500 ETF VANGUARD S+P 500 ETF								
			2,360.000	469.273623	1,107,485.75	597.550000	1,410,218.00	302,732.25	3.96
		Base		469.273623	1,107,485.75	597.550000	1,410,218.00	302,732.25	3.96
US DOLLAR Total									
			54,852.000		22,722,944.69		35,547,865.28	12,824,920.59	99.92
		Base			22,722,944.69		35,547,865.28	12,824,920.59	99.92
EQUITY Total									
			54,852.000	Base	22,722,944.69		35,547,865.28	12,824,920.59	99.92

& 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									
		82,829.770	Base		22,750,922.46		35,575,843.05	12,824,920.59	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					3.550975	31 Dec 2030		
			10,169.800	100.000000	10,169.80	100.000000	10,169.80	0.00	0.06
		Base		100.000000	10,169.80	100.000000	10,169.80	0.00	0.06
US DOLLAR Total									
			10,169.800		10,169.80		10,169.80	0.00	0.06
		Base			10,169.80		10,169.80	0.00	0.06
CASH EQUIVALENT Total									
			10,169.800		10,169.80		10,169.80	0.00	0.06
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
78467Y107	STATE STREET SPDR S+P MIDCAP 4 STATE STREET SPDR S+P MIDCAP								
			23,863.000	455.779177	10,876,258.50	616.760000	14,717,743.88	3,841,485.38	93.95
		Base		455.779177	10,876,258.50	616.760000	14,717,743.88	3,841,485.38	93.95
921932885	VANGUARD S+P MID CAP 400 ETF VANGUARD S+P MID CAP 400 ETF								
			8,205.000	95.159048	780,779.99	114.320000	937,995.60	157,215.61	5.99
		Base		95.159048	780,779.99	114.320000	937,995.60	157,215.61	5.99
US DOLLAR Total									
			32,068.000		11,657,038.49		15,655,739.48	3,998,700.99	99.94
		Base			11,657,038.49		15,655,739.48	3,998,700.99	99.94
EQUITY Total									
			32,068.000		11,657,038.49		15,655,739.48	3,998,700.99	99.94

& 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		42,237.800	Base		11,667,208.29		15,665,909.28	3,998,700.99	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR								Exchange Rate:	1.000000
4499929H1	ILA FINANCIAL SQUARE GOVT					3.550975	31 Dec 2030		
		Local	22,856.140	100.000000	22,856.14	100.000000	22,856.14	0.00	0.22
		Base		100.000000	22,856.14	100.000000	22,856.14	0.00	0.22
US DOLLAR Total									
		Local	22,856.140		22,856.14		22,856.14	0.00	0.22
		Base			22,856.14		22,856.14	0.00	0.22
CASH EQUIVALENT Total									
		Base	22,856.140		22,856.14		22,856.14	0.00	0.22
EQUITY									
US DOLLAR								Exchange Rate:	1.000000
921932828	VANGUARD S+P SMALL CAP 600 ETF VANGUARD S+P SMALL CAP 600 E								
		Local	92,291.000	91.628541	8,456,489.71	114.830000	10,597,775.53	2,141,285.82	99.78
		Base		91.628541	8,456,489.71	114.830000	10,597,775.53	2,141,285.82	99.78
US DOLLAR Total									
		Local	92,291.000		8,456,489.71		10,597,775.53	2,141,285.82	99.78
		Base			8,456,489.71		10,597,775.53	2,141,285.82	99.78
EQUITY Total									
		Base	92,291.000		8,456,489.71		10,597,775.53	2,141,285.82	99.78

& 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									
		115,147.140	Base		8,479,345.85		10,620,631.67	2,141,285.82	100.00

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

Base Currency: USD - US DOLLAR

Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate / Unit Price	Maturity Date / Market Value	Unrealized Gn/Ls	% Curr / % Fund
CASH EQUIVALENT									
US DOLLAR							Exchange Rate:	1.000000	
4499929H1	ILA FINANCIAL SQUARE GOVT					3.550975	31 Dec 2030		
		Local	10,703.230	100.000000	10,703.23	100.000000	10,703.23	0.00	0.03
		Base		100.000000	10,703.23	100.000000	10,703.23	0.00	0.03
US DOLLAR Total									
		Local	10,703.230		10,703.23		10,703.23	0.00	0.03
		Base			10,703.23		10,703.23	0.00	0.03
CASH EQUIVALENT Total									
		Base	10,703.230		10,703.23		10,703.23	0.00	0.03
EQUITY									
US DOLLAR							Exchange Rate:	1.000000	
464287226	ISHARES CORE U.S. AGGREGATE BO ISHARES CORE U.S. AGGREGATE								
		Local	120,664.000	114.602483	13,828,394.06	99.270000	11,978,315.28	-1,850,078.78	29.28
		Base		114.602483	13,828,394.06	99.270000	11,978,315.28	-1,850,078.78	29.28
78464A649	STATE STREET SPDR PORTFOLIO AG SS SPDR P AGG BOND ETF								
		Local	404,715.000	25.727663	10,412,371.13	25.620000	10,368,798.30	-43,572.83	25.34
		Base		25.727663	10,412,371.13	25.620000	10,368,798.30	-43,572.83	25.34
921937835	VANGUARD TOTAL BOND MARKET ETF VANGUARD TOTAL BOND MARKET								
		Local	252,005.000	73.906431	18,624,790.11	73.640000	18,557,648.20	-67,141.91	45.36
		Base		73.906431	18,624,790.11	73.640000	18,557,648.20	-67,141.91	45.36
US DOLLAR Total									
		Local	777,384.000		42,865,555.30		40,904,761.78	-1,960,793.52	99.97
		Base			42,865,555.30		40,904,761.78	-1,960,793.52	99.97
EQUITY Total									
		Base	777,384.000		42,865,555.30		40,904,761.78	-1,960,793.52	99.97

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

Base Currency: USD - US DOLLAR

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

& 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									
		788,087.230	Base		42,876,258.53		40,915,465.01	-1,960,793.52	100.00

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

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	60,412,555.070	Local	60,412,555.07	60,412,555.07	3.87	0.00		0.00
		Base	60,412,555.07	60,412,555.07	3.87	0.00	0.00	0.00
EQUITY								
	24,455,689.000	Local	1,105,284,420.65	1,498,666,756.84	96.13	393,382,336.19		393,382,336.19
		Base	1,105,284,420.65	1,498,666,756.84	96.13	393,382,336.19	0.00	393,382,336.19
US DOLLAR Total								
	84,868,244.070	Local	1,165,696,975.72	1,559,079,311.91	100.00	393,382,336.19		393,382,336.19
		Base	1,165,696,975.72	1,559,079,311.91	100.00	393,382,336.19	0.00	393,382,336.19
FUND Total								
	84,868,244.070	Base	1,165,696,975.72	1,559,079,311.91	100.00	393,382,336.19	0.00	393,382,336.19

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
	70,871,336.580	Local	70,871,336.58	70,871,336.58	6.65	0.00			0.00
		Base	70,871,336.58	70,871,336.58	6.65	0.00		0.00	0.00
EQUITY									
	30,320,461.640	Local	821,792,134.09	994,774,087.22	93.35	172,981,953.13			172,981,953.13
		Base	821,792,134.09	994,774,087.22	93.35	172,981,953.13		0.00	172,981,953.13
US DOLLAR Total									
	101,191,798.220	Local	892,663,470.67	1,065,645,423.80	100.00	172,981,953.13			172,981,953.13
		Base	892,663,470.67	1,065,645,423.80	100.00	172,981,953.13		0.00	172,981,953.13
FUND Total									
	101,191,798.220	Base	892,663,470.67	1,065,645,423.80	100.00	172,981,953.13		0.00	172,981,953.13

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.010	Local	0.01	0.01	0.00	0.00		0.00
		Base	0.01	0.01	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	443,415,631.620	Local	440,889,316.76	440,862,438.17	12.82	-26,878.59		-26,878.59
		Base	440,889,316.76	440,862,438.17	12.82	-26,878.59	0.00	-26,878.59
EQUITY								
	1,082,687.000	Local	59,367,285.00	52,161,745.42	1.52	-7,205,539.58		-7,205,539.58
		Base	59,367,285.00	52,161,745.42	1.52	-7,205,539.58	0.00	-7,205,539.58
FIXED INCOME								
	3,001,720,798.560	Local	2,998,687,388.53	2,946,913,761.29	85.67	-51,773,627.24		-51,773,627.24
Original Face:	3,022,733,220.000	Base	2,998,687,388.53	2,946,913,761.29	85.67	-51,773,627.24	0.00	-51,773,627.24
US DOLLAR Total								
	3,446,219,117.190	Local	3,498,943,990.30	3,439,937,944.89	100.00	-59,006,045.41		-59,006,045.41
Original Face:	3,022,733,220.000	Base	3,498,943,990.30	3,439,937,944.89	100.00	-59,006,045.41	0.00	-59,006,045.41
FUND Total								
	3,446,219,117.190	Base	3,498,943,990.30	3,439,937,944.89	100.00	-59,006,045.41	0.00	-59,006,045.41
Original Face:	3,022,733,220.000							

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								
	31,453.210	Local	31,453.21	31,453.21	0.00	0.00		0.00
		Base	31,453.21	31,453.21	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	373,723,974.360	Local	372,672,318.12	372,651,201.54	48.24	-21,116.58		-21,116.58
		Base	372,672,318.12	372,651,201.54	48.24	-21,116.58	0.00	-21,116.58
FIXED INCOME								
	401,906,010.020	Local	401,303,575.44	399,854,384.74	51.76	-1,449,190.70		-1,449,190.70
Original Face:	154,066,732.000	Base	401,303,575.44	399,854,384.74	51.76	-1,449,190.70	0.00	-1,449,190.70
US DOLLAR Total								
	775,661,437.590	Local	774,007,346.77	772,537,039.49	100.00	-1,470,307.28		-1,470,307.28
Original Face:	154,066,732.000	Base	774,007,346.77	772,537,039.49	100.00	-1,470,307.28	0.00	-1,470,307.28
FUND Total								
	775,661,437.590	Base	774,007,346.77	772,537,039.49	100.00	-1,470,307.28	0.00	-1,470,307.28
Original Face:	154,066,732.000							

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								
	129,502.850	Local	129,502.85	129,502.85	0.06	0.00		0.00
		Base	129,502.85	129,502.85	0.06	0.00	0.00	0.00
CASH EQUIVALENT								
	181,127,947.290	Local	181,049,104.29	181,046,633.79	79.40	-2,470.50		-2,470.50
		Base	181,049,104.29	181,046,633.79	79.40	-2,470.50	0.00	-2,470.50
FIXED INCOME								
	48,285,282.740	Local	48,093,707.14	46,854,533.53	20.55	-1,239,173.61		-1,239,173.61
Original Face:	108,263,606.000	Base	48,093,707.14	46,854,533.53	20.55	-1,239,173.61	0.00	-1,239,173.61
US DOLLAR Total								
	229,542,732.880	Local	229,272,314.28	228,030,670.17	100.00	-1,241,644.11		-1,241,644.11
Original Face:	108,263,606.000	Base	229,272,314.28	228,030,670.17	100.00	-1,241,644.11	0.00	-1,241,644.11
FUND Total								
	229,542,732.880	Base	229,272,314.28	228,030,670.17	100.00	-1,241,644.11	0.00	-1,241,644.11
Original Face:	108,263,606.000							

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH									
		34,222.360	Local	34,222.36	34,222.36	0.00	0.00		0.00
			Base	34,222.36	34,222.36	0.00	0.00	0.00	0.00
CASH EQUIVALENT									
		412,555.280	Local	412,555.28	412,555.28	0.01	0.00		0.00
			Base	412,555.28	412,555.28	0.01	0.00	0.00	0.00
EQUITY									
		22,191,243.000	Local	1,199,137,913.83	3,425,114,467.15	99.99	2,225,976,553.32		2,225,976,553.32
			Base	1,199,137,913.83	3,425,114,467.15	99.99	2,225,976,553.32	0.00	2,225,976,553.32
US DOLLAR Total									
		22,638,020.640	Local	1,199,584,691.47	3,425,561,244.79	100.00	2,225,976,553.32		2,225,976,553.32
			Base	1,199,584,691.47	3,425,561,244.79	100.00	2,225,976,553.32	0.00	2,225,976,553.32
FUND Total									
		22,638,020.640	Base	1,199,584,691.47	3,425,561,244.79	100.00	2,225,976,553.32	0.00	2,225,976,553.32

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								
	274,999.900	Local	274,999.90	274,999.90	0.01	0.00		0.00
		Base	274,999.90	274,999.90	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	1,819,992,389.660	Local	1,811,681,558.10	1,811,613,660.36	73.80	-67,897.74		-67,897.74
		Base	1,811,681,558.10	1,811,613,660.36	73.80	-67,897.74	0.00	-67,897.74
EQUITY								
	160,726,960.260	Local	160,726,960.26	160,726,960.26	6.55	0.00		0.00
		Base	160,726,960.26	160,726,960.26	6.55	0.00	0.00	0.00
FIXED INCOME								
	484,451,189.890	Local	483,822,124.82	482,205,907.15	19.64	-1,616,217.67		-1,616,217.67
Original Face:	551,804,267.000	Base	483,822,124.82	482,205,907.15	19.64	-1,616,217.67	0.00	-1,616,217.67
US DOLLAR Total								
	2,465,445,539.710	Local	2,456,505,643.08	2,454,821,527.67	100.00	-1,684,115.41		-1,684,115.41
Original Face:	551,804,267.000	Base	2,456,505,643.08	2,454,821,527.67	100.00	-1,684,115.41	0.00	-1,684,115.41
FUND Total								
	2,465,445,539.710	Base	2,456,505,643.08	2,454,821,527.67	100.00	-1,684,115.41	0.00	-1,684,115.41
Original Face:	551,804,267.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	181,250.000	Local	181,250.00	181,250.00	0.00	0.00		0.00
		Base	181,250.00	181,250.00	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	2,410,453,064.420	Local	2,405,239,003.24	2,405,224,991.56	51.60	-14,011.68		-14,011.68
		Base	2,405,239,003.24	2,405,224,991.56	51.60	-14,011.68	0.00	-14,011.68
EQUITY								
	133,683,380.100	Local	133,683,380.10	133,683,380.10	2.87	0.00		0.00
		Base	133,683,380.10	133,683,380.10	2.87	0.00	0.00	0.00
FIXED INCOME								
	2,131,562,281.700	Local	2,130,271,577.74	2,122,496,214.61	45.53	-7,775,363.13		-7,775,363.13
Original Face:	397,229,662.000	Base	2,130,271,577.74	2,122,496,214.61	45.53	-7,775,363.13	0.00	-7,775,363.13
US DOLLAR Total								
	4,675,879,976.220	Local	4,669,375,211.08	4,661,585,836.27	100.00	-7,789,374.81		-7,789,374.81
Original Face:	397,229,662.000	Base	4,669,375,211.08	4,661,585,836.27	100.00	-7,789,374.81	0.00	-7,789,374.81
FUND Total								
	4,675,879,976.220	Base	4,669,375,211.08	4,661,585,836.27	100.00	-7,789,374.81	0.00	-7,789,374.81
Original Face:	397,229,662.000							

Base Currency:USD - US DOLLAR

			Units	Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
		53,038.520	Local	53,038.52	53,038.52	0.04	0.00		0.00
			Base	53,038.52	53,038.52	0.04	0.00	0.00	0.00
FIXED INCOME									
		130,255,367.890	Local	130,118,594.57	130,222,638.85	99.96	104,044.28		104,044.28
	Original Face:	56,633,000.000	Base	130,118,594.57	130,222,638.85	99.96	104,044.28	0.00	104,044.28
US DOLLAR Total									
		130,308,406.410	Local	130,171,633.09	130,275,677.37	100.00	104,044.28		104,044.28
	Original Face:	56,633,000.000	Base	130,171,633.09	130,275,677.37	100.00	104,044.28	0.00	104,044.28
FUND Total									
		130,308,406.410	Base	130,171,633.09	130,275,677.37	100.00	104,044.28	0.00	104,044.28
	Original Face:	56,633,000.000							

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								
	-15,155.850	Local	-15,155.85	-15,155.85	0.00	0.00		0.00
		Base	-15,155.85	-15,155.85	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,226,986,103.940	Local	1,225,938,624.46	1,225,948,435.99	70.94	9,811.53		9,811.53
		Base	1,225,938,624.46	1,225,948,435.99	70.94	9,811.53	0.00	9,811.53
EQUITY								
	90,744,206.220	Local	90,744,206.22	90,744,206.22	5.25	0.00		0.00
		Base	90,744,206.22	90,744,206.22	5.25	0.00	0.00	0.00
FIXED INCOME								
	414,814,736.070	Local	413,850,471.20	411,382,186.04	23.81	-2,468,285.16		-2,468,285.16
Original Face:	287,029,571.000	Base	413,850,471.20	411,382,186.04	23.81	-2,468,285.16	0.00	-2,468,285.16
US DOLLAR Total								
	1,732,529,890.380	Local	1,730,518,146.03	1,728,059,672.40	100.00	-2,458,473.63		-2,458,473.63
Original Face:	287,029,571.000	Base	1,730,518,146.03	1,728,059,672.40	100.00	-2,458,473.63	0.00	-2,458,473.63
FUND Total								
	1,732,529,890.380	Base	1,730,518,146.03	1,728,059,672.40	100.00	-2,458,473.63	0.00	-2,458,473.63
Original Face:	287,029,571.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.00	0.00		0.00
		Base	49,999.99	49,999.99	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	3,541,205,787.940	Local	3,527,851,465.14	3,527,695,849.58	99.09	-155,615.56		-155,615.56
		Base	3,527,851,465.14	3,527,695,849.58	99.09	-155,615.56	0.00	-155,615.56
EQUITY								
	32,352,652.230	Local	32,352,652.23	32,352,652.23	0.91	0.00		0.00
		Base	32,352,652.23	32,352,652.23	0.91	0.00	0.00	0.00
US DOLLAR Total								
	3,573,608,440.160	Local	3,560,254,117.36	3,560,098,501.80	100.00	-155,615.56		-155,615.56
		Base	3,560,254,117.36	3,560,098,501.80	100.00	-155,615.56	0.00	-155,615.56
FUND Total								
	3,573,608,440.160	Base	3,560,254,117.36	3,560,098,501.80	100.00	-155,615.56	0.00	-155,615.56

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.020	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								
	2,987,837,425.290	Local	2,978,086,848.91	2,978,046,205.40	98.75	-40,643.51		-40,643.51
		Base	2,978,086,848.91	2,978,046,205.40	98.75	-40,643.51	0.00	-40,643.51
EQUITY								
	37,762,468.670	Local	37,762,468.67	37,762,468.67	1.25	0.00		0.00
		Base	37,762,468.67	37,762,468.67	1.25	0.00	0.00	0.00
US DOLLAR Total								
	3,025,649,893.980	Local	3,015,899,317.60	3,015,858,674.09	100.00	-40,643.51		-40,643.51
		Base	3,015,899,317.60	3,015,858,674.09	100.00	-40,643.51	0.00	-40,643.51
FUND Total								
	3,025,649,893.980	Base	3,015,899,317.60	3,015,858,674.09	100.00	-40,643.51	0.00	-40,643.51

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								
	-13,735.120	Local	-13,735.12	-13,735.12	0.00	0.00		0.00
		Base	-13,735.12	-13,735.12	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	650,855.360	Local	650,920.45	650,855.36	0.20	-65.09		-65.09
		Base	650,920.45	650,855.36	0.20	-65.09	0.00	-65.09
FIXED INCOME								
	313,660,000.000	Local	320,693,009.04	321,442,514.35	99.79	749,505.31		749,505.31
Original Face:	30,355,000.000	Base	320,693,009.04	321,442,514.35	99.79	749,505.31	0.00	749,505.31
US DOLLAR Total								
	314,297,120.240	Local	321,330,194.37	322,079,634.59	100.00	749,440.22		749,440.22
Original Face:	30,355,000.000	Base	321,330,194.37	322,079,634.59	100.00	749,440.22	0.00	749,440.22
FUND Total								
	314,297,120.240	Base	321,330,194.37	322,079,634.59	100.00	749,440.22	0.00	749,440.22
Original Face:	30,355,000.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	50,000.000	Local	50,000.00	50,000.00	0.01	0.00		0.00
		Base	50,000.00	50,000.00	0.01	0.00	0.00	0.00
CASH EQUIVALENT								
	189,911,024.150	Local	188,900,474.77	188,878,867.33	23.95	-21,607.44		-21,607.44
		Base	188,900,474.77	188,878,867.33	23.95	-21,607.44	0.00	-21,607.44
FIXED INCOME								
	615,796,262.530	Local	614,892,545.54	599,601,387.93	76.04	-15,291,157.61		-15,291,157.61
Original Face:	487,668,309.000	Base	614,892,545.54	599,601,387.93	76.04	-15,291,157.61	0.00	-15,291,157.61
US DOLLAR Total								
	805,757,286.680	Local	803,843,020.31	788,530,255.26	100.00	-15,312,765.05		-15,312,765.05
Original Face:	487,668,309.000	Base	803,843,020.31	788,530,255.26	100.00	-15,312,765.05	0.00	-15,312,765.05
FUND Total								
	805,757,286.680	Base	803,843,020.31	788,530,255.26	100.00	-15,312,765.05	0.00	-15,312,765.05
Original Face:	487,668,309.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	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								
	2,117,797,974.280	Local	2,116,336,517.89	2,116,313,065.14	89.48	-23,452.75		-23,452.75
		Base	2,116,336,517.89	2,116,313,065.14	89.48	-23,452.75	0.00	-23,452.75
EQUITY								
	248,827,956.280	Local	248,827,956.28	248,827,956.28	10.52	0.00		0.00
		Base	248,827,956.28	248,827,956.28	10.52	0.00	0.00	0.00
US DOLLAR Total								
	2,366,675,930.560	Local	2,365,214,474.17	2,365,191,021.42	100.00	-23,452.75		-23,452.75
		Base	2,365,214,474.17	2,365,191,021.42	100.00	-23,452.75	0.00	-23,452.75
FUND Total								
	2,366,675,930.560	Base	2,365,214,474.17	2,365,191,021.42	100.00	-23,452.75	0.00	-23,452.75

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	49,999.990	Local	49,999.99	49,999.99	0.04	0.00		0.00
		Base	49,999.99	49,999.99	0.04	0.00	0.00	0.00
CASH EQUIVALENT								
	6,371,437.100	Local	6,371,437.10	6,371,437.10	5.04	0.00		0.00
		Base	6,371,437.10	6,371,437.10	5.04	0.00	0.00	0.00
FIXED INCOME								
	127,270,555.990	Local	127,129,335.56	119,990,347.28	94.92	-7,138,988.28		-7,138,988.28
Original Face:	151,668,249.000	Base	127,129,335.56	119,990,347.28	94.92	-7,138,988.28	0.00	-7,138,988.28
US DOLLAR Total								
	133,691,993.080	Local	133,550,772.65	126,411,784.37	100.00	-7,138,988.28		-7,138,988.28
Original Face:	151,668,249.000	Base	133,550,772.65	126,411,784.37	100.00	-7,138,988.28	0.00	-7,138,988.28
FUND Total								
	133,691,993.080	Base	133,550,772.65	126,411,784.37	100.00	-7,138,988.28	0.00	-7,138,988.28
Original Face:	151,668,249.000							

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								
	631,683.140	Local	631,683.14	631,683.14	0.05	0.00		0.00
		Base	631,683.14	631,683.14	0.05	0.00	0.00	0.00
CASH EQUIVALENT								
	951,257,439.900	Local	950,730,706.01	950,718,201.26	70.12	-12,504.75		-12,504.75
		Base	950,730,706.01	950,718,201.26	70.12	-12,504.75	0.00	-12,504.75
FIXED INCOME								
	407,079,501.560	Local	405,907,338.39	404,527,988.12	29.84	-1,379,350.27		-1,379,350.27
Original Face:	369,907,393.000	Base	405,907,338.39	404,527,988.12	29.84	-1,379,350.27	0.00	-1,379,350.27
US DOLLAR Total								
	1,358,968,624.600	Local	1,357,269,727.54	1,355,877,872.52	100.00	-1,391,855.02		-1,391,855.02
Original Face:	369,907,393.000	Base	1,357,269,727.54	1,355,877,872.52	100.00	-1,391,855.02	0.00	-1,391,855.02
FUND Total								
	1,358,968,624.600	Base	1,357,269,727.54	1,355,877,872.52	100.00	-1,391,855.02	0.00	-1,391,855.02
Original Face:	369,907,393.000							

Base Currency:USD - US DOLLAR

	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH EQUIVALENT								
	705,780,150.620	Local	702,179,001.45	702,165,510.29	100.00	-13,491.16		-13,491.16
		Base	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16
US DOLLAR Total								
	705,780,150.620	Local	702,179,001.45	702,165,510.29	100.00	-13,491.16		-13,491.16
		Base	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16
FUND Total								
	705,780,150.620	Base	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16

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									
	4,418.860	Local	4,418.86	4,418.86	0.01	0.00			0.00
		Base	4,418.86	4,418.86	0.01	0.00		0.00	0.00
CASH EQUIVALENT									
	23,558.910	Local	23,558.91	23,558.91	0.07	0.00			0.00
		Base	23,558.91	23,558.91	0.07	0.00		0.00	0.00
EQUITY									
	54,852.000	Local	22,722,944.69	35,547,865.28	99.92	12,824,920.59			12,824,920.59
		Base	22,722,944.69	35,547,865.28	99.92	12,824,920.59		0.00	12,824,920.59
US DOLLAR Total									
	82,829.770	Local	22,750,922.46	35,575,843.05	100.00	12,824,920.59			12,824,920.59
		Base	22,750,922.46	35,575,843.05	100.00	12,824,920.59		0.00	12,824,920.59
FUND Total									
	82,829.770	Base	22,750,922.46	35,575,843.05	100.00	12,824,920.59		0.00	12,824,920.59

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									
	10,169.800	Local	10,169.80	10,169.80	0.06	0.00			0.00
		Base	10,169.80	10,169.80	0.06	0.00		0.00	0.00
EQUITY									
	32,068.000	Local	11,657,038.49	15,655,739.48	99.94	3,998,700.99			3,998,700.99
		Base	11,657,038.49	15,655,739.48	99.94	3,998,700.99		0.00	3,998,700.99
US DOLLAR Total									
	42,237.800	Local	11,667,208.29	15,665,909.28	100.00	3,998,700.99			3,998,700.99
		Base	11,667,208.29	15,665,909.28	100.00	3,998,700.99		0.00	3,998,700.99
FUND Total									
	42,237.800	Base	11,667,208.29	15,665,909.28	100.00	3,998,700.99		0.00	3,998,700.99

Base Currency:USD - US DOLLAR

		Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR							Exchange Rate:	1.000000	
CASH EQUIVALENT									
		22,856.140	Local	22,856.14	22,856.14	0.22	0.00		0.00
			Base	22,856.14	22,856.14	0.22	0.00	0.00	0.00
EQUITY									
		92,291.000	Local	8,456,489.71	10,597,775.53	99.78	2,141,285.82		2,141,285.82
			Base	8,456,489.71	10,597,775.53	99.78	2,141,285.82	0.00	2,141,285.82
US DOLLAR Total									
		115,147.140	Local	8,479,345.85	10,620,631.67	100.00	2,141,285.82		2,141,285.82
			Base	8,479,345.85	10,620,631.67	100.00	2,141,285.82	0.00	2,141,285.82
FUND Total									
		115,147.140	Base	8,479,345.85	10,620,631.67	100.00	2,141,285.82	0.00	2,141,285.82

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									
	10,703.230	Local	10,703.23	10,703.23	0.03	0.00			0.00
		Base	10,703.23	10,703.23	0.03	0.00		0.00	0.00
EQUITY									
	777,384.000	Local	42,865,555.30	40,904,761.78	99.97	-1,960,793.52			-1,960,793.52
		Base	42,865,555.30	40,904,761.78	99.97	-1,960,793.52		0.00	-1,960,793.52
US DOLLAR Total									
	788,087.230	Local	42,876,258.53	40,915,465.01	100.00	-1,960,793.52			-1,960,793.52
		Base	42,876,258.53	40,915,465.01	100.00	-1,960,793.52		0.00	-1,960,793.52
FUND Total									
	788,087.230	Base	42,876,258.53	40,915,465.01	100.00	-1,960,793.52		0.00	-1,960,793.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	60,412,555.070	60,412,555.07	60,412,555.07	3.87	0.00	0.00	0.00
CASH EQUIVALENT Total	60,412,555.070	60,412,555.07	60,412,555.07	3.87	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	24,455,689.000	1,105,284,420.65	1,498,666,756.84	96.13	393,382,336.19	0.00	393,382,336.19
EQUITY Total	24,455,689.000	1,105,284,420.65	1,498,666,756.84	96.13	393,382,336.19	0.00	393,382,336.19

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	84,868,244.070	1,165,696,975.72	1,559,079,311.91	100.00	393,382,336.19	0.00	393,382,336.19

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	70,871,336.580	70,871,336.58	70,871,336.58	6.65	0.00	0.00	0.00
CASH EQUIVALENT Total	70,871,336.580	70,871,336.58	70,871,336.58	6.65	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	30,320,461.640	821,792,134.09	994,774,087.22	93.35	172,981,953.13	0.00	172,981,953.13
EQUITY Total	30,320,461.640	821,792,134.09	994,774,087.22	93.35	172,981,953.13	0.00	172,981,953.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	101,191,798.220	892,663,470.67	1,065,645,423.80	100.00	172,981,953.13	0.00	172,981,953.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.010	0.01	0.01	0.00	0.00	0.00	0.00
CASH Total	0.010	0.01	0.01	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	443,415,631.620	440,889,316.76	440,862,438.17	12.82	-26,878.59	0.00	-26,878.59
CASH EQUIVALENT Total	443,415,631.620	440,889,316.76	440,862,438.17	12.82	-26,878.59	0.00	-26,878.59

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	1,082,687.000	59,367,285.00	52,161,745.42	1.52	-7,205,539.58	0.00	-7,205,539.58
EQUITY Total	1,082,687.000	59,367,285.00	52,161,745.42	1.52	-7,205,539.58	0.00	-7,205,539.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	3,001,720,798.560	2,998,687,388.53	2,946,913,761.29	85.67	-51,773,627.24	0.00	-51,773,627.24
FIXED INCOME Total	3,001,720,798.560	2,998,687,388.53	2,946,913,761.29	85.67	-51,773,627.24	0.00	-51,773,627.24

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	3,446,219,117.190	3,498,943,990.30	3,439,937,944.89	100.00	-59,006,045.41	0.00	-59,006,045.41

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	31,453.210	31,453.21	31,453.21	0.00	0.00	0.00	0.00
CASH Total	31,453.210	31,453.21	31,453.21	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	373,723,974.360	372,672,318.12	372,651,201.54	48.24	-21,116.58	0.00	-21,116.58
CASH EQUIVALENT Total	373,723,974.360	372,672,318.12	372,651,201.54	48.24	-21,116.58	0.00	-21,116.58

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	401,906,010.020	401,303,575.44	399,854,384.74	51.76	-1,449,190.70	0.00	-1,449,190.70
FIXED INCOME Total	401,906,010.020	401,303,575.44	399,854,384.74	51.76	-1,449,190.70	0.00	-1,449,190.70

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	775,661,437.590	774,007,346.77	772,537,039.49	100.00	-1,470,307.28	0.00	-1,470,307.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	129,502.850	129,502.85	129,502.85	0.06	0.00	0.00	0.00
CASH Total	129,502.850	129,502.85	129,502.85	0.06	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	181,127,947.290	181,049,104.29	181,046,633.79	79.40	-2,470.50	0.00	-2,470.50
CASH EQUIVALENT Total	181,127,947.290	181,049,104.29	181,046,633.79	79.40	-2,470.50	0.00	-2,470.50

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	48,285,282.740	48,093,707.14	46,854,533.53	20.55	-1,239,173.61	0.00	-1,239,173.61
FIXED INCOME Total	48,285,282.740	48,093,707.14	46,854,533.53	20.55	-1,239,173.61	0.00	-1,239,173.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	229,542,732.880	229,272,314.28	228,030,670.17	100.00	-1,241,644.11	0.00	-1,241,644.11

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	34,222.360	34,222.36	34,222.36	0.00	0.00	0.00	0.00
CASH Total	34,222.360	34,222.36	34,222.36	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	412,555.280	412,555.28	412,555.28	0.01	0.00	0.00	0.00
CASH EQUIVALENT Total	412,555.280	412,555.28	412,555.28	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	22,191,243.000	1,199,137,913.83	3,425,114,467.15	99.99	2,225,976,553.32	0.00	2,225,976,553.32
EQUITY Total	22,191,243.000	1,199,137,913.83	3,425,114,467.15	99.99	2,225,976,553.32	0.00	2,225,976,553.32

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	22,638,020.640	1,199,584,691.47	3,425,561,244.79	100.00	2,225,976,553.32	0.00	2,225,976,553.32

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	274,999.900	274,999.90	274,999.90	0.01	0.00	0.00	0.00
CASH Total	274,999.900	274,999.90	274,999.90	0.01	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	1,819,992,389.660	1,811,681,558.10	1,811,613,660.36	73.80	-67,897.74	0.00	-67,897.74
CASH EQUIVALENT Total	1,819,992,389.660	1,811,681,558.10	1,811,613,660.36	73.80	-67,897.74	0.00	-67,897.74

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	160,726,960.260	160,726,960.26	160,726,960.26	6.55	0.00	0.00	0.00
EQUITY Total	160,726,960.260	160,726,960.26	160,726,960.26	6.55	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	484,451,189.890	483,822,124.82	482,205,907.15	19.64	-1,616,217.67	0.00	-1,616,217.67
FIXED INCOME Total	484,451,189.890	483,822,124.82	482,205,907.15	19.64	-1,616,217.67	0.00	-1,616,217.67

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	2,465,445,539.710	2,456,505,643.08	2,454,821,527.67	100.00	-1,684,115.41	0.00	-1,684,115.41

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	181,250.000	181,250.00	181,250.00	0.00	0.00	0.00	0.00
CASH Total	181,250.000	181,250.00	181,250.00	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	2,410,453,064.420	2,405,239,003.24	2,405,224,991.56	51.60	-14,011.68	0.00	-14,011.68
CASH EQUIVALENT Total	2,410,453,064.420	2,405,239,003.24	2,405,224,991.56	51.60	-14,011.68	0.00	-14,011.68

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	133,683,380.100	133,683,380.10	133,683,380.10	2.87	0.00	0.00	0.00
EQUITY Total	133,683,380.100	133,683,380.10	133,683,380.10	2.87	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	2,131,562,281.700	2,130,271,577.74	2,122,496,214.61	45.53	-7,775,363.13	0.00	-7,775,363.13
FIXED INCOME Total	2,131,562,281.700	2,130,271,577.74	2,122,496,214.61	45.53	-7,775,363.13	0.00	-7,775,363.13

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	4,675,879,976.220	4,669,375,211.08	4,661,585,836.27	100.00	-7,789,374.81	0.00	-7,789,374.81

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	53,038.520	53,038.52	53,038.52	0.04	0.00	0.00	0.00
CASH EQUIVALENT Total	53,038.520	53,038.52	53,038.52	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
FIXED INCOME							
US DOLLAR	130,255,367.890	130,118,594.57	130,222,638.85	99.96	104,044.28	0.00	104,044.28
FIXED INCOME Total	130,255,367.890	130,118,594.57	130,222,638.85	99.96	104,044.28	0.00	104,044.28

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	130,308,406.410	130,171,633.09	130,275,677.37	100.00	104,044.28	0.00	104,044.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	-15,155.850	-15,155.85	-15,155.85	0.00	0.00	0.00	0.00
CASH Total	-15,155.850	-15,155.85	-15,155.85	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	1,226,986,103.940	1,225,938,624.46	1,225,948,435.99	70.94	9,811.53	0.00	9,811.53
CASH EQUIVALENT Total	1,226,986,103.940	1,225,938,624.46	1,225,948,435.99	70.94	9,811.53	0.00	9,811.53

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	90,744,206.220	90,744,206.22	90,744,206.22	5.25	0.00	0.00	0.00
EQUITY Total	90,744,206.220	90,744,206.22	90,744,206.22	5.25	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	414,814,736.070	413,850,471.20	411,382,186.04	23.81	-2,468,285.16	0.00	-2,468,285.16
FIXED INCOME Total	414,814,736.070	413,850,471.20	411,382,186.04	23.81	-2,468,285.16	0.00	-2,468,285.16

Holdings

Asset Summary

As of: *March 31, 2026*

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

View Date: *April 7, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,732,529,890.380	1,730,518,146.03	1,728,059,672.40	100.00	-2,458,473.63	0.00	-2,458,473.63

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	3,541,205,787.940	3,527,851,465.14	3,527,695,849.58	99.09	-155,615.56	0.00	-155,615.56
CASH EQUIVALENT Total	3,541,205,787.940	3,527,851,465.14	3,527,695,849.58	99.09	-155,615.56	0.00	-155,615.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	32,352,652.230	32,352,652.23	32,352,652.23	0.91	0.00	0.00	0.00
EQUITY Total	32,352,652.230	32,352,652.23	32,352,652.23	0.91	0.00	0.00	0.00

Holdings

Asset Summary

As of: *March 31, 2026*

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

View Date: *April 7, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	3,573,608,440.160	3,560,254,117.36	3,560,098,501.80	100.00	-155,615.56	0.00	-155,615.56

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	50,000.020	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	2,987,837,425.290	2,978,086,848.91	2,978,046,205.40	98.75	-40,643.51	0.00	-40,643.51
CASH EQUIVALENT Total	2,987,837,425.290	2,978,086,848.91	2,978,046,205.40	98.75	-40,643.51	0.00	-40,643.51

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	37,762,468.670	37,762,468.67	37,762,468.67	1.25	0.00	0.00	0.00
EQUITY Total	37,762,468.670	37,762,468.67	37,762,468.67	1.25	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	3,025,649,893.980	3,015,899,317.60	3,015,858,674.09	100.00	-40,643.51	0.00	-40,643.51

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	-13,735.120	-13,735.12	-13,735.12	0.00	0.00	0.00	0.00
CASH Total	-13,735.120	-13,735.12	-13,735.12	0.00	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	650,855.360	650,920.45	650,855.36	0.20	-65.09	0.00	-65.09
CASH EQUIVALENT Total	650,855.360	650,920.45	650,855.36	0.20	-65.09	0.00	-65.09

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							
	313,660,000.000	320,693,009.04	321,442,514.35	99.79	749,505.31	0.00	749,505.31
FIXED INCOME Total							
	313,660,000.000	320,693,009.04	321,442,514.35	99.79	749,505.31	0.00	749,505.31

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	314,297,120.240	321,330,194.37	322,079,634.59	100.00	749,440.22	0.00	749,440.22

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	189,911,024.150	188,900,474.77	188,878,867.33	23.95	-21,607.44	0.00	-21,607.44
CASH EQUIVALENT Total	189,911,024.150	188,900,474.77	188,878,867.33	23.95	-21,607.44	0.00	-21,607.44

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	615,796,262.530	614,892,545.54	599,601,387.93	76.04	-15,291,157.61	0.00	-15,291,157.61
FIXED INCOME Total	615,796,262.530	614,892,545.54	599,601,387.93	76.04	-15,291,157.61	0.00	-15,291,157.61

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	805,757,286.680	803,843,020.31	788,530,255.26	100.00	-15,312,765.05	0.00	-15,312,765.05

Base Currency: USD - US DOLLAR

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

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	2,117,797,974.280	2,116,336,517.89	2,116,313,065.14	89.48	-23,452.75	0.00	-23,452.75
CASH EQUIVALENT Total	2,117,797,974.280	2,116,336,517.89	2,116,313,065.14	89.48	-23,452.75	0.00	-23,452.75

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	248,827,956.280	248,827,956.28	248,827,956.28	10.52	0.00	0.00	0.00
EQUITY Total	248,827,956.280	248,827,956.28	248,827,956.28	10.52	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
FUND Total	2,366,675,930.560	2,365,214,474.17	2,365,191,021.42	100.00	-23,452.75	0.00	-23,452.75

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	49,999.990	49,999.99	49,999.99	0.04	0.00	0.00	0.00
CASH Total	49,999.990	49,999.99	49,999.99	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	6,371,437.100	6,371,437.10	6,371,437.10	5.04	0.00	0.00	0.00
CASH EQUIVALENT Total	6,371,437.100	6,371,437.10	6,371,437.10	5.04	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR	127,270,555.990	127,129,335.56	119,990,347.28	94.92	-7,138,988.28	0.00	-7,138,988.28
FIXED INCOME Total	127,270,555.990	127,129,335.56	119,990,347.28	94.92	-7,138,988.28	0.00	-7,138,988.28

Holdings

Asset Summary

As of: *March 31, 2026*

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

View Date: *April 7, 2026*

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	133,691,993.080	133,550,772.65	126,411,784.37	100.00	-7,138,988.28	0.00	-7,138,988.28

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	631,683.140	631,683.14	631,683.14	0.05	0.00	0.00	0.00
CASH Total	631,683.140	631,683.14	631,683.14	0.05	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	951,257,439.900	950,730,706.01	950,718,201.26	70.12	-12,504.75	0.00	-12,504.75
CASH EQUIVALENT Total	951,257,439.900	950,730,706.01	950,718,201.26	70.12	-12,504.75	0.00	-12,504.75

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	407,079,501.560	405,907,338.39	404,527,988.12	29.84	-1,379,350.27	0.00	-1,379,350.27
FIXED INCOME Total	407,079,501.560	405,907,338.39	404,527,988.12	29.84	-1,379,350.27	0.00	-1,379,350.27

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	1,358,968,624.600	1,357,269,727.54	1,355,877,872.52	100.00	-1,391,855.02	0.00	-1,391,855.02

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	705,780,150.620	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16
CASH EQUIVALENT Total	705,780,150.620	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16

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	705,780,150.620	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	4,418.860	4,418.86	4,418.86	0.01	0.00	0.00	0.00
CASH Total	4,418.860	4,418.86	4,418.86	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	23,558.910	23,558.91	23,558.91	0.07	0.00	0.00	0.00
CASH EQUIVALENT Total	23,558.910	23,558.91	23,558.91	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
EQUITY							
US DOLLAR	54,852.000	22,722,944.69	35,547,865.28	99.92	12,824,920.59	0.00	12,824,920.59
EQUITY Total	54,852.000	22,722,944.69	35,547,865.28	99.92	12,824,920.59	0.00	12,824,920.59

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	82,829.770	22,750,922.46	35,575,843.05	100.00	12,824,920.59	0.00	12,824,920.59

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	10,169.800	10,169.80	10,169.80	0.06	0.00	0.00	0.00
CASH EQUIVALENT Total	10,169.800	10,169.80	10,169.80	0.06	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	32,068.000	11,657,038.49	15,655,739.48	99.94	3,998,700.99	0.00	3,998,700.99
EQUITY Total	32,068.000	11,657,038.49	15,655,739.48	99.94	3,998,700.99	0.00	3,998,700.99

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	42,237.800	11,667,208.29	15,665,909.28	100.00	3,998,700.99	0.00	3,998,700.99

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	22,856.140	22,856.14	22,856.14	0.22	0.00	0.00	0.00
CASH EQUIVALENT Total	22,856.140	22,856.14	22,856.14	0.22	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	92,291.000	8,456,489.71	10,597,775.53	99.78	2,141,285.82	0.00	2,141,285.82
EQUITY Total	92,291.000	8,456,489.71	10,597,775.53	99.78	2,141,285.82	0.00	2,141,285.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	115,147.140	8,479,345.85	10,620,631.67	100.00	2,141,285.82	0.00	2,141,285.82

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR	10,703.230	10,703.23	10,703.23	0.03	0.00	0.00	0.00
CASH EQUIVALENT Total	10,703.230	10,703.23	10,703.23	0.03	0.00	0.00	0.00

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
EQUITY							
US DOLLAR	777,384.000	42,865,555.30	40,904,761.78	99.97	-1,960,793.52	0.00	-1,960,793.52
EQUITY Total	777,384.000	42,865,555.30	40,904,761.78	99.97	-1,960,793.52	0.00	-1,960,793.52

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	788,087.230	42,876,258.53	40,915,465.01	100.00	-1,960,793.52	0.00	-1,960,793.52

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							
	60,412,555.070	60,412,555.07	60,412,555.07	3.87	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	24,455,689.000	1,105,284,420.65	1,498,666,756.84	96.13	393,382,336.19	0.00	393,382,336.19
					498,016,922.57 GN	0.00 GN	498,016,922.57 GN
					-104,634,586.38 LS	0.00 LS	-104,634,586.38 LS
FUND Total							
0.000	84,868,244.070	1,165,696,975.72	1,559,079,311.91	100.00	393,382,336.19	0.00	393,382,336.19
					498,016,922.57 GN	0.00 GN	498,016,922.57 GN
					-104,634,586.38 LS	0.00 LS	-104,634,586.38 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	70,871,336.580	70,871,336.58	70,871,336.58	6.65	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	30,320,461.640	821,792,134.09	994,774,087.22	93.35	172,981,953.13	0.00	172,981,953.13
					273,929,015.71 GN	0.00 GN	273,929,015.71 GN
					-100,947,062.58 LS	0.00 LS	-100,947,062.58 LS
FUND Total							
0.000	101,191,798.220	892,663,470.67	1,065,645,423.80	100.00	172,981,953.13	0.00	172,981,953.13
					273,929,015.71 GN	0.00 GN	273,929,015.71 GN
					-100,947,062.58 LS	0.00 LS	-100,947,062.58 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	0.010	0.01	0.01	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	443,415,631.620	440,889,316.76	440,862,438.17	12.82	-26,878.59	0.00	-26,878.59
					5,953.73 GN	0.00 GN	5,953.73 GN
					-32,832.32 LS	0.00 LS	-32,832.32 LS
EQUITY							
	1,082,687.000	59,367,285.00	52,161,745.42	1.52	-7,205,539.58	0.00	-7,205,539.58
					0.00 GN	0.00 GN	0.00 GN
					-7,205,539.58 LS	0.00 LS	-7,205,539.58 LS
FIXED INCOME							
	3,001,720,798.560	2,998,687,388.53	2,946,913,761.29	85.67	-51,773,627.24	0.00	-51,773,627.24
					20,235,160.19 GN	0.00 GN	20,235,160.19 GN
					-72,008,787.43 LS	0.00 LS	-72,008,787.43 LS
Original Face:	3,022,733,220.000						
FUND Total							
0.000	3,446,219,117.190	3,498,943,990.30	3,439,937,944.89	100.00	-59,006,045.41	0.00	-59,006,045.41
					20,241,113.92 GN	0.00 GN	20,241,113.92 GN
					-79,247,159.33 LS	0.00 LS	-79,247,159.33 LS
Original Face:	3,022,733,220.000						

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							
	31,453.210	31,453.21	31,453.21	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							
	373,723,974.360	372,672,318.12	372,651,201.54	48.24	-21,116.58	0.00	-21,116.58
					1,519.36 GN	0.00 GN	1,519.36 GN
					-22,635.94 LS	0.00 LS	-22,635.94 LS
FIXED INCOME							
	401,906,010.020	401,303,575.44	399,854,384.74	51.76	-1,449,190.70	0.00	-1,449,190.70
					1,221,324.77 GN	0.00 GN	1,221,324.77 GN
					-2,670,515.47 LS	0.00 LS	-2,670,515.47 LS
Original Face:	154,066,732.000						
FUND Total							
0.000	775,661,437.590	774,007,346.77	772,537,039.49	100.00	-1,470,307.28	0.00	-1,470,307.28
					1,222,844.13 GN	0.00 GN	1,222,844.13 GN
					-2,693,151.41 LS	0.00 LS	-2,693,151.41 LS
Original Face:	154,066,732.000						

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							
	129,502.850	129,502.85	129,502.85	0.06	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							
	181,127,947.290	181,049,104.29	181,046,633.79	79.40	-2,470.50	0.00	-2,470.50
					0.00 GN	0.00 GN	0.00 GN
					-2,470.50 LS	0.00 LS	-2,470.50 LS
FIXED INCOME							
	48,285,282.740	48,093,707.14	46,854,533.53	20.55	-1,239,173.61	0.00	-1,239,173.61
					103,794.67 GN	0.00 GN	103,794.67 GN
					-1,342,968.28 LS	0.00 LS	-1,342,968.28 LS
Original Face:	108,263,606.000						
FUND Total							
0.000	229,542,732.880	229,272,314.28	228,030,670.17	100.00	-1,241,644.11	0.00	-1,241,644.11
					103,794.67 GN	0.00 GN	103,794.67 GN
					-1,345,438.78 LS	0.00 LS	-1,345,438.78 LS
Original Face:	108,263,606.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	34,222.360	34,222.36	34,222.36	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							
	412,555.280	412,555.28	412,555.28	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							
	22,191,243.000	1,199,137,913.83	3,425,114,467.15	99.99	2,225,976,553.32	0.00	2,225,976,553.32
					2,278,978,717.58 GN	0.00 GN	2,278,978,717.58 GN
					-53,002,164.26 LS	0.00 LS	-53,002,164.26 LS
FUND Total							
0.000	22,638,020.640	1,199,584,691.47	3,425,561,244.79	100.00	2,225,976,553.32	0.00	2,225,976,553.32
					2,278,978,717.58 GN	0.00 GN	2,278,978,717.58 GN
					-53,002,164.26 LS	0.00 LS	-53,002,164.26 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	274,999.900	274,999.90	274,999.90	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	1,819,992,389.660	1,811,681,558.10	1,811,613,660.36	73.80	-67,897.74	0.00	-67,897.74
					107,787.77 GN	0.00 GN	107,787.77 GN
					-175,685.51 LS	0.00 LS	-175,685.51 LS
EQUITY							
	160,726,960.260	160,726,960.26	160,726,960.26	6.55	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							
	484,451,189.890	483,822,124.82	482,205,907.15	19.64	-1,616,217.67	0.00	-1,616,217.67
					947,892.15 GN	0.00 GN	947,892.15 GN
					-2,564,109.82 LS	0.00 LS	-2,564,109.82 LS
Original Face:	551,804,267.000						
FUND Total							
0.000	2,465,445,539.710	2,456,505,643.08	2,454,821,527.67	100.00	-1,684,115.41	0.00	-1,684,115.41
					1,055,679.92 GN	0.00 GN	1,055,679.92 GN
					-2,739,795.33 LS	0.00 LS	-2,739,795.33 LS
Original Face:	551,804,267.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	181,250.000	181,250.00	181,250.00	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							
	2,410,453,064.420	2,405,239,003.24	2,405,224,991.56	51.60	-14,011.68	0.00	-14,011.68
					74,507.60 GN	0.00 GN	74,507.60 GN
					-88,519.28 LS	0.00 LS	-88,519.28 LS
EQUITY							
	133,683,380.100	133,683,380.10	133,683,380.10	2.87	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	2,131,562,281.700	2,130,271,577.74	2,122,496,214.61	45.53	-7,775,363.13	0.00	-7,775,363.13
					5,101,540.10 GN	0.00 GN	5,101,540.10 GN
					-12,876,903.23 LS	0.00 LS	-12,876,903.23 LS
Original Face:	397,229,662.000						
FUND Total							
0.000	4,675,879,976.220	4,669,375,211.08	4,661,585,836.27	100.00	-7,789,374.81	0.00	-7,789,374.81
					5,176,047.70 GN	0.00 GN	5,176,047.70 GN
					-12,965,422.51 LS	0.00 LS	-12,965,422.51 LS
Original Face:	397,229,662.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	53,038.520	53,038.52	53,038.52	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
FIXED INCOME							
	130,255,367.890	130,118,594.57	130,222,638.85	99.96	104,044.28	0.00	104,044.28
					273,984.54 GN	0.00 GN	273,984.54 GN
					-169,940.26 LS	0.00 LS	-169,940.26 LS
Original Face:	56,633,000.000						
FUND Total							
0.000	130,308,406.410	130,171,633.09	130,275,677.37	100.00	104,044.28	0.00	104,044.28
					273,984.54 GN	0.00 GN	273,984.54 GN
					-169,940.26 LS	0.00 LS	-169,940.26 LS
Original Face:	56,633,000.000						

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							
	-15,155.850	-15,155.85	-15,155.85	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							
	1,226,986,103.940	1,225,938,624.46	1,225,948,435.99	70.94	9,811.53	0.00	9,811.53
					21,608.09 GN	0.00 GN	21,608.09 GN
					-11,796.56 LS	0.00 LS	-11,796.56 LS
EQUITY							
	90,744,206.220	90,744,206.22	90,744,206.22	5.25	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							
	414,814,736.070	413,850,471.20	411,382,186.04	23.81	-2,468,285.16	0.00	-2,468,285.16
					174,047.63 GN	0.00 GN	174,047.63 GN
					-2,642,332.79 LS	0.00 LS	-2,642,332.79 LS
Original Face:	287,029,571.000						

FUND Total

0.000	1,732,529,890.380	1,730,518,146.03	1,728,059,672.40	100.00	-2,458,473.63	0.00	-2,458,473.63
					195,655.72 GN	0.00 GN	195,655.72 GN
					-2,654,129.35 LS	0.00 LS	-2,654,129.35 LS
Original Face:	287,029,571.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	49,999.990	49,999.99	49,999.99	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	3,541,205,787.940	3,527,851,465.14	3,527,695,849.58	99.09	-155,615.56	0.00	-155,615.56
					7,163.11 GN	0.00 GN	7,163.11 GN
					-162,778.67 LS	0.00 LS	-162,778.67 LS
EQUITY							
	32,352,652.230	32,352,652.23	32,352,652.23	0.91	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	3,573,608,440.160	3,560,254,117.36	3,560,098,501.80	100.00	-155,615.56	0.00	-155,615.56
					7,163.11 GN	0.00 GN	7,163.11 GN
					-162,778.67 LS	0.00 LS	-162,778.67 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.020	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							
	2,987,837,425.290	2,978,086,848.91	2,978,046,205.40	98.75	-40,643.51	0.00	-40,643.51
					9,217.34 GN	0.00 GN	9,217.34 GN
					-49,860.85 LS	0.00 LS	-49,860.85 LS
EQUITY							
	37,762,468.670	37,762,468.67	37,762,468.67	1.25	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	3,025,649,893.980	3,015,899,317.60	3,015,858,674.09	100.00	-40,643.51	0.00	-40,643.51
					9,217.34 GN	0.00 GN	9,217.34 GN
					-49,860.85 LS	0.00 LS	-49,860.85 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							
	-13,735.120	-13,735.12	-13,735.12	0.00	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	650,855.360	650,920.45	650,855.36	0.20	-65.09	0.00	-65.09
					0.00 GN	0.00 GN	0.00 GN
					-65.09 LS	0.00 LS	-65.09 LS
FIXED INCOME							
	313,660,000.000	320,693,009.04	321,442,514.35	99.79	749,505.31	0.00	749,505.31
					766,947.22 GN	0.00 GN	766,947.22 GN
					-17,441.91 LS	0.00 LS	-17,441.91 LS
Original Face:	30,355,000.000						
FUND Total							
0.000	314,297,120.240	321,330,194.37	322,079,634.59	100.00	749,440.22	0.00	749,440.22
					766,947.22 GN	0.00 GN	766,947.22 GN
					-17,507.00 LS	0.00 LS	-17,507.00 LS
Original Face:	30,355,000.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	50,000.000	50,000.00	50,000.00	0.01	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	189,911,024.150	188,900,474.77	188,878,867.33	23.95	-21,607.44	0.00	-21,607.44
					6,103.13 GN	0.00 GN	6,103.13 GN
					-27,710.57 LS	0.00 LS	-27,710.57 LS
FIXED INCOME							
	615,796,262.530	614,892,545.54	599,601,387.93	76.04	-15,291,157.61	0.00	-15,291,157.61
					2,256,443.22 GN	0.00 GN	2,256,443.22 GN
					-17,547,600.83 LS	0.00 LS	-17,547,600.83 LS
Original Face:	487,668,309.000						
FUND Total							
0.000	805,757,286.680	803,843,020.31	788,530,255.26	100.00	-15,312,765.05	0.00	-15,312,765.05
					2,262,546.35 GN	0.00 GN	2,262,546.35 GN
					-17,575,311.40 LS	0.00 LS	-17,575,311.40 LS
Original Face:	487,668,309.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	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							
	2,117,797,974.280	2,116,336,517.89	2,116,313,065.14	89.48	-23,452.75	0.00	-23,452.75
					6,490.08 GN	0.00 GN	6,490.08 GN
					-29,942.83 LS	0.00 LS	-29,942.83 LS
EQUITY							
	248,827,956.280	248,827,956.28	248,827,956.28	10.52	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	2,366,675,930.560	2,365,214,474.17	2,365,191,021.42	100.00	-23,452.75	0.00	-23,452.75
					6,490.08 GN	0.00 GN	6,490.08 GN
					-29,942.83 LS	0.00 LS	-29,942.83 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
	49,999.990	49,999.99	49,999.99	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							
	6,371,437.100	6,371,437.10	6,371,437.10	5.04	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
FIXED INCOME							
	127,270,555.990	127,129,335.56	119,990,347.28	94.92	-7,138,988.28	0.00	-7,138,988.28
					361,859.62 GN	0.00 GN	361,859.62 GN
					-7,500,847.90 LS	0.00 LS	-7,500,847.90 LS
Original Face:	151,668,249.000						
FUND Total							
0.000	133,691,993.080	133,550,772.65	126,411,784.37	100.00	-7,138,988.28	0.00	-7,138,988.28
					361,859.62 GN	0.00 GN	361,859.62 GN
					-7,500,847.90 LS	0.00 LS	-7,500,847.90 LS
Original Face:	151,668,249.000						

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							
	631,683.140	631,683.14	631,683.14	0.05	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
CASH EQUIVALENT							
	951,257,439.900	950,730,706.01	950,718,201.26	70.12	-12,504.75	0.00	-12,504.75
					1,398.12 GN	0.00 GN	1,398.12 GN
					-13,902.87 LS	0.00 LS	-13,902.87 LS
FIXED INCOME							
	407,079,501.560	405,907,338.39	404,527,988.12	29.84	-1,379,350.27	0.00	-1,379,350.27
					1,044,154.05 GN	0.00 GN	1,044,154.05 GN
					-2,423,504.32 LS	0.00 LS	-2,423,504.32 LS
Original Face:	369,907,393.000						
FUND Total							
0.000	1,358,968,624.600	1,357,269,727.54	1,355,877,872.52	100.00	-1,391,855.02	0.00	-1,391,855.02
					1,045,552.17 GN	0.00 GN	1,045,552.17 GN
					-2,437,407.19 LS	0.00 LS	-2,437,407.19 LS
Original Face:	369,907,393.000						

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	705,780,150.620	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16
					24,239.24 GN	0.00 GN	24,239.24 GN
					-37,730.40 LS	0.00 LS	-37,730.40 LS
FUND Total							
0.000	705,780,150.620	702,179,001.45	702,165,510.29	100.00	-13,491.16	0.00	-13,491.16
					24,239.24 GN	0.00 GN	24,239.24 GN
					-37,730.40 LS	0.00 LS	-37,730.40 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							
	4,418.860	4,418.86	4,418.86	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							
	23,558.910	23,558.91	23,558.91	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
EQUITY							
	54,852.000	22,722,944.69	35,547,865.28	99.92	12,824,920.59	0.00	12,824,920.59
					12,824,920.59 GN	0.00 GN	12,824,920.59 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	82,829.770	22,750,922.46	35,575,843.05	100.00	12,824,920.59	0.00	12,824,920.59
					12,824,920.59 GN	0.00 GN	12,824,920.59 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							
	10,169.800	10,169.80	10,169.80	0.06	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							
	32,068.000	11,657,038.49	15,655,739.48	99.94	3,998,700.99	0.00	3,998,700.99
					3,998,700.99 GN	0.00 GN	3,998,700.99 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	42,237.800	11,667,208.29	15,665,909.28	100.00	3,998,700.99	0.00	3,998,700.99
					3,998,700.99 GN	0.00 GN	3,998,700.99 GN
					0.00 LS	0.00 LS	0.00 LS

Base Currency: USD - US DOLLAR

Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
	22,856.140	22,856.14	22,856.14	0.22	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							
	92,291.000	8,456,489.71	10,597,775.53	99.78	2,141,285.82	0.00	2,141,285.82
					2,141,285.82 GN	0.00 GN	2,141,285.82 GN
					0.00 LS	0.00 LS	0.00 LS
FUND Total							
0.000	115,147.140	8,479,345.85	10,620,631.67	100.00	2,141,285.82	0.00	2,141,285.82
					2,141,285.82 GN	0.00 GN	2,141,285.82 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							
	10,703.230	10,703.23	10,703.23	0.03	0.00	0.00	0.00
					0.00 GN	0.00 GN	0.00 GN
					0.00 LS	0.00 LS	0.00 LS
EQUITY							
	777,384.000	42,865,555.30	40,904,761.78	99.97	-1,960,793.52	0.00	-1,960,793.52
					0.00 GN	0.00 GN	0.00 GN
					-1,960,793.52 LS	0.00 LS	-1,960,793.52 LS
FUND Total							
0.000	788,087.230	42,876,258.53	40,915,465.01	100.00	-1,960,793.52	0.00	-1,960,793.52
					0.00 GN	0.00 GN	0.00 GN
					-1,960,793.52 LS	0.00 LS	-1,960,793.52 LS